

QUARTERLY STATEMENT
As of September 30, 2015
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllors 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

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

DENIS DUVERNE
PETER STEPHEN KRAUS
BERTRAM LEE SCOTT

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
9th day of November, 2015

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

KADEIDRE NOVELLA SCREEN
NOTARY PUBLIC-STATE OF NEW YORK
No. 01SC6080114
Qualified in Queens County
My Commission Expires September 09, 2018

AXA EQUITABLE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	31,391,142,403	0	31,391,142,403	30,602,351,364
2. Stocks:				
2.1 Preferred stocks.....	405,646,562	0	405,646,562	405,242,636
2.2 Common stocks.....	1,119,100,444	0	1,119,100,444	1,076,129,205
3. Mortgage loans on real estate:				
3.1 First liens.....	7,173,317,229	0	7,173,317,229	6,827,280,324
3.2 Other than first liens.....	0	0	0	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 (\$.....242,312,137), cash equivalents (\$.....0) and short-term investments (\$.....2,888,325,609).....	3,130,637,746	0	3,130,637,746	1,488,837,673
6. Contract loans (including \$.....0 premium notes).....	3,396,834,761	4,609,262	3,392,225,499	3,401,502,485
7. Derivatives.....	659,035,532	0	659,035,532	1,134,337,182
8. Other invested assets.....	1,536,177,143	29,474,208	1,506,702,935	1,555,716,547
9. Receivables for securities.....	24,092,118	0	24,092,118	54,811,619
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	16,980,000	0	16,980,000	35,810,000
12. Subtotals, cash and invested assets (Lines 1 to 11).....	48,852,963,939	34,083,470	48,818,880,469	46,582,019,036
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	554,543,987	0	554,543,987	559,496,370
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	112,585,273	4,630,406	107,954,867	96,161,478
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	124,173,587	0	124,173,587	126,824,956
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	85,692,548	0	85,692,548	101,017,013
16.2 Funds held by or deposited with reinsured companies.....	5,531,087	0	5,531,087	4,574,201
16.3 Other amounts receivable under reinsurance contracts.....	16,494,309	0	16,494,309	17,084,667
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.....	524,028,122	0	524,028,122	570,300,000
19. Guaranty funds receivable or on deposit.....	26,024,950	0	26,024,950	26,019,520
20. Electronic data processing equipment and software.....	99,661,136	94,106,631	5,554,505	6,348,219
21. Furniture and equipment, including health care delivery assets (\$.....0).....	13,067,328	13,067,328	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	25,180	0	25,180	15,653
23. Receivables from parent, subsidiaries and affiliates.....	61,961,503	0	61,961,503	79,682,178
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	970,244,453	67,318,446	902,926,007	886,241,177
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	51,446,997,402	213,206,281	51,233,791,121	49,055,784,468
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	111,163,731,316	0	111,163,731,316	116,886,017,280
28. Total (Lines 26 and 27).....	162,610,728,718	213,206,281	162,397,522,437	165,941,801,748

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	16,980,000	0	16,980,000	35,810,000
1102.	0	0	0	0
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).....	16,980,000	0	16,980,000	35,810,000
2501. Aviation reinsurance premiums due and unpaid.....	626,083	0	626,083	626,083
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	84,553	0	84,553	93,646
2503. Miscellaneous assets.....	24,119,008	0	24,119,008	25,196,089
2598. Summary of remaining write-ins for Line 25 from overflow page.....	945,414,809	67,318,446	878,096,363	860,325,359
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	970,244,453	67,318,446	902,926,007	886,241,177

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 \$.....40,920,611,882 less \$.....0 included in Line 6.3 (including \$.....18,367 Modco Reserve).....	40,920,611,882	40,168,193,722
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	623,059,832	616,892,159
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,254,686,010	1,280,352,884
4. Contract claims:		
4.1 Life.....	362,408,454	351,216,944
4.2 Accident and health.....	62,101,715	56,716,716
5. Policyholders' dividends \$....1,728,266 and coupons \$.....0 due and unpaid.....	1,728,266	2,245,465
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	64,961,411	248,822,352
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	186,613,838	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 \$....7,347 discount; including \$....771,377 accident and health premiums.....	5,731,549	5,936,451
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.....	3,066,579	2,781,141
9.3 Other amounts payable on reinsurance, including \$....(27) assumed and \$....1,149,392 ceded.....	1,149,365	1,181,306
9.4 Interest Maintenance Reserve.....	79,851,843	85,142,064
10. Commissions to agents due or accrued - life and annuity contracts \$....12,673,983, accident and health \$....155,377 and deposit-type contract funds \$.....0.....	12,829,360	18,464,700
11. Commissions and expense allowances payable on reinsurance assumed.....	3,913,818	3,792,690
12. General expenses due or accrued.....	372,950,785	407,424,882
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,354,766,721) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,734,081,673)	(2,577,564,729)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	28,143,680	36,513,077
15.1 Current federal and foreign income taxes, including \$....569,256,915 on realized capital gains (losses).....	350,540,898	319,303,161
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,246,061	3,063,703
17. Amounts withheld or retained by company as agent or trustee.....	836,414,292	965,512,017
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	169,788,876	168,845,620
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	40,594	32,366
21. Liability for benefits for employees and agents if not included above.....	168,078,344	210,125,781
22. Borrowed money \$....1,881,626,085 and interest thereon \$....729,473.....	1,882,355,558	950,227,374
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	651,145,394	623,367,642
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	1,022,821	1,150,827
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	52,293,332	22,657,276
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.....	136,908,508	8,870,182
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.....	134,784,642	103,323,032
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	45,636,346,034	44,084,590,805
27. From Separate Accounts statement.....	111,064,161,618	116,687,197,639
28. Total liabilities (Lines 26 and 27).....	156,700,507,652	160,771,788,444
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.....	199,995,300	199,981,200
33. Gross paid in and contributed surplus.....	2,608,244,697	2,607,656,315
34. Aggregate write-ins for special surplus funds.....	1,164,606,419	1,164,606,419
35. Unassigned funds (surplus).....	1,721,668,369	1,195,269,370
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 \$....99,569,698 in Separate Accounts Statement).....	5,694,514,785	5,167,513,304
38. Totals of Lines 29, 30 and 37.....	5,697,014,785	5,170,013,304
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	162,397,522,437	165,941,801,748

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	14,861,232	14,954,304
2503. Accrued interest on policy claims and other contract funds.....	33,165,294	14,093,720
2598. Summary of remaining write-ins for Line 25 from overflow page.....	86,755,175	74,272,067
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	134,784,642	103,323,032
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.....	1,132,106,419	1,132,106,419
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).....	1,164,606,419	1,164,606,419

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	9,038,330,538	9,035,870,117	12,108,168,336
2. Considerations for supplementary contracts with life contingencies.....	14,431,636	15,618,689	18,033,355
3. Net investment income.....	2,166,435,899	1,880,225,070	2,670,980,276
4. Amortization of Interest Maintenance Reserve (IMR).....	18,284,106	24,849,389	33,186,081
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	179,346,104	4,041,759	(89,171,710)
6. Commissions and expense allowances on reinsurance ceded.....	16,080,418	16,870,142	24,300,136
7. Reserve adjustments on reinsurance ceded.....	(3,682,994)	(5,551,564)	(6,156,965)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,068,119,749	1,042,913,175	1,397,388,032
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	132,268,782	125,043,768	167,784,676
9. Totals (Lines 1 to 8.3).....	12,629,614,238	12,139,880,545	16,324,512,217
10. Death benefits.....	1,319,607,136	1,287,156,645	1,659,651,542
11. Matured endowments (excluding guaranteed annual pure endowments).....	4,273,869	3,160,900	5,448,376
12. Annuity benefits.....	1,115,683,123	1,042,591,557	1,393,487,702
13. Disability benefits and benefits under accident and health contracts.....	61,350,007	50,736,784	74,451,104
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	6,525,713,988	8,240,306,362	10,664,037,868
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	42,991,783	50,700,402	89,523,253
18. Payments on supplementary contracts with life contingencies.....	44,536,569	46,606,536	62,080,090
19. Increase in aggregate reserves for life and accident and health contracts.....	806,657,170	(202,979,304)	651,218,502
20. Totals (Lines 10 to 19).....	9,920,813,645	10,518,279,882	14,599,898,437
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	833,060,824	851,916,866	1,140,722,219
22. Commissions and expense allowances on reinsurance assumed.....	6,267,813	6,361,267	8,600,067
23. General insurance expenses.....	505,830,930	484,842,932	711,229,862
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	62,933,099	56,482,080	72,728,079
25. Increase in loading on deferred and uncollected premiums.....	(529,288)	(1,663,973)	(1,809,023)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	185,238,439	(1,473,407,053)	(1,632,775,140)
27. Aggregate write-ins for deductions.....	17,307,933	27,038,104	29,506,959
28. Totals (Lines 20 to 27).....	11,530,923,395	10,469,850,105	14,928,101,460
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,098,690,843	1,670,030,440	1,396,410,757
30. Dividends to policyholders.....	186,097,495	197,449,512	242,768,791
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	912,593,348	1,472,580,928	1,153,641,966
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(58,018,180)	(469,652,337)	(236,825,989)
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).....	970,611,528	1,942,233,265	1,390,467,955
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....111,702,187 (excluding taxes of \$.....6,996,707 transferred to the IMR).....	45,678,220	117,775,919	273,372,736
35. Net income (Line 33 plus Line 34).....	1,016,289,748	2,060,009,184	1,663,840,691
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	5,170,013,304	3,825,470,177	3,825,470,177
37. Net income (Line 35).....	1,016,289,748	2,060,009,184	1,663,840,691
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(55,622,259).....	(47,041,288)	643,700,172	797,987,475
39. Change in net unrealized foreign exchange capital gain (loss).....	(5,332,642)	(6,684,579)	(8,868,858)
40. Change in net deferred income tax.....	(41,665,050)	(465,006,680)	(54,439,468)
41. Change in nonadmitted assets.....	28,722,947	251,965,970	227,262,837
42. Change in liability for reinsurance in unauthorized and certified companies.....	128,006	(38,156,947)	113,309
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	48,071,337	0	0
44. Change in asset valuation reserve.....	(27,777,752)	(97,822,363)	(88,780,732)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	263,469,119	(89,014,551)	(98,138,872)
47. Other changes in surplus in Separate Accounts Statement.....	(278,596,047)	87,948,509	96,588,113
48. Change in surplus notes.....	14,100	(499,985,900)	(824,981,200)
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.....	588,382	415,899	796,797
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.....	(517,000,000)	(382,000,000)	(382,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	87,130,621	137,844,138	15,163,035
54. Net change in capital and surplus (Lines 37 through 53).....	527,001,481	1,603,212,852	1,344,543,127
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,697,014,785	5,428,683,029	5,170,013,304
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	0	(489)	(489)
08.302. Sundry receipts and adjustments.....	132,268,782	125,044,257	167,785,165
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).....	132,268,782	125,043,768	167,784,676
2701. Aviation reinsurance losses.....	(109,540)	(568,520)	(526,891)
2702. Increase (decrease) in certain liabilities.....	10,860,198	21,329,205	7,626,250
2703. Sundry disbursements and adjustments.....	6,555,275	6,204,605	22,333,412
2798. Summary of remaining write-ins for Line 27 from overflow page.....	2,000	72,814	74,188
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	17,307,933	27,038,104	29,506,959
5301. Tax Benefit Associated with compensation Plans.....	4,463,428	1,216,577	2,416,134
5302. Change in Additional Minimum Liability on Qualified Pension Plan.....	82,667,193	87,799,188	(36,081,472)
5303. Prior Year correction.....	0	48,828,373	48,828,373
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).....	87,130,621	137,844,138	15,163,035

AXA EQUITABLE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	9,043,820,793	9,055,943,514	12,125,599,531
2. Net investment income.....	2,061,340,450	1,834,620,521	2,579,861,836
3. Miscellaneous income.....	1,184,466,006	1,151,230,120	1,542,915,024
4. Total (Lines 1 through 3).....	12,289,627,249	12,041,794,155	16,248,376,391
5. Benefit and loss related payments.....	9,066,031,255	10,610,606,332	13,848,827,115
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	70,258,396	(1,549,897,238)	(1,706,652,577)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,410,023,030	1,426,436,343	1,929,550,874
8. Dividends paid to policyholders.....	183,861,797	189,407,946	256,460,992
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	(51,054,522)	133,002,847	5,897,196
10. Total (Lines 5 through 9).....	10,679,119,956	10,809,556,230	14,334,083,600
11. Net cash from operations (Line 4 minus Line 10).....	1,610,507,293	1,232,237,925	1,914,292,791
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	11,350,054,794	4,154,321,667	6,819,143,034
12.2 Stocks.....	11,883,769	26,114,641	48,029,554
12.3 Mortgage loans.....	600,458,443	461,885,902	1,162,478,570
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	150,879,195	156,678,668	203,995,980
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(157,963)	3,487	3,462
12.7 Miscellaneous proceeds.....	434,813,620	648,748,425	808,620,340
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	12,547,931,858	5,447,752,790	9,042,270,940
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	12,041,379,224	5,632,216,407	8,841,914,764
13.2 Stocks.....	3,989,005	49,388,847	50,021,043
13.3 Mortgage loans.....	948,537,780	1,011,961,775	1,941,555,796
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	78,518,095	81,777,139	101,080,658
13.6 Miscellaneous applications.....	(43,700,789)	(43,808,164)	8,457,649
13.7 Total investments acquired (Lines 13.1 to 13.6).....	13,028,723,315	6,731,536,004	10,943,029,910
14. Net increase or (decrease) in contract loans and premium notes.....	(10,003,200)	(21,349,938)	(25,371,070)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(470,788,257)	(1,262,433,276)	(1,875,387,900)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	(500,000,000)	(825,000,000)
16.2 Capital and paid in surplus, less treasury stock.....	588,382	415,899	796,797
16.3 Borrowed funds.....	931,626,711	0	949,999,374
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(41,072,140)	461,950,999	447,351,560
16.5 Dividends to stockholders.....	517,000,000	382,000,000	382,000,000
16.6 Other cash provided (applied).....	127,938,084	(91,891,746)	172,112,392
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	502,081,037	(511,524,848)	363,260,123
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).....	1,641,800,073	(541,720,199)	402,165,014
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,488,837,673	1,086,672,659	1,086,672,659
19.2 End of period (Line 18 plus Line 19.1).....	3,130,637,746	544,952,460	1,488,837,673

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

20.0001	Non-cash acquisition of investments.....	3,613,205	9,474,014	10,106,031
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.....	1,811,874,139	1,827,094,736	2,458,592,125
3. Ordinary individual annuities.....	5,591,780,021	5,679,446,381	7,610,983,671
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	2,080,088,650	1,960,085,133	2,628,059,401
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	48,255,948	52,370,669	69,716,994
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	9,531,998,758	9,518,996,919	12,767,352,191
12. Deposit-type contracts.....	0	0	38,061
13. Total.....	9,531,998,758	9,518,996,919	12,767,390,252

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	September 30, 2015	December 31, 2014
NET INCOME			
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	NY	1,016,289,748	1,663,840,691
(2) State Prescribed Practices that increase/decrease NAIC SAP		-	-
(3) State Permitted Practices that increase/decrease NAIC SAP		-	-
(4) NAIC SAP (1 – 2 – 3 = 4)	NY	1,016,289,748	1,663,840,691
CAPITAL AND SURPLUS			
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	NY	5,697,014,785	5,170,013,304
(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	5,697,014,785	5,170,013,304

C. Accounting Policy

Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. 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 for securities; the prospective adjustment method was used for issues in default and issues that have a variable interest rate.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A-C No significant change.

D. Loan-backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended September 30, 2015 are as follows:

OTTI recognized 1st Quarter		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	
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	\$ 24,090,212	\$ -	\$ 15,939,534	\$ 8,150,678
f.	Total 2nd Quarter	\$ 24,090,212	\$ -	\$ 15,939,534	\$ 8,150,678

OTTI recognized 3rd Quarter					
g.	Intent to Sell	-	-	-	-
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 7,581,587	\$ -	\$ 5,028,476	\$ 2,553,111
i.	Total 3rd Quarter	\$ 7,581,587	\$ -	\$ 5,028,476	\$ 2,553,111

m.	Annual Aggregate Total	\$ XXX	\$ -	\$ 20,968,010	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 09/30/2015 with a recognized other than temporary impairment recorded during the current year, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other- than-temporary- impairment 2-3	5 Amortized Cost after other-than- temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
46625MUF4	5,000,000	1,669,500	3,330,500	1,669,500	1,669,500	06/30/2015
617451FW4	1,495,891	188,859	1,307,032	188,859	188,859	06/30/2015
61745M6U2	5,452,321	2,553,433	2,898,888	2,553,433	2,553,433	06/30/2015
929766T37	5,000,000	1,976,240	3,023,760	1,976,240	1,976,240	06/30/2015
92977RAK2	7,142,000	1,762,646	5,379,354	1,762,646	1,762,646	06/30/2015
22541S3Q9	1,661,587	1,163,111	498,476	1,163,111	1,163,111	09/30/2015
46628FAS0	5,920,000	1,390,000	4,530,000	1,390,000	1,390,000	09/30/2015
Total	\$ XXX	XXX	20,968,010	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of September 30, 2015 are as follows:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	\$ 3,036,683
2. 12 Months or Longer	\$ 101,935,176

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

1. Less than 12 Months	\$ 99,913,204
2. 12 Months or Longer	\$ 288,201,440

The \$104,971,859 of unrealized losses includes \$80,684,966 of valuation allowances already recognized through surplus.

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

E. 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: \$1,887,169,998

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.

	Gross Amounts Recognized	Gross Amounts Offset in the Balance Sheets	Net Amount Presented in the Balance Sheets*
ASSETS			
Description			
Equity	\$ 924,191,276	\$ 621,799,162	\$ 302,392,114
Interest Rate.....	500,511,552	43,164,108	457,347,444
Credit.....	8,513,823	19,968,424	(11,454,601)
Currency.....	0	0	0
Total Derivatives, subject to a master netting agreement.....	1,433,216,651	684,931,694	748,284,957
Total Derivatives, not subject to a master netting agreement.....	27,399,227	0	27,399,227
Total Derivatives	\$ 1,460,615,878	\$ 684,931,694	\$ 775,684,184
Reverse Repurchase agreements	\$ 223,657,925	\$ 0	223,657,925
LIABILITIES			
Description			
Equity	\$ 621,799,162	\$ 621,799,162	\$ 0
Interest Rate.....	43,164,108	43,164,108	0
Credit.....	19,968,424	19,968,424	0
Currency.....	0	0	0
Total Derivatives, subject to a master netting agreement.....	684,931,694	684,931,694	0
Total Derivatives, not subject to a master netting agreement.....	0	0	0
Total Derivatives	\$ 684,931,694	\$ 684,931,694	\$ 0
Repurchase agreements.....	\$ 1,882,355,558	\$ 0	\$ 1,882,355,558

* Includes \$107,162,808 of due and accrued investment income and excludes net initial margins and variation margins of \$(9,485,844).

K. No significant change

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

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

As of September 30, 2015, the Company has one outstanding borrowing totaling \$500,000,000 from FHLBNY with current interest rate of 0.46% maturing on October 14, 2015.

(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	\$8,870,100	\$8,870,100	0
(c)	Activity Stock	\$22,500,000	\$22,500,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$31,370,100	\$31,370,100	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$3,000,000,000	XXX	XXX

2. Prior Year

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

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	\$8,870,100	\$8,870,100	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

(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	\$639,572,633	615,951,602	\$500,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$639,572,633	\$615,951,602	\$500,000,000

3. Current Period Separate Accounts

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

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$621,243,159	\$584,856,046	\$500,000,000

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	\$794,009,500	\$841,109,360	\$500,000,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$794,009,500	\$841,109,360	\$500,000,000

3. Current Period Separate Accounts

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

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$626,929,323	\$584,856,046	\$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	\$500,000,000	\$500,000,000	0	\$500,108,611
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	\$500,000,000	\$500,000,000	0	\$500,108,611

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	\$500,103,889
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	\$500,000,000	\$500,000,000	0	\$500,103,889

NOTES TO FINANCIAL STATEMENTS

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	\$500,000,000	\$500,000,000	0
3.	Other	0	0	0
4.	Aggregate Total	\$500,000,000	\$500,000,000	0

c. FHLB Prepayment Obligations

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

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

A. Defined Benefit Plan

4) Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Postemployment	
		September 30,		September 30,		September 30,	
		2015	2014	2015	2014	2015	2014
a.	Service cost	\$ 6,216,000	\$ 7,054,000	-			
b.	Interest cost	65,396,000	75,757,000	-	-	-	-
c.	Expected return on plan assets	(114,985,000)	(111,689,000)	-	-	-	-
d.	Amortization of unrecognized transition obligation or transition (asset)/obligation	-	-	-	-	-	-
e.	Amount of recognized (gain)/loss	82,550,000	80,324,000	-	-	-	-
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	\$ 39,177,000	\$ 51,446,000	-	-	-	-

B-I No significant change

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

In June 2015, the Company paid \$517 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 Sivoletta v. AXA Equitable Life Insurance Company and AXA Equitable Funds Management Group, LLC (“FMG LLC”) (“Sivoletta 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 FMG LLC 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 FMG LLC 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.

NOTES TO FINANCIAL STATEMENTS

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. FMG LLC ("Sanford Litigation"). The lawsuit was filed derivatively on behalf of eight funds, four of which are named in the Sivoletta 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 FMG LLC for investment management services. In light of the similarities of the allegations in the Sivoletta and Sanford Litigations, the parties and the Court agreed to consolidate the two lawsuits.

In April 2013, the plaintiffs in the Sivoletta 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 FMG LLC 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 Sivoletta 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 trial has been scheduled for January 2016.

In April 2014, a lawsuit was filed in the United States District Court for the Southern District of New York, entitled Andrew Yale, on behalf of himself and all others similarly situated v. AXA Life Insurance Company F/K/A AXA Equitable Life Insurance Company. The lawsuit is a putative class action on behalf of all persons and entities that, between 2011 and March 11, 2014, directly or indirectly, purchased, renewed or paid premiums on life insurance policies issued by AXA Equitable (the "Policies"). The complaint alleges that AXA Equitable did not disclose in its New York statutory annual statements or elsewhere that the collateral for certain reinsurance transactions with affiliated reinsurance companies was supported by parental guarantees, an omission that allegedly caused AXA Equitable to misrepresent its "financial condition" and "legal reserve system." The lawsuit seeks recovery under Section 4226 of the New York Insurance Law of all premiums paid by the class for the Policies during the relevant period. In June 2014, AXA Equitable filed a motion to dismiss the complaint on procedural grounds, which was denied in October 2014. In February 2015, plaintiffs substituted two new named plaintiffs for the current named plaintiff, Mr. Yale, who had determined that he could not serve as the named plaintiff and class representative in the case. The action is now entitled Ross v. AXA Equitable Life Insurance Company. In March 2015, AXA Equitable filed a motion to dismiss on substantive grounds, whereupon the court permitted plaintiffs to file an amended pleading, which they did in March 2015. In April 2015, AXA Equitable filed a motion to dismiss the amended complaint. In April 2015, plaintiffs filed a motion for class certification. In July 2015, the Court granted AXA Equitable's motion to dismiss for lack of subject matter jurisdiction. As a result of that decision, the Court also denied plaintiffs motion for class certification as moot. In August 2015, plaintiffs filed a notice of appeal and a briefing schedule has been set by the Second Circuit Court of Appeals.

In April 2015, the same plaintiffs' law firm filed a second action in the United States District Court for the Southern District of New York on behalf of a putative class of variable annuity holders with "Guaranteed Benefits Insurance Riders," entitled Calvin W. Yarbrough, on behalf of himself and all others similarly situated v. AXA Equitable Life Insurance Company. The new action covers the same class period, makes substantially the same allegations, and seeks the same relief (return of all premium paid by class members) as the first action on behalf of life insurance policyholders. In October 2015, the Court, on its own, dismissed the Yarbrough litigation on similar grounds as Ross. In October 2015, plaintiff filed a notice of appeal.

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 volatility management techniques – which the complaint refers to as the "ATM Strategy" – were implemented in certain variable investment options offered to plaintiff's mother under her variable annuity contract and that use of volatility management in those options "breached the terms of the variable deferred annuities held by plaintiff and the Class." 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 and plaintiff filed a motion to remand the action to New York state court. In September 2014, AXA Equitable filed a motion to dismiss the Complaint as precluded by the Securities Litigation Uniform Standards Act. 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 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 December 2014, AXA Equitable filed a notice of removal to the United States District Court for the District of New Jersey. In January 2015, plaintiff filed a motion to remand the action to New Jersey state court. In July 2015, the New Jersey federal district court remanded the action to New Jersey state court. In September 2015, AXA Equitable filed a motion to dismiss the complaint.

NOTES TO FINANCIAL STATEMENTS

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 September 2015, AXA Equitable filed a notice of removal to the United States District Court for the District of Connecticut and a motion to transfer to the United States District Court for the Southern District of New York. In October 2015, plaintiff filed a motion to remand the action to Connecticut state court.

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

In addition to the matters described above in the Company’s Notes to Financial Statements for the period ended September 30, 2015, 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, product design, features and accompanying disclosure, alleged agent misconduct, alleged failure to properly supervise agents, contract administration, product design, features and accompanying disclosure, alleged breach of fiduciary duties, alleged mismanagement of client funds and other matters. Some of the matters have resulted in the award of substantial judgments and fines against other insurers and asset managers, including material amounts of punitive damages, or in substantial settlements. Courts, juries and regulators often have substantial discretion in awarding large 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 September 30, 2015

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 100,227,768	\$ 100,227,768
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	-	-	\$ 100,227,768	\$ 100,227,768
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	\$ 357,631	\$ -	\$ 31,380,100	\$ 31,737,731
Parent, Subsidiaries and Affiliates	-	-	1,087,362,712	1,087,362,712
Total Common Stocks	\$ 357,631	\$ -	\$ 1,118,742,812	\$ 1,119,100,443
Derivative Assets:				
Swaps	-	\$ 472,422,828	-	\$ 472,422,828
Futures	-	-	-	-
Options	-	232,416,356	-	232,416,356
Floors	-	82,299,601	-	82,299,601
Credit Default Swaps	-	(11,454,601)	-	(11,454,601)
Swaptions	-	-	-	-
Total Derivatives*	-	\$ 775,684,184	-	\$ 775,684,184
Separate Account Assets	101,753,299,984	8,581,781,360	294,834,125	110,629,915,469
Total Assets at Fair Value	\$101,753,657,615	\$ 9,357,465,544	\$ 1,513,804,705	\$112,624,927,864
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$107,162,808 of due and accrued investment income and excludes net initial margins and variation margins of \$(9,485,844).

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

	Balance as of 01/01/2015	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 9/30/2015
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 97,574,773	\$ 1,417,784	\$ (7,631,547)	\$ (15,652,910)	\$ 28,050,658	\$ -	\$ -	\$ (3,530,990)	\$ -	\$ 100,227,768
Other Structured Securities	-	-	-	-	-	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-	-	-	-	-	-
Other Governments	-	-	-	-	-	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-	-	-	-	-	-
Other Corporate	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates - Bonds	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Stocks	31,004,330	-	-	-	(30)	375,800	-	-	-	31,380,100
Parent, Subsidiaries and Affiliates - Stocks	1,043,960,737	-	-	-	43,401,975	-	-	-	-	1,087,362,712
Separate Account Assets	259,899,430	167,925	(2,019,048)	-	25,148,220	16,548,147	-	(1,882,941)	(3,027,608)	294,834,125
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,432,439,270	\$ 1,585,709	\$ (9,650,595)	\$ (15,652,910)	\$ 96,600,823	\$ 16,923,947	\$ -	\$ (5,413,931)	\$ (3,027,608)	\$1,513,804,705
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(a) Amount includes \$1,417,784 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$7,631,547) of Level 3 securities no longer carried at market value.

3) During the first quarter of 2015, the Separate Accounts had one Auto Loan Asset Backed Security representing \$2,019,048 which was transferred from level 3 into level 2. The transfer was due to a reclassification update, as at the end of 2014 the security was classified as a Level 3 Equipment Lease Security. During the third quarter of 2015, Separate Accounts had one foreign common stock security representing \$167,925 which was transferred from level 2 into level 3 as a result of being fair valued due to a trading halt.

NOTES TO FINANCIAL STATEMENTS

4)/5) Fair Value of Financial Instruments:

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the exchange price that would be received for an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. The accounting guidance established a fair value hierarchy that requires an entity to maximize the use of observable inputs and minimize the use of unobservable inputs when measuring fair value, and identifies three levels of inputs that may be used to measure fair value:

- Level 1

Quoted prices for identical instruments in active markets. Level 1 fair values generally are supported by market transactions that occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- Level 2

Observable inputs other than Level 1 prices, such as quoted prices for similar instruments, quoted prices in markets that are not active, and inputs to model-derived valuations that are directly observable or can be corroborated by observable market data.
- Level 3

Unobservable inputs supported by little or no market activity and often requiring significant management judgment or estimation, such as an entity’s own assumptions about the cash flows or other significant components of value that market participants would use in pricing the asset or liability.

AXA Equitable determines fair value based upon quoted market prices for those instruments that are actively traded in financial markets. In cases where quoted market prices are not available, fair values are measured using present value or other valuation techniques. The fair value determinations are made at a specific point in time, based on available market information and judgments about the financial instrument, including estimates of the timing and amount of expected future cash flows and the credit standing of counterparties. Such adjustments do not reflect any premium or discount that could result from offering for sale at one time the AXA Equitable’s entire holdings of a particular financial instrument, nor do they consider the tax impact of the realization of unrealized gains or losses. In many cases, the fair values cannot be substantiated by comparison to independent markets, nor can the disclosed value be realized in immediate settlement of the instrument.

B. N/A

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of September 30, 2015 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 32,745,802,638	\$ 31,391,142,403	-	\$ 30,182,666,286	\$ 2,563,136,352	
Preferred Stock	\$ 439,915,784	\$ 405,646,562	\$ 250,075,640	\$ 189,840,144	\$ -	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	\$ 31,737,731	\$ 31,737,731	\$ 357,631	-	\$ 31,380,100	
- Parent, subsidiaries and Affiliates **	\$ 1,658,938,784	\$ 1,087,362,713	-	-	\$ 1,658,938,784	
Mortgage Loans on Real Estate	\$ 7,302,917,612	\$ 7,173,317,229	-	-	\$ 7,302,917,612	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	\$ 1,285,148,975	\$ 1,285,148,975	-	-	\$ 1,285,148,975	
- Joint ventures or partnerships interest affiliated****	\$ 209,189,202	\$ 179,714,994	-	-	-	\$ 209,189,202
- Other Invested Assets unaffiliated	\$ 41,838,966	\$ 41,838,966	-	-	\$ 41,838,966	
Derivatives *	\$ 775,684,184	\$ 659,035,532	-	\$ 775,684,184	-	
Separate Accounts***	\$ 111,052,990,166	\$ 111,051,669,786	\$ 102,176,374,681	\$ 8,581,781,360	\$ 294,834,125	
Policyholders liabilities: Investment contracts	\$ 2,844,143,301	\$ 2,720,676,255	-	-	\$ 2,844,143,301	
Surplus Notes	\$ 202,131,560	\$ 199,995,300	-	-	\$ 202,131,560	

- * Fair value includes \$107,162,808 of due and accrued investment income and excludes net initial margins and variation margins of \$(9,485,844).
- ** Difference between fair value and admitted value entirely represents affiliated holdings of AllianceBernstein units, which for statutory admitted carrying value is valued using a “hair cut” of 25%. The “hair cut” is based on SSAP #97 sliding scale and approved by the SVO.
- *** Includes only cash and invested assets.
- **** Difference between fair value and admitted value of affiliated joint ventures represents the partial non admittance of Equitable Holdings, LLC ("EHLLC") due to the absence of audited financial statements of the consolidated holding company.

D.

Type or Class of Financial Instrument	Effective Interest			
	Carrying Value	Rate	Maturity Date	Explanation
Other invested assets:				
- Joint Venture or Partnership Interests Affiliated	\$ 209,189,202			There is no fair value amount available for the controlled affiliates

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

A-G, I No significant change

Note 22 - Events Subsequent

During October 2015, the Company received approval from the NYSDFS to repay the \$200,000,000 surplus note maturing on December 1, 2015 with \$7,700,000 accrued interest.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 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.

12/31/2010
- 6.2

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

12/31/2010
- 6.3

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

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 the Department?

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
AB 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;
- (b)

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

Compliance with applicable governmental laws, rules and regulations;
- (d)

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

Accountability for adherence to the code.
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$

0

INVESTMENT

- 11.1

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

Yes ☒ No ☐
- 11.2

If yes, give full and complete information relating thereto:
- Exceptions are 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:

\$

108,318,869
13.

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

\$

0
- 14.1

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

Yes ☒ No ☐
- 14.2

If yes, please complete the following:
- 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 Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| \$ 1,205,084,073 | \$ 1,504,499,450 |
| 0 | 0 |
| 1,043,960,737 | 1,087,362,712 |
| 0 | 0 |
| 382,424,242 | 382,424,242 |
| 152,890,856 | 209,189,202 |
| \$ 2,784,359,908 | \$ 3,183,475,606 |
| 0 | 0 |
- 15.1

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

Yes ☒ No ☐
- 15.2

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

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

16.

For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1

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

\$

0
- 16.2

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

\$

0
- 16.3

Total payable for securities lending reported on the liability page:

\$

0
17.

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

Yes ☒ No ☐
- 17.1

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed? Yes [☒] 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.....	\$.....	2,293,002,208
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	4,822,495,021
1.14	Total mortgages in good standing.....	\$.....	7,115,497,229
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	57,820,000
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	0
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	0
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)	\$.....	7,173,317,229
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.....	.....	259.5
2.2	A&H cost containment percent.....	.....	0.0
2.3	A&H expense percent excluding cost containment expenses.....	.....	112.2
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
A&H Non-Affiliates								
70815.....	06-0838648.....	03/01/2015	Hartford Life and Accident Insurance Company.....	CT.....	DISG.....	Authorized.....	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	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	18,047,586	67,842,198	601,364	1,003,788	87,494,936	0
2.	Alaska.....	AK.....L.....	1,088,382	6,252,078	121,407	1,170	7,463,036	0
3.	Arizona.....	AZ.....L.....	17,724,167	100,476,748	389,720	266,091	118,856,725	0
4.	Arkansas.....	AR.....L.....	7,724,395	24,013,648	169,614	375,966	32,283,623	0
5.	California.....	CA.....L.....	174,324,615	665,788,418	3,982,687	8,732,934	852,828,654	0
6.	Colorado.....	CO.....L.....	21,988,541	121,270,229	284,425	1,928,552	145,471,747	0
7.	Connecticut.....	CT.....L.....	23,658,630	178,484,138	721,694	30,965	202,895,427	0
8.	Delaware.....	DE.....L.....	21,722,131	22,313,288	53,448	96,337	44,185,204	0
9.	District of Columbia.....	DC.....L.....	6,651,816	17,134,895	133,801	999,166	24,919,678	0
10.	Florida.....	FL.....L.....	127,325,417	540,778,001	3,134,963	8,761,693	680,000,074	0
11.	Georgia.....	GA.....L.....	31,164,066	95,669,241	1,662,806	3,158,914	131,655,027	0
12.	Hawaii.....	HI.....L.....	6,519,969	36,887,413	185,599	6,500	43,599,481	0
13.	Idaho.....	ID.....L.....	2,918,010	15,624,555	49,342	11,256	18,603,163	0
14.	Illinois.....	IL.....L.....	71,515,275	326,391,962	1,738,631	4,283,031	403,928,900	0
15.	Indiana.....	IN.....L.....	13,042,330	66,074,784	280,854	1,517,503	80,915,470	0
16.	Iowa.....	IA.....L.....	6,967,464	57,442,774	91,924	57,052	64,559,213	0
17.	Kansas.....	KS.....L.....	10,306,505	50,619,496	155,216	1,269,306	62,350,522	0
18.	Kentucky.....	KY.....L.....	6,772,378	32,933,797	89,051	274,220	40,069,446	0
19.	Louisiana.....	LA.....L.....	10,673,840	75,305,477	502,724	94,427	86,576,467	0
20.	Maine.....	ME.....L.....	1,781,253	20,832,923	58,833	2,804	22,675,813	0
21.	Maryland.....	MD.....L.....	31,359,484	144,493,145	771,509	294,985	176,919,122	0
22.	Massachusetts.....	MA.....L.....	22,954,710	156,171,353	540,716	3,142	179,669,920	0
23.	Michigan.....	MI.....L.....	51,970,958	270,157,256	1,125,013	639,522	323,892,749	0
24.	Minnesota.....	MN.....L.....	103,131,446	134,942,759	221,451	1,733,482	240,029,137	0
25.	Mississippi.....	MS.....L.....	8,537,350	20,730,157	309,662	203,737	29,780,906	0
26.	Missouri.....	MO.....L.....	20,147,151	82,186,315	270,417	19,723	102,623,607	0
27.	Montana.....	MT.....L.....	1,351,258	4,641,543	11,379	6,053	6,010,233	0
28.	Nebraska.....	NE.....L.....	4,505,914	29,646,699	64,289	355,431	34,572,333	0
29.	Nevada.....	NV.....L.....	7,189,429	46,160,757	46,461	66,272	53,462,919	0
30.	New Hampshire.....	NH.....L.....	1,976,884	19,842,387	69,099	6,430,113	28,318,482	0
31.	New Jersey.....	NJ.....L.....	107,476,130	676,099,909	3,813,482	7,839,656	795,229,176	0
32.	New Mexico.....	NM.....L.....	3,940,219	18,401,761	124,013	110,720	22,576,713	0
33.	New York.....	NY.....L.....	312,302,979	941,336,690	10,899,734	171,788,315	1,436,327,718	0
34.	North Carolina.....	NC.....L.....	38,141,684	185,379,339	543,379	14,232,353	238,296,754	0
35.	North Dakota.....	ND.....L.....	2,867,035	19,988,983	36,266	6,085	22,898,368	0
36.	Ohio.....	OH.....L.....	33,810,744	350,379,888	418,010	1,044,541	385,653,182	0
37.	Oklahoma.....	OK.....L.....	10,782,191	50,921,821	268,832	69,536	62,042,381	0
38.	Oregon.....	OR.....L.....	6,419,436	41,092,012	94,618	302,682	47,908,748	0
39.	Pennsylvania.....	PA.....L.....	77,931,146	423,031,358	4,021,670	238,088	505,222,262	0
40.	Rhode Island.....	RI.....L.....	3,172,447	25,956,092	41,103	34,475	29,204,117	0
41.	South Carolina.....	SC.....L.....	12,630,846	92,660,758	403,616	345,608	106,040,828	0
42.	South Dakota.....	SD.....L.....	5,210,055	13,004,872	76,982	4,349,248	22,641,157	0
43.	Tennessee.....	TN.....L.....	24,476,927	89,452,184	800,896	207,185	114,937,192	0
44.	Texas.....	TX.....L.....	88,823,310	532,738,547	1,153,011	1,577,571	624,292,438	0
45.	Utah.....	UT.....L.....	15,259,375	49,525,368	45,316	6,181	64,836,241	0
46.	Vermont.....	VT.....L.....	1,129,897	7,706,542	15,014	4,014	8,855,466	0
47.	Virginia.....	VA.....L.....	36,455,636	158,600,534	828,979	4,946,247	200,831,396	0
48.	Washington.....	WA.....L.....	19,852,013	94,953,093	148,371	103,770	115,057,247	0
49.	West Virginia.....	WV.....L.....	7,102,796	27,090,693	243,075	72,548	34,509,112	0
50.	Wisconsin.....	WI.....L.....	26,863,706	125,543,440	471,491	597,142	153,475,778	0
51.	Wyoming.....	WY.....L.....	4,264,444	16,300,436	48,494	3,930,964	24,544,338	0
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	52,195	0	0	0	52,195	0
54.	Puerto Rico.....	PR.....L.....	24,002,370	45,814,423	1,057,483	0	70,874,276	0
55.	US Virgin Islands.....	VI.....L.....	529,492	1,100	1,378	0	531,970	0
56.	Northern Mariana Islands.....	MP.....N.....	10,048	0	0	0	10,048	0
57.	Canada.....	CAN.....L.....	238,265	52,540	4,586	90	295,480	0
58.	Aggregate Other Alien.....	OT.....XXX.....	26,787,889	202,818	787,712	1,212	27,779,632	0
59.	Subtotal.....	(a).....53.....	1,725,574,627	7,417,343,629	44,185,608	254,432,367	9,441,536,232	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	1,376	0	0	1,376	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	83,576,828	14,898	0	0	83,591,726	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	7,646,857	0	3,624,988	0	11,271,845	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	1,816,798,312	7,417,359,903	47,810,597	254,432,367	9,536,401,179	0
96.	Plus Reinsurance Assumed.....	XXX.....	148,760,791	5,599,172	7,935,675	0	162,295,637	0
97.	Totals (All Business).....	XXX.....	1,965,559,103	7,422,959,075	55,746,271	254,432,367	9,698,696,816	0
98.	Less Reinsurance Ceded.....	XXX.....	328,198,132	307,581,692	33,614,234	0	669,394,058	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	1,637,360,972	7,115,377,383	22,132,037	254,432,367	9,029,302,758	0
DETAILS OF WRITE-INS								
58001.	Canal Zone.....	XXX.....	56,214	0	0	0	56,214	0
58002.	Mexico.....	XXX.....	670,675	0	561,819	0	1,232,494	0
58003.	Philippines.....	XXX.....	23,362	0	0	0	23,362	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	26,037,638	202,818	225,893	1,212	26,467,562	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	26,787,889	202,818	787,712	1,212	27,779,632	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	14.61	13-4064930		
	AXA Mediterranean Holdings, S.A.U	100.00			
	AXA Millésimes	42.34			
	AXA Real Estate Investment Managers	100.00			
	AXA Technology Services	100.00			
	AXA Belgium	100.00			
	AXA Life Insurance Company Ltd. - Hong Kong	100.00			
	AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
	AXA General Insurance China Ltd	100.00			
	AXA China - France	51.00			
	AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe Beaujon		100.00			
	AXA Pojistovna a.s.	100.00			
	AXA Zivni Pojistovna a.s.	100.00			
	AXA Penzijni Fond a.s.	99.98			
	AXA Bizosito Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpiezen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpiezen i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
Compagnie Financiere de Paris		100.00			
AXA France Assurance		100.00			
	AXA Corporate Solutions Assurance	98.75			
AXA Global Life		100.00			
AXA Global P&C		100.00			
AXA Liabilities Managers - France		99.90			
	AXA Liabilities Managers - US	100.00			
	AXA DBIO GP S.à.r.l.	100.00			
	AXA DBIO S.C.A.	9.74			
	GlobALE Rückversicherungs-AG	100.00			
	GLOBAL Group of Australia Pty. Ltd.	100.00			
	GLOBAL Life Reinsurance Company of Australia	100.00			
	GLOBAL U.S. Holdings, Inc.	100.00	13-3907460		
	GLOBAL Reinsurance Corporation of America	100.00	13-5009848	21032	NY
	GLOBAL Reinsurance Canada Holdings Inc.	100.00			
	GLOBAL Reinsurance Company	100.00			
Colisee Re - France		99.90	AA-1320035		
	AXA DBIO S.C.A.	21.67			
	AXA America Corporate Solutions, Inc.	21.01	36-3044045		

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

PART 1 – ORGANIZATIONAL CHART

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

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			
	AXA d.s.s., a.s.	100.00			
	AXA d.d.s., a.s.	100.00			
	AXA General Insurance	94.13			
	AXA Mediteraenan Holding, S.A.U	100.00			
	Hilo Direct, Seguros y Reaseguros S.A.	99.99			
		AXA MEDLA IT & Local Support Services, S.A.	100.00		
		AXA Regional Services, S.A.	100.00		
		AXA Seguros Generales, S.A. de Seguros y Reaseguros	99.89		
		AXA Pensiones, S.A. E.G.F.P.	100.00		
		AXA Tigris, S.A.	100.00		
		AXA Vida, S.A.de Seguros y Reaseguros	99.80		
	AXA Senegal	51.53			
	AXA Cote d'Ivoire	78.64			
	AXA Cameroun ©	99.90			
	AXA Gabon	86.49			
	AXA Versicherungen AG	100.00			
	AXA Leben AG	100.00			
		Rechtsschutz AG	66.67		
	AXA Insurance Public Co. Ltd	24.99			
	ASMHoldings Limited	48.80			
	Krungthai-AXA Life Insurance Company Limited	25.00			
	AXA Hayat ve Emeklilik A.S.	100.00			
	AXA Sigorta A.S.	72.55			
	AXA Insurance	50.29			
	AXA Ukraine	50.00			
	AXA Global Risks (Uk) Limited	100.00			
	Horde! FV	100.00			
	AXA Equity & Law Plc	99.90			
	AXA UK PLC	46.90			
		53.10			
	Bluefin Group Limited	100.00			
	GBI Holdings Limited	100.00			
	Guardian Royal Exchange PLC	100.00			
	Architas Advisory Services Limited	100.00			
	Architas Multi-Manager Limited	100.00			
	AXA Sun Direct Limited	100.00			
Oudinot Participations France		100.00			

Q12.2

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

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA America Holdings, Inc	100.00	90-0226248		
	AXA Technology Services America Inc.	100.00	30-0011728		
	AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
	CS Life Re Company	100.00	46-5697182	15502	AZ
	AXA America Corporate Solutions, Inc.	78.99	36-3044045		
	Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
	AllianceBemstein LP	2.96	13-4064930		
	Mosaic Insurance Company	100.00	04-2482364	16187	DE
	AXA Delaware LLC	100.00	13-4177328		
	AXA Insurance Company	100.00	13-3594502	33022	NY
	AXA Financial, Inc.	100.00	13-3623351		
	787 Holdings, LLC	100.00	27-0294443		
	1285 Holdings, LLC	100.00	46-1106388		
	AllianceBemstein LP	11.98	13-4064930		
	AXA Strategic Ventures US, LLC	100.00	47-2605009		
	AXA Equitable Financial Services, LLC	100.00	52-2197822		
	AXA Distribution Holding Corporation	100.00	13-4078005		
	AXA Advisors, LLC	100.00	13-4071393		
	AXA Network, LLC	100.00	06-1555494		
	PlanConnect, LLC	100.00	27-1540220		
	AXA RE Arizona Company	100.00	14-1903564	14355	AZ
	AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
	AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
	EVSA, Inc	100.00	23-2671508		
	Equitable Holdings, LLC	100.00	22-2766036		
	Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
	ECMC, LLC	100.00	13-3266813		
	AllianceBemstein Corporation	100.00	13-3633538		
	AXA Distributors, LLC	100.00	52-2233674		
	JMR Reality services, Inc	100.00	13-3813232		
	ACMC, LLC.	100.00	13-2677213		
	AllianceBemstein LP	32.16	13-4064930		
	AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
	MONEY Life Insurance Company of America	100.00	86-0222062	78077	AZ
	AllianceBemstein LP	0.94	13-4064930		
	U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
	MONEY International Holdings, LLC	100.00	13-3790446		
	MONEY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
	MONEY Financial Services, Inc	100.00	11-3722370		
	Financial Marketing Agency, Inc.	100.00	31-1465146		
	1740 Advisors, Inc.	100.00	13-2645490		

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0968.....	AXA.....	00000...	00-0000000..	0000898427	0000898427	Paris Stock Exchange	AXA SA.....	FRA.....	UIP.....			0.000		0.....
0000.....		00000...		0.....	0.....		AXA Assistance SA.....	FRA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Inter Partner Assistance - Belgium.....	BEL.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Corporate Solutions Assurance - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	...98.750	AXA.....	0.....
0000.....		00000...		0.....	0.....		MATRIX.....	USA.....	IA.....	AXA Corporate Solutions Assurance - Fr.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Group Solutions - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Assistance Inc. USA.....	USA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	...73.770	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA Konzern AG	Ownership.....	...5.200	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Investment Managers - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Investment Managers Holdings US.....	USA.....	NIA.....	AXA Investment Managers - France.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Rosenberg Group LLC.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	...75.000	AXA.....	0.....
0000.....		00000...	22-3624513..	0001459848	0001459848		AXA IM Rose Inc.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...	13-4064930..	0001109448	0001109448		AllianceBernstein LP.....	USA.....	NIA.....	AXA IM Rose Inc.....	Ownership.....	...14.610	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Mediterranean Holdings, S.A.U	ESP.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Millésimes	PRT.....	NIA.....	AXA.....	Ownership.....	...42.340	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Real Estate Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Technology Services	FRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Belgium	BEL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Life Insurance Company Ltd. - Hong Kong....	CHN.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA General Ins. Hong Kong Ltd.- Hong Kong.....	CHN.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA General Insurance China Ltd.....	CHN.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA China - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	...51.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA-Mimentals Assurance Company Limited.....	CHN.....	IA.....	AXA China - France.....	Ownership.....	...51.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Societe Beaujon.....	FRA.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Pojistovna a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Zivtni Pojistonva a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Penzijni Fond a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...99.980	AXA.....	0.....
0000.....		00000...		0.....	0.....		Compagnie Financiere de Paris.....	FRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA France Assurance.....	FRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Corporate Solutions Assurance.....	FRA.....	IA.....	AXA France Assurance.....	Ownership.....	...98.750	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Global Life.....	FRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Global P&C.....	FRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Liabilities Managers- France.....	FRA.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000...		0.....	0.....		AXA Liabilities Managers-US.....	USA.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	...100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

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

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....		00000.....	.....	0.....	0.....	.....	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.....
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.....

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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0968.....		36552..	36-2994662..	0.....	0001456280	.....	Coliseum Reinsurance Company	USA.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	13-4064930..	0.....	0001109448	.....	AllianceBernstein LP.....	USA.....	NIA.....	Coliseum Reinsurance Company	Ownership.....	2.960	AXA.....	0.....
0968.....		16187..	04-2482364..	0.....	0.....	.....	Mosaic Insurance Company	USA.....	IA.....	Coliseum Reinsurance Company	Ownership.....	..100.000	AXA.....	0.....
0968.....		68365..	04-2729166..	0.....	0.....	.....	AXA Corporate Solutions Life Reinsurance Company	USA.....	IA.....	AXA America Holdings, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0968.....		15502..	46-5697182..	0.....	0.....	.....	CS Life Re Company	USA.....	IA.....	AXA Corporate Solutions Life Reinsurance Company	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	13-4177328..	0.....	0.....	.....	AXA Delaware LLC.....	USA.....	NIA.....	Coliseum Reinsurance Company	Ownership.....	..100.000	AXA.....	0.....
0968.....		33022..	13-3594502..	0.....	0.....	.....	AXA Insurance Company.....	USA.....	IA.....	AXA Delaware LLC.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	13-3623351..	0.....	0000888002	.....	AXA Financial, Inc.	USA.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	27-0294443..	0.....	0.....	.....	787 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	46-1106388..	0.....	0.....	.....	1285 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.	Ownership.....	..100.000	AXA.....	0.....
0000.....		00000..	13-4064930..	0.....	0001109448	.....	AllianceBernstein LP.....	USA.....	NIA.....	AXA Financial, Inc.	Ownership.....	11.980	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.....
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.....	32.160	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.....	0.094	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 Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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.....

AXA EQUITABLE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanations:

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

Bar Code:

AXA EQUITABLE LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets non-admitted.....	67,318,446	67,318,446	0	0
2505. Corporate-owned life insurance.....	878,096,363	0	878,096,363	860,325,359
2597. Summary of remaining write-ins for Line 25.....	945,414,809	67,318,446	878,096,363	860,325,359

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	86,755,175	74,272,067
2597. Summary of remaining write-ins for Line 25.....	86,755,175	74,272,067

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.....	2,000	72,814	74,188
2797. Summary of remaining write-ins for Line 27.....	2,000	72,814	74,188

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.							
58004. United Kingdom.....	...XXX.....	120,742	(0)	22,500	972	144,214	0
58005. Other Foreign.....	...XXX.....	25,916,896	202,818	203,394	240	26,323,348	0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	26,037,638	202,818	225,893	1,212	26,467,562	0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	6,827,280,324	6,052,512,428
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	816,892,273	1,696,778,879
2.2 Additional investment made after acquisition.....	131,645,507	244,776,917
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	189,127	392,210
5. Unrealized valuation increase (decrease).....	(1,471,615)	8,824,048
6. Total gain (loss) on disposals.....	0	(8,328,541)
7. Deduct amounts received on disposals.....	600,458,443	1,162,478,570
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	759,944	1,697,047
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	3,500,000
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	7,173,317,229	6,827,280,324
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	7,173,317,229	6,827,280,324
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	7,173,317,229	6,827,280,324

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.....	1,582,988,862	1,604,298,571
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	16,777,063	283,949
2.2 Additional investment made after acquisition.....	61,741,032	100,796,709
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	7,698	9,599
5. Unrealized valuation increase (decrease).....	44,616,208	96,271,760
6. Total gain (loss) on disposals.....	8,551	20,408,917
7. Deduct amounts received on disposals.....	150,879,195	203,995,980
8. Deduct amortization of premium and depreciation.....	495,246	9,443,578
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	18,587,829	25,641,085
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,536,177,144	1,582,988,862
12. Deduct total nonadmitted amounts.....	29,474,208	27,272,315
13. Statement value at end of current period (Line 11 minus Line 12).....	1,506,702,936	1,555,716,547

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.....	32,083,723,210	29,683,846,097
2. Cost of bonds and stocks acquired.....	12,045,368,229	8,891,935,807
3. Accrual of discount.....	123,290,452	85,913,980
4. Unrealized valuation increase (decrease).....	71,432,064	377,182,742
5. Total gain (loss) on disposals.....	14,670,657	20,795,733
6. Deduct consideration for bonds and stocks disposed of.....	11,361,938,563	6,867,172,587
7. Deduct amortization of premium.....	22,580,158	25,276,376
8. Total foreign exchange change in book/adjusted carrying value.....	(5,333,941)	(8,859,001)
9. Deduct current year's other than temporary impairment recognized.....	32,742,536	74,643,185
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	32,915,889,414	32,083,723,210
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	32,915,889,414	32,083,723,210

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).....	22,050,530,991	7,951,402,832	6,399,790,757	(22,130,693)	21,854,333,428	22,050,530,991	23,580,012,373	20,499,715,673
2. NAIC 2 (a).....	9,789,578,624	189,642,857	351,275,418	128,884,183	9,806,588,502	9,789,578,624	9,756,830,246	10,100,839,163
3. NAIC 3 (a).....	827,024,125	13,450,036	99,206,438	(77,125,166)	843,633,424	827,024,125	664,142,557	919,882,923
4. NAIC 4 (a).....	147,698,791	14,092,646	34,920,935	(23,837,897)	155,259,752	147,698,790	103,032,605	170,457,031
5. NAIC 5 (a).....	94,280,788	34,663,739	35,256,743	17,467,890	90,281,391	94,280,789	111,155,674	93,955,669
6. NAIC 6 (a).....	56,970,176	0	2,154,400	9,478,781	62,110,214	56,970,176	64,294,557	70,335,033
7. Total Bonds.....	32,966,083,495	8,203,252,110	6,922,604,691	32,737,098	32,812,206,711	32,966,083,495	34,279,468,012	31,855,185,492
PREFERRED STOCK								
8. NAIC 1.....	44,980,000	0	0	(5,580,000)	44,980,000	44,980,000	39,400,000	44,980,000
9. NAIC 2.....	357,948,667	0	0	8,297,895	355,436,073	357,948,668	366,246,562	353,002,877
10. NAIC 3.....	0	0	0	0	7,259,760	0	0	7,259,760
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	402,928,667	0	0	2,717,895	407,675,833	402,928,668	405,646,562	405,242,637
15. Total Bonds and Preferred Stock.....	33,369,012,162	8,203,252,110	6,922,604,691	35,454,993	33,219,882,544	33,369,012,163	34,685,114,574	32,260,428,129

(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.....	2,888,325,609	XXX.....	2,888,325,871	348,461	3,394

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.....	1,252,834,127	941,357,347
2. Cost of short-term investments acquired.....	16,470,131,076	12,937,444,818
3. Accrual of discount.....	0	105,144
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	14,834,639,331	12,626,073,182
7. Deduct amortization of premium.....	263	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).....	2,888,325,609	1,252,834,127
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,888,325,609	1,252,834,127

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,134,337,168
2.	Cost paid/(consideration received) on additions.....	(43,700,789)
3.	Unrealized valuation increase (decrease).....	(428,220,768)
4.	Total gain (loss) on termination recognized.....	287,795,061
5.	Considerations received (paid) on terminations.....	332,571,449
6.	Amortization.....	6,272,845
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).....	623,912,068
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	623,912,068

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	35,123,533
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.....	157,462,818
3.14	Section 1, Column 18, prior year.....	(53,489,194)
		210,952,013
		210,952,013
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.....	157,462,818
3.24	Section 1, Column 19, prior year.....	(53,489,194)
		210,952,013
		210,952,013
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(73,614,876)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(73,614,876)
		(73,614,876)
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).....	35,123,533
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	35,123,533

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	623,912,068
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	35,123,533
3.	Total (Line 1 plus Line 2).....	659,035,601
4.	Part D, Section 1, Column 5.....	685,452,726
5.	Part D, Section 1, Column 6.....	(26,417,125)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	786,194,217
8.	Part B, Section 1, Column 13.....	(84,338,287)
9.	Total (Line 7 plus Line 8).....	701,855,930
10.	Part D, Section 1, Column 8.....	799,905,719
11.	Part D, Section 1, Column 9.....	(98,049,789)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	441,162,685
14.	Part B, Section 1, Column 20.....	364,663,276
15.	Part D, Section 1, Column 11.....	805,825,961
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	0	247,722,500
3. Accrual of discount.....	0	39,625
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(1,011)
6. Deduct consideration received on disposals.....	0	247,761,114
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
60715251.....	CROSS.....	AR.....		07/08/2015....	4.550.....	6,000,000.....	.0.....	9,439,000.....
60715271.....	LONOKE.....	AR.....		08/25/2015....	4.850.....	1,100,000.....	.0.....	2,600,000.....
60715236.....	KERN.....	CA.....		07/23/2015....	4.200.....	11,000,000.....	.0.....	35,890,000.....
60715237.....	KERN.....	CA.....		07/23/2015....	4.200.....	1,500,000.....	.0.....	3,820,000.....
60715253.....	MONTEREY.....	CA.....		07/24/2015....	4.400.....	2,275,000.....	.0.....	3,600,000.....
60715277.....	SACRAMENTO.....	CA.....		09/14/2015....	4.200.....	4,800,000.....	.0.....	8,360,000.....
60715136.....	SAN JOAQUIN.....	CA.....		08/18/2015....	4.350.....	2,150,000.....	.0.....	3,120,000.....
60715257.....	SANTA BARBARA.....	CA.....		08/19/2015....	4.300.....	1,540,000.....	.0.....	2,400,000.....
60715283.....	SANTA BARBARA.....	CA.....		09/25/2015....	4.250.....	2,400,000.....	.0.....	5,000,000.....
60715232.....	SONOMA.....	CA.....		07/27/2015....	3.850.....	3,250,000.....	.0.....	5,000,000.....
60715270.....	SUTTER.....	CA.....		07/21/2015....	4.050.....	8,500,000.....	.0.....	13,870,000.....
60715225.....	HANCOCK.....	IA.....		07/02/2015....	4.000.....	5,200,000.....	.0.....	9,197,200.....
60715231.....	KOSSUTH.....	IA.....		07/24/2015....	4.110.....	1,350,000.....	.0.....	3,089,500.....
60715241.....	BINGHAM.....	ID.....		07/14/2015....	4.250.....	832,000.....	.0.....	1,475,000.....
60715276.....	BINGHAM.....	ID.....		09/02/2015....	4.400.....	400,000.....	.0.....	945,000.....
60715240.....	FRANKLIN.....	ID.....		08/06/2015....	4.600.....	1,015,000.....	.0.....	1,810,997.....
60715265.....	GOODING.....	ID.....		07/15/2015....	4.850.....	282,000.....	.0.....	1,200,000.....
60715238.....	POWER.....	ID.....		07/23/2015....	3.800.....	4,750,000.....	.0.....	10,000,000.....
60715254.....	POWER.....	ID.....		07/23/2015....	4.650.....	6,000,000.....	.0.....	11,675,000.....
60715264.....	BOONE.....	IL.....		08/05/2015....	4.350.....	750,000.....	.0.....	2,820,000.....
60715285.....	VERMILION.....	IL.....		08/28/2015....	4.250.....	785,000.....	.0.....	1,532,300.....
60715267.....	WINNEBAGO.....	IL.....		07/20/2015....	4.850.....	1,200,000.....	.0.....	3,793,500.....
60715300.....	DELAWARE.....	IN.....		09/11/2015....	4.700.....	290,000.....	.0.....	840,000.....
60715244.....	GIBSON.....	IN.....		07/28/2015....	4.800.....	1,425,000.....	.0.....	4,867,386.....
60715245.....	GIBSON.....	IN.....		07/28/2015....	4.800.....	720,000.....	.0.....	3,211,582.....
60715248.....	WARREN.....	IN.....		07/09/2015....	4.450.....	350,000.....	.0.....	1,105,051.....
60715239.....	WEXFORD.....	MI.....		08/20/2015....	4.750.....	2,400,000.....	.0.....	12,200,000.....
60715269.....	BLUE EARTH.....	MN.....		09/09/2015....	5.300.....	505,000.....	.0.....	3,124,000.....
60715273.....	POLK.....	MN.....		09/28/2015....	4.600.....	11,000,000.....	.0.....	18,500,000.....
60715224.....	ROSEAU.....	MN.....		07/15/2015....	4.250.....	2,000,000.....	.0.....	3,596,550.....
60715292.....	WASHINGTON.....	MS.....		09/25/2015....	4.900.....	3,000,000.....	.0.....	6,098,750.....
60715281.....	CHOUTEAU.....	MT.....		08/20/2015....	4.950.....	1,550,000.....	.0.....	3,500,000.....
60715275.....	LIBERTY.....	MT.....		08/10/2015....	4.700.....	1,075,000.....	.0.....	2,250,000.....
60715235.....	CASS.....	ND.....		07/21/2015....	4.300.....	1,300,000.....	.0.....	2,880,000.....
60715261.....	CASS.....	ND.....		07/29/2015....	4.200.....	485,000.....	.0.....	785,000.....
60715255.....	LAMOURE.....	ND.....		09/17/2015....	4.300.....	1,950,000.....	.0.....	4,605,000.....
60715298.....	RAMSEY.....	ND.....		09/30/2015....	4.600.....	1,200,000.....	.0.....	2,560,000.....
60715287.....	RANSOM.....	ND.....		09/22/2015....	5.350.....	1,485,000.....	.0.....	2,250,000.....
60715262.....	RICHLAND.....	ND.....		08/26/2015....	4.000.....	5,600,000.....	.0.....	8,941,000.....
60715260.....	TOWNER.....	ND.....		09/01/2015....	4.000.....	2,000,000.....	.0.....	3,225,000.....
60715278.....	HUMBOLDT.....	NV.....		09/23/2015....	4.350.....	600,000.....	.0.....	922,051.....
60715242.....	OSAGE.....	OK.....		09/16/2015....	3.850.....	4,920,000.....	.0.....	8,270,597.....
60715263.....	BAKER.....	OR.....		07/01/2015....	5.100.....	420,000.....	.0.....	760,000.....
60715247.....	ATASCOSA.....	TX.....		08/28/2015....	4.250.....	400,000.....	.0.....	849,421.....
60715272.....	COOKE.....	TX.....		07/15/2015....	4.200.....	1,750,000.....	.0.....	5,678,000.....
60715266.....	ADAMS.....	WA.....		08/31/2015....	4.500.....	1,300,000.....	.0.....	2,300,000.....

QE02

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
60715294.....	FRANKLIN.....	WA.....		09/14/2015....	4.870.....	4,380,000.....	.0.....	7,850,000.....
60715295.....	FRANKLIN.....	WA.....		09/14/2015....	4.870.....	6,015,000.....	.0.....	12,370,000.....
60715290.....	LINCOLN.....	WA.....		09/15/2015....	5.200.....	1,000,000.....	.0.....	1,732,000.....
60715256.....	OKANOGAN.....	WA.....		08/07/2015....	4.200.....	2,000,000.....	.0.....	2,863,812.....
60715249.....	WAUSHARA.....	WI.....		07/21/2015....	4.300.....	3,450,000.....	.0.....	8,925,000.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	131,649,000.....	.0.....	277,697,697.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
160001002.....	LAGUNA BEACH.....	CA.....		09/01/2015....	4.370.....	21,000,000.....	.0.....	35,700,000.....
160000965.....	SAN DIEGO.....	CA.....		05/31/2013....	5.050.....	.0.....	7,981,130.....	158,865,000.....
160001000.....	DENVER.....	CO.....		05/08/2015....	4.700.....	.1.....	.0.....	.0.....
160000969.....	BOSTON.....	MA.....		08/08/2013....	4.900.....	.0.....	7,079,997.....	180,706,000.....
160001004.....	NEW YORK.....	NY.....		07/31/2015....	3.640.....	45,000,000.....	.0.....	110,000,000.....
160001013.....	NEW YORK.....	NY.....		09/09/2015....	3.900.....	100,000,000.....	.0.....	164,630,000.....
260000001.....	NEW YORK.....	NY.....		07/30/2014....	5.000.....	.0.....	268,126.....	27,262,000.....
160001001.....	PORTLAND.....	OR.....		09/02/2015....	4.070.....	23,000,000.....	.0.....	32,800,000.....
160000950.....	AUSTIN.....	TX.....		08/02/2012....	5.910.....	.0.....	3,805,990.....	38,619,000.....
160001006.....	HOUSTON.....	TX.....		07/14/2015....	4.350.....	1,000.....	.0.....	1,600.....
160000984.....	SAN ANTONIO.....	TX.....		03/03/2014....	5.400.....	.0.....	5,034,406.....	32,946,000.....
160000988.....	ALEXANDRIA.....	VA.....		03/21/2014....	4.950.....	126,680.....	14,546,030.....	33,315,000.....
160000959.....	ARLINGTON.....	VA.....		05/22/2013....	5.240.....	.0.....	7,000,000.....	66,300,000.....
160001012.....	SEATTLE.....	WA.....		08/11/2015....	4.160.....	69,500,000.....	.0.....	93,100,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	258,627,681.....	45,715,679.....	974,244,600.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	390,276,681.....	45,715,679.....	1,251,942,297.....
3399999. Total Mortgages.....				XXX.....	XXX.....	390,276,681.....	45,715,679.....	1,251,942,297.....

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																	
60713259.....	CROSS.....	AR.....	.....	09/18/2013....	07/08/2015....	4,787,500	0	0	0	0	0	0	4,675,000	4,675,000	0	0	0
60713295.....	JEFFERSON.....	AR.....	.....	11/20/2013....	09/15/2015....	3,047,000	0	0	0	0	0	0	2,969,000	2,969,000	0	0	0
10677700.....	LONOKE.....	AR.....	.....	05/28/2009....	08/25/2015....	395,213	0	0	0	0	0	0	388,568	388,568	0	0	0
10656600.....	WOODRUFF.....	AR.....	.....	05/24/2005....	09/10/2015....	104,000	0	0	0	0	0	0	67,422	67,422	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	08/19/2015....	428,338	0	(27,075)	0	0	(27,075)	0	340,003	340,003	0	0	0
11625000.....	SOLANO.....	CA.....	.....	08/28/2007....	07/21/2015....	1,716,000	0	0	0	0	0	0	1,320,000	1,320,000	0	0	0
10034100.....	SUTTER.....	CA.....	.....	05/04/2010....	07/21/2015....	2,256,546	0	0	0	0	0	0	1,823,201	1,823,201	0	0	0
11615800.....	SUTTER.....	CA.....	.....	01/26/2006....	07/21/2015....	552,000	0	0	0	0	0	0	408,000	408,000	0	0	0
19982100.....	TULARE.....	CA.....	.....	04/22/2002....	07/15/2015....	170,000	0	0	0	0	0	0	160,000	160,000	0	0	0
11613300.....	GOODING.....	ID.....	.....	09/09/2005....	07/15/2015....	278,800	0	0	0	0	0	0	278,800	278,800	0	0	0
11635100.....	POWER.....	ID.....	.....	07/27/2009....	07/23/2015....	4,878,277	0	0	0	0	0	0	4,758,701	4,758,701	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
12768000.....	BOONE.....	IL.....	.....	09/01/2012....	08/05/2015....	612,501	0	(35,184)	0	0	(35,184)	0	552,042	552,042	0	0	0
11010900.....	STEPHENSON.....	IL.....	.....	11/01/2007....	08/31/2015....	375,331	0	0	0	0	0	0	292,896	292,896	0	0	0
11011000.....	STEPHENSON.....	IL.....	.....	11/01/2007....	08/31/2015....	257,424	0	0	0	0	0	0	186,596	186,596	0	0	0
60711175.....	WINNEBAGO.....	IL.....	.....	12/28/2011....	07/20/2015....	805,884	0	0	0	0	0	0	791,442	791,442	0	0	0
11010000.....	TIPPECANOE.....	IN.....	.....	07/19/2007....	08/28/2015....	274,833	0	0	0	0	0	0	274,833	274,833	0	0	0
114600.....	BLUE EARTH.....	MN.....	.....	11/23/2009....	09/09/2015....	372,600	0	0	0	0	0	0	367,300	367,300	0	0	0
19883300.....	BLUE EARTH.....	MN.....	.....	01/05/1999....	08/17/2015....	175,950	0	0	0	0	0	0	170,850	170,850	0	0	0
19872100.....	JACKSON.....	MN.....	.....	07/02/1998....	07/01/2015....	21,000	0	0	0	0	0	0	21,000	21,000	0	0	0
19890400.....	RENVILLE.....	MN.....	.....	04/26/1999....	09/08/2015....	7,000	0	0	0	0	0	0	280	280	0	0	0
160000924.....	NEW YORK.....	NY.....	.....	06/28/2011....	08/25/2015....	18,993,651	0	0	0	0	0	0	18,746,142	18,746,142	0	0	0
19966600.....	GILLIAM.....	OR.....	.....	03/30/2000....	07/21/2015....	13,833	0	0	0	0	0	0	7,005	7,005	0	0	0
11013500.....	CLARK.....	SD.....	.....	02/27/2008....	07/30/2015....	218,922	0	0	0	0	0	0	213,810	213,810	0	0	0
11004300.....	SPINK.....	SD.....	.....	01/16/2007....	07/30/2015....	377,927	0	0	0	0	0	0	367,924	367,924	0	0	0
10655700.....	COOKE.....	TX.....	.....	06/14/2005....	07/15/2015....	570,000	0	0	0	0	0	0	570,000	570,000	0	0	0
10663900.....	COOKE.....	TX.....	.....	12/28/2005....	07/15/2015....	241,400	0	0	0	0	0	0	234,400	234,400	0	0	0
11614000.....	ADAMS.....	WA.....	.....	09/01/2012....	08/31/2015....	134,870	0	(3,966)	0	0	(3,966)	0	111,747	111,747	0	0	0
12662000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	09/23/2015....	35,383	0	0	0	0	0	0	8,954	8,954	0	0	0
160000707.....	KENT.....	WA.....	.....	02/11/2008....	09/16/2015....	18,994,201	0	0	0	0	0	0	18,878,230	18,878,230	0	0	0
10661300.....	LAFAYETTE.....	WI.....	.....	12/01/2005....	08/25/2015....	516,101	0	0	0	0	0	0	500,029	500,029	0	0	0
12746000.....	LAFAYETTE.....	WI.....	.....	09/01/2012....	08/03/2015....	77,900	0	(3,430)	0	0	(3,430)	0	31,689	31,689	0	0	0
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013....	07/21/2015....	3,160,505	0	0	0	0	0	0	3,113,712	3,113,712	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						64,850,890	0	(69,655)	0	0	(69,655)	0	62,629,576	62,629,576	0	0	0

Mortgages With Partial Repayments

10635000.....	DALLAS.....	AL.....	.....	05/21/2003....	09/30/2015....	0	0	0	0	0	0	0	0	23,000	0	0	0
60713277.....	CRITTENDEN.....	AR.....	.....	10/22/2013....	09/30/2015....	0	0	0	0	0	0	0	0	5,550	0	0	0
160000936.....	FAYETTEVILLE.....	AR.....	.....	12/22/2011....	09/30/2015....	0	0	0	0	0	0	0	0	114,100	0	0	0
10668000.....	JACKSON.....	AR.....	.....	02/28/2007....	09/30/2015....	0	0	0	0	0	0	0	0	7,325	0	0	0
19832300.....	JACKSON.....	AR.....	.....	04/09/2002....	09/30/2015....	0	0	0	0	0	0	0	0	7,325	0	0	0
19818700.....	MISSISSIPPI.....	AR.....	.....	04/09/1998....	09/30/2015....	0	0	0	0	0	0	0	0	2,700	0	0	0
19818702.....	MISSISSIPPI.....	AR.....	.....	08/19/2005....	09/30/2015....	0	0	0	0	0	0	0	0	2,600	0	0	0
12696000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	09/30/2015....	0	0	(1,185)	0	0	(1,185)	0	0	0	0	0	0
12697000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	09/30/2015....	0	0	(1,594)	0	0	(1,594)	0	0	0	0	0	0
60712245.....	PHILLIPS.....	AR.....	.....	12/26/2012....	09/30/2015....	0	0	0	0	0	0	0	0	6,222	0	0	0
60713180.....	POINSETT.....	AR.....	.....	05/29/2013....	09/30/2015....	0	0	0	0	0	0	0	0	250	0	0	0
11632200.....	GRAHAM.....	AZ.....	.....	11/03/2008....	09/30/2015....	0	0	0	0	0	0	0	0	13,529	0	0	0
160000981.....	PEORIA.....	AZ.....	.....	09/16/2013....	09/30/2015....	0	0	0	0	0	0	0	0	65,795	0	0	0
11620300.....	YUMA.....	AZ.....	.....	09/01/2012....	09/30/2015....	0	0	(30,317)	0	0	(30,317)	0	0	0	0	0	0
19945900.....	YUMA.....	AZ.....	.....	09/15/1998....	09/30/2015....	0	0	0	0	0	0	0	0	22,566	0	0	0
40451000.....	YUMA.....	AZ.....	.....	09/01/2012....	09/30/2015....	0	0	(79)	0	0	(79)	0	0	0	0	0	0
60714202.....	YUMA.....	AZ.....	.....	08/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	9,351	0	0	0
19986900.....	ALAMEDA.....	CA.....	.....	12/04/2002....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
160000934.....	BERKELEY.....	CA.....	.....	12/06/2011....	09/30/2015....	0	0	0	0	0	0	0	0	64,231	0	0	0
11632400.....	BUTTE.....	CA.....	.....	12/15/2008....	09/30/2015....	0	0	0	0	0	0	0	0	9,128	0	0	0

QE02.2

SCHEDULE B - PART 3

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

QE02.3

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
19983000.....	COLUSA.....	CA.....	.....	06/19/2002....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
12773000.....	FRESNO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(1,461)	0	0	(1,461)	0	0	0	0	0	0
19949600.....	FRESNO.....	CA.....	.....	11/19/1998....	09/30/2015....	0	0	0	0	0	0	0	0	57,500	0	0	0
40435000.....	FRESNO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(150)	0	0	(150)	0	0	11,624	0	0	0
60711110.....	FRESNO.....	CA.....	.....	10/12/2011....	09/30/2015....	0	0	0	0	0	0	0	0	34,131	0	0	0
60712212.....	FRESNO.....	CA.....	.....	09/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	121,765	0	0	0
60712213.....	FRESNO.....	CA.....	.....	09/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	53,055	0	0	0
60712214.....	FRESNO.....	CA.....	.....	09/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	36,378	0	0	0
60712215.....	FRESNO.....	CA.....	.....	09/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	13,150	0	0	0
60713246.....	GLENN.....	CA.....	.....	08/08/2013....	09/30/2015....	0	0	0	0	0	0	0	0	13,000	0	0	0
11628900.....	IMPERIAL.....	CA.....	.....	02/04/2008....	09/30/2015....	0	0	0	0	0	0	0	0	76,654	0	0	0
40493000.....	KERN.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(5,074)	0	0	(5,074)	0	0	33,221	0	0	0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	09/30/2015....	0	0	0	0	0	0	0	0	106,485	0	0	0
60713290.....	KINGS.....	CA.....	.....	01/29/2014....	09/30/2015....	0	0	0	0	0	0	0	0	10,453	0	0	0
60711176.....	LAKE.....	CA.....	.....	02/14/2012....	09/30/2015....	0	0	0	0	0	0	0	0	91,119	0	0	0
60713233.....	LAKE.....	CA.....	.....	12/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	96,044	0	0	0
60714288.....	LAKE.....	CA.....	.....	12/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	59,699	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	09/30/2015....	0	0	0	0	0	0	0	0	111,451	0	0	0
160000915.....	LOS ANGELES.....	CA.....	.....	02/25/2011....	09/30/2015....	0	0	0	0	0	0	0	0	233,916	0	0	0
160000980.....	LOS ANGELES.....	CA.....	.....	09/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	221,958	0	0	0
10058700.....	MENDOCINO.....	CA.....	.....	07/01/2010....	09/30/2015....	0	0	0	0	0	0	0	0	23,974	0	0	0
11635300.....	MENDOCINO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	27,596	0	0	0
19980400.....	MENDOCINO.....	CA.....	.....	03/21/2002....	09/30/2015....	0	0	0	0	0	0	0	0	38,538	0	0	0
11634400.....	MODOC.....	CA.....	.....	07/01/2009....	09/30/2015....	0	0	0	0	0	0	0	0	15,829	0	0	0
60712209.....	MODOC.....	CA.....	.....	09/20/2012....	09/30/2015....	0	0	0	0	0	0	0	0	54,481	0	0	0
60713252.....	MODOC.....	CA.....	.....	09/26/2013....	09/30/2015....	0	0	0	0	0	0	0	0	89,340	0	0	0
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	09/30/2015....	0	0	0	0	0	0	0	0	24,276	0	0	0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	09/30/2015....	0	0	0	0	0	0	0	0	154,738	0	0	0
12678000.....	MONTEREY.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(5,431)	0	0	(5,431)	0	0	0	0	0	0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	09/30/2015....	0	0	0	0	0	0	0	0	38,287	0	0	0
60711167.....	MONTEREY.....	CA.....	.....	01/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	6,078	0	0	0
60712119.....	MONTEREY.....	CA.....	.....	05/03/2012....	09/30/2015....	0	0	0	0	0	0	0	0	48,105	0	0	0
60712171.....	MONTEREY.....	CA.....	.....	06/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	41,467	0	0	0
60712208.....	MONTEREY.....	CA.....	.....	09/07/2012....	09/30/2015....	0	0	0	0	0	0	0	0	52,461	0	0	0
160000976.....	MURRIETA.....	CA.....	.....	08/06/2013....	09/30/2015....	0	0	0	0	0	0	0	0	87,080	0	0	0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	09/30/2015....	0	0	0	0	0	0	0	0	51,247	0	0	0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	09/30/2015....	0	0	0	0	0	0	0	0	117,355	0	0	0
12787000.....	NAPA.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(13,074)	0	0	(13,074)	0	0	0	0	0	0
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	09/30/2015....	0	0	0	0	0	0	0	0	99,693	0	0	0
60713186.....	NAPA.....	CA.....	.....	07/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	20,396	0	0	0
60713187.....	NAPA.....	CA.....	.....	07/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	8,330	0	0	0
60713197.....	NAPA.....	CA.....	.....	06/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	30,276	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....	.....	12/21/2007....	09/30/2015....	0	0	0	0	0	0	0	0	278,086	0	0	0
160000957.....	ROSEVILLE.....	CA.....	.....	12/14/2012....	09/30/2015....	0	0	0	0	0	0	0	0	95,184	0	0	0

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
11628400.....	SACRAMENTO.....	CA.....	.....	01/01/2008....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
19992200.....	SACRAMENTO.....	CA.....	.....	05/13/2003....	09/30/2015....	0	0	0	0	0	0	0	0	13,678	0	0	0
60713291.....	SACRAMENTO.....	CA.....	.....	01/23/2014....	09/30/2015....	0	0	0	0	0	0	0	0	13,435	0	0	0
60714309.....	SACRAMENTO.....	CA.....	.....	12/18/2014....	09/30/2015....	0	0	0	0	0	0	0	0	31,013	0	0	0
160000698.....	SACRAMENTO.....	CA.....	.....	03/15/2006....	09/30/2015....	0	0	0	0	0	0	0	0	124,986	0	0	0
11615500.....	SAN BENITO.....	CA.....	.....	04/04/2006....	09/30/2015....	0	0	0	0	0	0	0	0	296,981	0	0	0
60714268.....	SAN BENITO.....	CA.....	.....	12/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	14,840	0	0	0
160000948.....	SAN FRANCISCO.....	CA.....	.....	05/02/2012....	09/30/2015....	0	0	0	0	0	0	0	0	193,656	0	0	0
10017700.....	SAN JOAQUIN.....	CA.....	.....	02/22/2010....	09/30/2015....	0	0	0	0	0	0	0	0	17,500	0	0	0
19965200.....	SAN JOAQUIN.....	CA.....	.....	02/10/2000....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(1,884)	0	0	(1,884)	0	0	0	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	0	0	0	0
60712104.....	SAN JOAQUIN.....	CA.....	.....	03/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	46,965	0	0	0
60712177.....	SAN JOAQUIN.....	CA.....	.....	06/05/2012....	09/30/2015....	0	0	0	0	0	0	0	0	19,220	0	0	0
60712219.....	SAN JOAQUIN.....	CA.....	.....	09/04/2012....	09/30/2015....	0	0	0	0	0	0	0	0	59,148	0	0	0
60713116.....	SAN JOAQUIN.....	CA.....	.....	03/13/2013....	09/30/2015....	0	0	0	0	0	0	0	0	17,839	0	0	0
60713298.....	SAN JOAQUIN.....	CA.....	.....	01/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	64,685	0	0	0
60714177.....	SAN JOAQUIN.....	CA.....	.....	06/18/2014....	09/30/2015....	0	0	0	0	0	0	0	0	8,295	0	0	0
60714178.....	SAN JOAQUIN.....	CA.....	.....	06/18/2014....	09/30/2015....	0	0	0	0	0	0	0	0	24,852	0	0	0
60714239.....	SAN JOAQUIN.....	CA.....	.....	08/27/2014....	09/30/2015....	0	0	0	0	0	0	0	0	14,266	0	0	0
60714255.....	SAN JOAQUIN.....	CA.....	.....	10/06/2014....	09/30/2015....	0	0	0	0	0	0	0	0	21,994	0	0	0
60713257.....	SAN LUIS OBISPO.....	CA.....	.....	02/25/2014....	09/30/2015....	0	0	0	0	0	0	0	0	50,538	0	0	0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	09/30/2015....	0	0	0	0	0	0	0	0	62,956	0	0	0
60712265.....	SANTA BARBARA.....	CA.....	.....	12/19/2012....	09/30/2015....	0	0	0	0	0	0	0	0	74,501	0	0	0
60714302.....	SANTA BARBARA.....	CA.....	.....	01/26/2015....	09/30/2015....	0	0	0	0	0	0	0	0	56,510	0	0	0
60714303.....	SANTA BARBARA.....	CA.....	.....	01/26/2015....	09/30/2015....	0	0	0	0	0	0	0	0	31,966	0	0	0
11623500.....	SOLANO.....	CA.....	.....	07/18/2007....	09/30/2015....	0	0	0	0	0	0	0	0	7,170	0	0	0
11625000.....	SOLANO.....	CA.....	.....	08/28/2007....	09/30/2015....	0	0	0	0	0	0	0	0	396,000	0	0	0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(33,625)	0	0	(33,625)	0	0	0	0	0	0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(5,954)	0	0	(5,954)	0	0	0	0	0	0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(8,334)	0	0	(8,334)	0	0	21,126	0	0	0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(466)	0	0	(466)	0	0	0	0	0	0
60711107.....	SONOMA.....	CA.....	.....	12/19/2011....	09/30/2015....	0	0	0	0	0	0	0	0	245,327	0	0	0
60712102.....	SONOMA.....	CA.....	.....	03/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	166,929	0	0	0
60712184.....	SONOMA.....	CA.....	.....	08/03/2012....	09/30/2015....	0	0	0	0	0	0	0	0	31,386	0	0	0
60714136.....	SONOMA.....	CA.....	.....	03/19/2014....	09/30/2015....	0	0	0	0	0	0	0	0	24,812	0	0	0
10034100.....	SUTTER.....	CA.....	.....	05/04/2010....	09/30/2015....	0	0	0	0	0	0	0	0	433,345	0	0	0
11611100.....	SUTTER.....	CA.....	.....	03/10/2005....	09/30/2015....	0	0	0	0	0	0	0	0	14,000	0	0	0
11611600.....	SUTTER.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	(3,563)	0	0	(3,563)	0	0	0	0	0	0
11615800.....	SUTTER.....	CA.....	.....	01/26/2006....	09/30/2015....	0	0	0	0	0	0	0	0	144,000	0	0	0
11619500.....	SUTTER.....	CA.....	.....	12/04/2006....	09/30/2015....	0	0	0	0	0	0	0	0	6,280	0	0	0
11627300.....	SUTTER.....	CA.....	.....	01/01/2008....	09/30/2015....	0	0	0	0	0	0	0	0	50,000	0	0	0
19920900.....	SUTTER.....	CA.....	.....	06/24/1996....	09/30/2015....	0	0	0	0	0	0	0	0	107,488	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
19921400.....	SUTTER.....	CA.....	.....	07/22/1996....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
19993300.....	SUTTER.....	CA.....	.....	08/12/2003....	09/30/2015....	0	0	0	0	0	0	0	0	7,990	0	0	0
10103300.....	TULARE.....	CA.....	.....	01/07/2011....	09/30/2015....	0	0	0	0	0	0	0	0	164,135	0	0	0
11633200.....	TULARE.....	CA.....	.....	03/19/2009....	09/30/2015....	0	0	0	0	0	0	0	0	28,602	0	0	0
11633400.....	TULARE.....	CA.....	.....	05/05/2009....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
12750000.....	TULARE.....	CA.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	57,946	0	0	0
60713289.....	TULARE.....	CA.....	.....	12/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	27,462	0	0	0
60714294.....	TULARE.....	CA.....	.....	12/29/2014....	09/30/2015....	0	0	0	0	0	0	0	0	18,040	0	0	0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	09/30/2015....	0	0	0	0	0	0	0	0	162,686	0	0	0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	09/30/2015....	0	0	0	0	0	0	0	0	116,566	0	0	0
19998700.....	VENTURA.....	CA.....	.....	08/12/2004....	09/30/2015....	0	0	0	0	0	0	0	0	83,536	0	0	0
11612800.....	YUBA.....	CA.....	.....	06/28/2005....	09/30/2015....	0	0	0	0	0	0	0	0	24,000	0	0	0
19970300.....	YUBA.....	CA.....	.....	01/17/2001....	09/30/2015....	0	0	0	0	0	0	0	0	250,000	0	0	0
60714132.....	YUBA.....	CA.....	.....	03/25/2014....	09/30/2015....	0	0	0	0	0	0	0	0	11,677	0	0	0
19760500.....	BACA.....	CO.....	.....	09/08/1998....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	09/30/2015....	0	0	0	0	0	0	0	0	89,270	0	0	0
60713281.....	HUERFANO.....	CO.....	.....	12/02/2013....	09/30/2015....	0	0	0	0	0	0	0	0	100,000	0	0	0
60714134.....	HUERFANO.....	CO.....	.....	02/27/2014....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
22102200.....	KIT CARSON.....	CO.....	.....	06/14/2000....	09/30/2015....	0	0	0	0	0	0	0	0	7,300	0	0	0
60714198.....	KIT CARSON.....	CO.....	.....	08/11/2014....	09/30/2015....	0	0	0	0	0	0	0	0	29,850	0	0	0
19765700.....	MONTROSE.....	CO.....	.....	01/04/1999....	09/30/2015....	0	0	0	0	0	0	0	0	13,500	0	0	0
10670100.....	PHILLIPS.....	CO.....	.....	07/03/2007....	09/30/2015....	0	0	0	0	0	0	0	0	27,780	0	0	0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	09/30/2015....	0	0	0	0	0	0	0	0	42,247	0	0	0
10619700.....	WASHINGTON.....	CO.....	.....	01/31/2002....	09/30/2015....	0	0	0	0	0	0	0	0	4,250	0	0	0
10635800.....	WASHINGTON.....	CO.....	.....	05/14/2003....	09/30/2015....	0	0	0	0	0	0	0	0	12,355	0	0	0
60713240.....	WASHINGTON.....	CO.....	.....	07/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	26,903	0	0	0
19831700.....	MANATEE.....	FL.....	.....	03/05/2002....	09/30/2015....	0	0	0	0	0	0	0	0	17,500	0	0	0
60714149.....	MANATEE.....	FL.....	.....	04/15/2014....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
60714214.....	MANATEE.....	FL.....	.....	08/12/2014....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
19817900.....	OSCEOLA.....	FL.....	.....	02/12/1998....	09/30/2015....	0	0	0	0	0	0	0	0	44,000	0	0	0
60712277.....	OSCEOLA.....	FL.....	.....	03/28/2013....	09/30/2015....	0	0	0	0	0	0	0	0	130,000	0	0	0
60715100.....	PALM BEACH.....	FL.....	.....	12/30/2014....	09/30/2015....	0	0	0	0	0	0	0	0	30,000	0	0	0
60713248.....	BERRIEN.....	GA.....	.....	09/19/2013....	09/30/2015....	0	0	0	0	0	0	0	0	14,105	0	0	0
60711111.....	COLQUITT.....	GA.....	.....	12/08/2011....	09/30/2015....	0	0	0	0	0	0	0	0	173,889	0	0	0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	09/30/2015....	0	0	(3,861)	0	0	(3,861)	0	0	0	0	0	0
60711127.....	EFFINGHAM.....	GA.....	.....	09/27/2011....	09/30/2015....	0	0	0	0	0	0	0	0	60,372	0	0	0
10672500.....	RANDOLPH.....	GA.....	.....	09/01/2012....	09/30/2015....	0	0	(17,090)	0	0	(17,090)	0	0	36,524	0	0	0
19833000.....	SEMINOLE.....	GA.....	.....	09/30/2002....	09/30/2015....	0	0	0	0	0	0	0	0	18,000	0	0	0
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	09/30/2015....	0	0	(2,746)	0	0	(2,746)	0	0	11,687	0	0	0
60711170.....	BENTON.....	IA.....	.....	01/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	57,300	0	0	0
60713138.....	CALHOUN.....	IA.....	.....	04/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	4,732	0	0	0
10633300.....	CEDAR.....	IA.....	.....	07/09/2003....	09/30/2015....	0	0	0	0	0	0	0	0	10,625	0	0	0
60714169.....	CEDAR.....	IA.....	.....	05/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	2,843	0	0	0
11009700.....	DELAWARE.....	IA.....	.....	11/01/2007....	09/30/2015....	0	0	0	0	0	0	0	0	7,095	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
60714190.....	DELAWARE.....	IA.....	.....	05/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	2,843	0	0	0
10006400.....	HANCOCK.....	IA.....	.....	12/11/2009....	09/30/2015....	0	0	0	0	0	0	0	0	11,600	0	0	0
60713174.....	JACKSON.....	IA.....	.....	06/04/2013....	09/30/2015....	0	0	0	0	0	0	0	0	50,000	0	0	0
10644400.....	JASPER.....	IA.....	.....	01/14/2004....	09/30/2015....	0	0	0	0	0	0	0	0	5,500	0	0	0
60712246.....	KOSSUTH.....	IA.....	.....	11/19/2012....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
10125900.....	LYON.....	IA.....	.....	03/19/2002....	09/30/2015....	0	0	0	0	0	0	0	0	3,000	0	0	0
11005600.....	LYON.....	IA.....	.....	03/12/2007....	09/30/2015....	0	0	0	0	0	0	0	0	9,065	0	0	0
60712272.....	POTTAWATTAMIE.....	IA.....	.....	12/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712303.....	SIOUX.....	IA.....	.....	02/06/2013....	09/30/2015....	0	0	0	0	0	0	0	0	49,000	0	0	0
60713127.....	SIOUX.....	IA.....	.....	04/08/2013....	09/30/2015....	0	0	0	0	0	0	0	0	12,000	0	0	0
10112600.....	WINNEBAGO.....	IA.....	.....	01/26/2001....	09/30/2015....	0	0	0	0	0	0	0	0	1,500	0	0	0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	206,098	0	0	0
60714247.....	BANNOCK.....	ID.....	.....	10/03/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,919	0	0	0
11633500.....	BEAR LAKE.....	ID.....	.....	08/03/2009....	09/30/2015....	0	0	0	0	0	0	0	0	39,486	0	0	0
60714235.....	BINGHAM.....	ID.....	.....	08/05/2014....	09/30/2015....	0	0	0	0	0	0	0	0	12,986	0	0	0
60714262.....	BINGHAM.....	ID.....	.....	11/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	14,600	0	0	0
60713131.....	CARIBOU.....	ID.....	.....	04/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	37,000	0	0	0
11634500.....	FRANKLIN.....	ID.....	.....	07/15/2009....	09/30/2015....	0	0	0	0	0	0	0	0	58,812	0	0	0
10089100.....	GOODING.....	ID.....	.....	09/01/2012....	09/30/2015....	0	0	(36,237)	0	0	(36,237)	0	0	50,697	0	0	0
19951800.....	JEFFERSON.....	ID.....	.....	01/14/1999....	09/30/2015....	0	0	0	0	0	0	0	0	40,057	0	0	0
19994600.....	JEFFERSON.....	ID.....	.....	04/09/2004....	09/30/2015....	0	0	0	0	0	0	0	0	9,575	0	0	0
60712255.....	JEFFERSON.....	ID.....	.....	11/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	123,527	0	0	0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	09/30/2015....	0	0	0	0	0	0	0	0	14,125	0	0	0
19972300.....	LATAH.....	ID.....	.....	02/14/2001....	09/30/2015....	0	0	0	0	0	0	0	0	8,734	0	0	0
60713316.....	MADISON.....	ID.....	.....	02/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	49,469	0	0	0
160000721.....	MOSCOW.....	ID.....	.....	06/27/2007....	09/30/2015....	0	0	0	0	0	0	0	0	108,448	0	0	0
60713113.....	ONEIDA.....	ID.....	.....	02/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	20,671	0	0	0
10199300.....	POWER.....	ID.....	.....	03/15/2011....	09/30/2015....	0	0	0	0	0	0	0	0	27,359	0	0	0
60714131.....	POWER.....	ID.....	.....	07/24/2014....	09/30/2015....	0	0	0	0	0	0	0	0	78,674	0	0	0
11629500.....	TWIN FALLS.....	ID.....	.....	05/13/2008....	09/30/2015....	0	0	0	0	0	0	0	0	31,300	0	0	0
12768000.....	BOONE.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	0	0	0	0
60713278.....	CHAMPAIGN.....	IL.....	.....	10/18/2013....	09/30/2015....	0	0	0	0	0	0	0	0	10,357	0	0	0
160000708.....	CHICAGO.....	IL.....	.....	06/30/2006....	09/30/2015....	0	0	0	0	0	0	0	0	83,740	0	0	0
160000916.....	CHICAGO.....	IL.....	.....	05/25/2011....	09/30/2015....	0	0	0	0	0	0	0	0	307,036	0	0	0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	131,177	0	0	0
160000973.....	CHICAGO.....	IL.....	.....	07/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	71,910	0	0	0
160000985.....	CHICAGO.....	IL.....	.....	12/13/2013....	09/30/2015....	0	0	0	0	0	0	0	0	343,743	0	0	0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(6,128)	0	0	(6,128)	0	0	11,865	0	0	0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	4,241	0	0	0
19860700.....	DEKALB.....	IL.....	.....	03/17/1998....	09/30/2015....	0	0	0	0	0	0	0	0	2,000	0	0	0
60713115.....	FULTON.....	IL.....	.....	03/27/2013....	09/30/2015....	0	0	0	0	0	0	0	0	57,822	0	0	0
60712239.....	GREENE.....	IL.....	.....	10/17/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,000	0	0	0
19887500.....	GRUNDY.....	IL.....	.....	03/15/1999....	09/30/2015....	0	0	0	0	0	0	0	0	1,000	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
60712162.....	IROQUOIS.....	IL.....	.....	05/08/2012....	09/30/2015....	0	0	0	0	0	0	0	0	24,875	0	0	0
60713229.....	IROQUOIS.....	IL.....	.....	07/30/2013....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
40472000.....	KANKAKEE.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,627	0	0	0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(1,295)	0	0	(1,295)	0	0	7,787	0	0	0
60712266.....	LOGAN.....	IL.....	.....	11/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	4,520	0	0	0
60713237.....	LOGAN.....	IL.....	.....	08/08/2013....	09/30/2015....	0	0	0	0	0	0	0	0	15,000	0	0	0
60714191.....	LOGAN.....	IL.....	.....	07/22/2014....	09/30/2015....	0	0	0	0	0	0	0	0	21,205	0	0	0
19799400.....	MACOUPIN.....	IL.....	.....	09/04/1997....	09/30/2015....	0	0	0	0	0	0	0	0	1,750	0	0	0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(1,758)	0	0	(1,758)	0	0	0	0	0	0
10654600.....	MERCER.....	IL.....	.....	04/21/2005....	09/30/2015....	0	0	0	0	0	0	0	0	3,511	0	0	0
10654800.....	MERCER.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(671)	0	0	(671)	0	0	11,284	0	0	0
60714305.....	MERCER.....	IL.....	.....	12/19/2014....	09/30/2015....	0	0	0	0	0	0	0	0	4,882	0	0	0
10661700.....	ROCK ISLAND.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(2,485)	0	0	(2,485)	0	0	5,105	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	201,121	0	0	0
11010900.....	STEPHENSON.....	IL.....	.....	11/01/2007....	09/30/2015....	0	0	0	0	0	0	0	0	14,850	0	0	0
11011000.....	STEPHENSON.....	IL.....	.....	11/01/2007....	09/30/2015....	0	0	0	0	0	0	0	0	13,868	0	0	0
60713192.....	STEPHENSON.....	IL.....	.....	07/19/2013....	09/30/2015....	0	0	0	0	0	0	0	0	19,514	0	0	0
160000912.....	URBANA.....	IL.....	.....	12/17/2010....	09/30/2015....	0	0	0	0	0	0	0	0	73,780	0	0	0
60715116.....	VERMILION.....	IL.....	.....	01/30/2015....	09/30/2015....	0	0	0	0	0	0	0	0	13,035	0	0	0
40486000.....	WILL.....	IL.....	.....	09/01/2012....	09/30/2015....	0	0	(1,044)	0	0	(1,044)	0	0	9,018	0	0	0
60712285.....	DAVISS.....	IN.....	.....	12/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	12,527	0	0	0
60714264.....	DAVISS.....	IN.....	.....	11/24/2014....	09/30/2015....	0	0	0	0	0	0	0	0	2,552	0	0	0
60714166.....	GIBSON.....	IN.....	.....	05/22/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,323	0	0	0
10131200.....	HENRY.....	IN.....	.....	07/01/2002....	09/30/2015....	0	0	0	0	0	0	0	0	2,500	0	0	0
10662300.....	MONTGOMERY.....	IN.....	.....	12/28/2005....	09/30/2015....	0	0	0	0	0	0	0	0	24,498	0	0	0
60714192.....	SHELBY.....	IN.....	.....	07/01/2014....	09/30/2015....	0	0	0	0	0	0	0	0	24,852	0	0	0
60714270.....	SHELBY.....	IN.....	.....	11/13/2014....	09/30/2015....	0	0	0	0	0	0	0	0	3,386	0	0	0
11016000.....	TIPPECANOE.....	IN.....	.....	08/11/2008....	09/30/2015....	0	0	0	0	0	0	0	0	14,565	0	0	0
12810000.....	WELLS.....	IN.....	.....	09/01/2012....	09/30/2015....	0	0	(1,375)	0	0	(1,375)	0	0	0	0	0	0
60713110.....	WHITE.....	IN.....	.....	03/05/2013....	09/30/2015....	0	0	0	0	0	0	0	0	28,168	0	0	0
60713307.....	WHITE.....	IN.....	.....	02/06/2014....	09/30/2015....	0	0	0	0	0	0	0	0	9,333	0	0	0
60714139.....	WHITE.....	IN.....	.....	03/27/2014....	09/30/2015....	0	0	0	0	0	0	0	0	11,785	0	0	0
10639600.....	FINNEY.....	KS.....	.....	08/20/2003....	09/30/2015....	0	0	0	0	0	0	0	0	5,068	0	0	0
60714223.....	FINNEY.....	KS.....	.....	09/11/2014....	09/30/2015....	0	0	0	0	0	0	0	0	175,281	0	0	0
60713286.....	GRAY.....	KS.....	.....	01/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	294,885	0	0	0
19753500.....	SEWARD.....	KS.....	.....	04/16/1998....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
10639100.....	SHERMAN.....	KS.....	.....	08/18/2003....	09/30/2015....	0	0	0	0	0	0	0	0	18,000	0	0	0
10613400.....	STANTON.....	KS.....	.....	06/13/2001....	09/30/2015....	0	0	0	0	0	0	0	0	4,000	0	0	0
19758900.....	STANTON.....	KS.....	.....	09/22/1998....	09/30/2015....	0	0	0	0	0	0	0	0	10,000	0	0	0
60713292.....	WASHINGTON.....	KS.....	.....	12/31/2013....	09/30/2015....	0	0	0	0	0	0	0	0	10,588	0	0	0
12806000.....	FRANKLIN.....	LA.....	.....	09/01/2012....	09/30/2015....	0	0	(4,849)	0	0	(4,849)	0	0	17,446	0	0	0
10634600.....	RICHLAND.....	LA.....	.....	06/17/2003....	09/30/2015....	0	0	0	0	0	0	0	0	10,000	0	0	0
10645900.....	RICHLAND.....	LA.....	.....	05/14/2004....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	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
160000930.....	BOSTON.....	MA.....	.....	08/31/2012....	09/30/2015....	0	0	0	0	0	0	0	0	423,047	0	0	0
160000919.....	BALTIMORE.....	MD.....	.....	03/30/2011....	09/30/2015....	0	0	0	0	0	0	0	0	365,784	0	0	0
160000692.....	ACME.....	MI.....	.....	12/29/2005....	09/30/2015....	0	0	0	0	0	0	0	0	406,341	0	0	0
10131500.....	HURON.....	MI.....	.....	07/01/2002....	09/30/2015....	0	0	0	0	0	0	0	0	1,500	0	0	0
60711187.....	HURON.....	MI.....	.....	02/22/2012....	09/30/2015....	0	0	0	0	0	0	0	0	21,000	0	0	0
10239200.....	BLUE EARTH.....	MN.....	.....	06/15/2011....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
11014000.....	BLUE EARTH.....	MN.....	.....	03/14/2008....	09/30/2015....	0	0	0	0	0	0	0	0	13,500	0	0	0
11018700.....	BLUE EARTH.....	MN.....	.....	06/30/2009....	09/30/2015....	0	0	0	0	0	0	0	0	48,000	0	0	0
60712135.....	BLUE EARTH.....	MN.....	.....	03/15/2012....	09/30/2015....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712186.....	BLUE EARTH.....	MN.....	.....	07/27/2012....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712233.....	BLUE EARTH.....	MN.....	.....	10/03/2012....	09/30/2015....	0	0	0	0	0	0	0	0	17,500	0	0	0
19875400.....	BROWN.....	MN.....	.....	11/03/1998....	09/30/2015....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....	.....	09/10/1998....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
60714216.....	BROWN.....	MN.....	.....	08/15/2014....	09/30/2015....	0	0	0	0	0	0	0	0	8,750	0	0	0
60714217.....	BROWN.....	MN.....	.....	08/15/2014....	09/30/2015....	0	0	0	0	0	0	0	0	8,750	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	09/30/2015....	0	0	0	0	0	0	0	0	5,538	0	0	0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	09/30/2015....	0	0	0	0	0	0	0	0	5,887	0	0	0
10118100.....	CHIPPEWA.....	MN.....	.....	06/14/2001....	09/30/2015....	0	0	0	0	0	0	0	0	2,350	0	0	0
11007100.....	CHIPPEWA.....	MN.....	.....	05/24/2007....	09/30/2015....	0	0	0	0	0	0	0	0	4,500	0	0	0
60712123.....	CHIPPEWA.....	MN.....	.....	05/14/2012....	09/30/2015....	0	0	0	0	0	0	0	0	17,250	0	0	0
60712202.....	CHIPPEWA.....	MN.....	.....	08/07/2012....	09/30/2015....	0	0	0	0	0	0	0	0	50,254	0	0	0
60712302.....	CHIPPEWA.....	MN.....	.....	01/31/2013....	09/30/2015....	0	0	0	0	0	0	0	0	46,448	0	0	0
60713154.....	CHIPPEWA.....	MN.....	.....	04/26/2013....	09/30/2015....	0	0	0	0	0	0	0	0	2,096	0	0	0
10130100.....	COTTONWOOD.....	MN.....	.....	05/24/2002....	09/30/2015....	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800.....	COTTONWOOD.....	MN.....	.....	03/23/2011....	09/30/2015....	0	0	0	0	0	0	0	0	15,000	0	0	0
10258300.....	COTTONWOOD.....	MN.....	.....	07/21/2011....	09/30/2015....	0	0	0	0	0	0	0	0	2,300	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	09/30/2015....	0	0	0	0	0	0	0	0	4,400	0	0	0
10664100.....	COTTONWOOD.....	MN.....	.....	02/01/2006....	09/30/2015....	0	0	0	0	0	0	0	0	3,500	0	0	0
11015100.....	COTTONWOOD.....	MN.....	.....	07/18/2008....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
11016800.....	COTTONWOOD.....	MN.....	.....	11/07/2008....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
11018200.....	COTTONWOOD.....	MN.....	.....	03/24/2009....	09/30/2015....	0	0	0	0	0	0	0	0	1,500	0	0	0
19894500.....	COTTONWOOD.....	MN.....	.....	10/25/1999....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
60712121.....	COTTONWOOD.....	MN.....	.....	05/07/2012....	09/30/2015....	0	0	0	0	0	0	0	0	2,625	0	0	0
60712267.....	COTTONWOOD.....	MN.....	.....	12/14/2012....	09/30/2015....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712304.....	COTTONWOOD.....	MN.....	.....	01/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	8,300	0	0	0
60713111.....	COTTONWOOD.....	MN.....	.....	03/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	10,500	0	0	0
60713315.....	COTTONWOOD.....	MN.....	.....	12/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	21,000	0	0	0
60714113.....	COTTONWOOD.....	MN.....	.....	02/05/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
19865600.....	DAKOTA.....	MN.....	.....	10/30/1998....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200.....	DODGE.....	MN.....	.....	08/30/2005....	09/30/2015....	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100.....	DODGE.....	MN.....	.....	11/01/2006....	09/30/2015....	0	0	0	0	0	0	0	0	1,500	0	0	0
11009300.....	DODGE.....	MN.....	.....	07/31/2007....	09/30/2015....	0	0	0	0	0	0	0	0	2,500	0	0	0
19893800.....	DODGE.....	MN.....	.....	08/04/1999....	09/30/2015....	0	0	0	0	0	0	0	0	1,400	0	0	0
10027200.....	FARIBAULT.....	MN.....	.....	04/22/2010....	09/30/2015....	0	0	0	0	0	0	0	0	14,000	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
10654700.....	FARIBAULT.....	MN.....	.....	06/02/2005....	09/30/2015....	0	0	0	0	0	0	0	0	3,200	0	0	0
10658600.....	FARIBAULT.....	MN.....	.....	09/01/2012....	09/30/2015....	0	0	(2,994)	0	0	(2,994)	0	0	0	0	0	0
11015400.....	FARIBAULT.....	MN.....	.....	08/06/2008....	09/30/2015....	0	0	0	0	0	0	0	0	6,250	0	0	0
19863100.....	FARIBAULT.....	MN.....	.....	05/12/1998....	09/30/2015....	0	0	0	0	0	0	0	0	1,400	0	0	0
60712124.....	FARIBAULT.....	MN.....	.....	06/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712156.....	FARIBAULT.....	MN.....	.....	05/24/2012....	09/30/2015....	0	0	0	0	0	0	0	0	9,500	0	0	0
60713247.....	FARIBAULT.....	MN.....	.....	09/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	9,500	0	0	0
11011300.....	FREEBORN.....	MN.....	.....	11/08/2007....	09/30/2015....	0	0	0	0	0	0	0	0	3,800	0	0	0
60712206.....	FREEBORN.....	MN.....	.....	08/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713264.....	FREEBORN.....	MN.....	.....	10/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	26,500	0	0	0
60713142.....	GRANT.....	MN.....	.....	05/16/2013....	09/30/2015....	0	0	0	0	0	0	0	0	7,606	0	0	0
60714124.....	GRANT.....	MN.....	.....	03/12/2014....	09/30/2015....	0	0	0	0	0	0	0	0	4,079	0	0	0
60715120.....	GRANT.....	MN.....	.....	03/17/2015....	09/30/2015....	0	0	0	0	0	0	0	0	21,243	0	0	0
10126300.....	JACKSON.....	MN.....	.....	02/15/2002....	09/30/2015....	0	0	0	0	0	0	0	0	1,900	0	0	0
60711144.....	JACKSON.....	MN.....	.....	12/05/2011....	09/30/2015....	0	0	0	0	0	0	0	0	9,800	0	0	0
60714277.....	JACKSON.....	MN.....	.....	10/15/2014....	09/30/2015....	0	0	0	0	0	0	0	0	3,104	0	0	0
10116900.....	KANDIYOHI.....	MN.....	.....	05/09/2001....	09/30/2015....	0	0	0	0	0	0	0	0	2,600	0	0	0
19871600.....	KANDIYOHI.....	MN.....	.....	08/10/1998....	09/30/2015....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712108.....	KANDIYOHI.....	MN.....	.....	03/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	49,459	0	0	0
60712109.....	KANDIYOHI.....	MN.....	.....	03/21/2012....	09/30/2015....	0	0	0	0	0	0	0	0	49,423	0	0	0
60712263.....	KANDIYOHI.....	MN.....	.....	01/16/2013....	09/30/2015....	0	0	0	0	0	0	0	0	29,000	0	0	0
60713184.....	KANDIYOHI.....	MN.....	.....	05/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	6,703	0	0	0
60713272.....	KANDIYOHI.....	MN.....	.....	09/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	28,250	0	0	0
60714122.....	KANDIYOHI.....	MN.....	.....	02/18/2014....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
60713299.....	LAC QUI PARLE.....	MN.....	.....	01/23/2014....	09/30/2015....	0	0	0	0	0	0	0	0	9,639	0	0	0
60714194.....	LAC QUI PARLE.....	MN.....	.....	07/22/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,687	0	0	0
10117100.....	LYON.....	MN.....	.....	06/06/2001....	09/30/2015....	0	0	0	0	0	0	0	0	11,348	0	0	0
19873000.....	LYON.....	MN.....	.....	07/02/1998....	09/30/2015....	0	0	0	0	0	0	0	0	3,000	0	0	0
10662700.....	MARSHALL.....	MN.....	.....	12/15/2005....	09/30/2015....	0	0	0	0	0	0	0	0	19,000	0	0	0
10164500.....	MARTIN.....	MN.....	.....	01/31/2011....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
19881600.....	MARTIN.....	MN.....	.....	02/11/1999....	09/30/2015....	0	0	0	0	0	0	0	0	4,700	0	0	0
60711106.....	MARTIN.....	MN.....	.....	09/08/2011....	09/30/2015....	0	0	0	0	0	0	0	0	143,000	0	0	0
60712242.....	MARTIN.....	MN.....	.....	11/09/2012....	09/30/2015....	0	0	0	0	0	0	0	0	16,500	0	0	0
60714176.....	MARTIN.....	MN.....	.....	06/25/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
160000983.....	MINNEAPOLIS.....	MN.....	.....	11/05/2013....	09/30/2015....	0	0	0	0	0	0	0	0	132,634	0	0	0
10663300.....	NOBLES.....	MN.....	.....	01/04/2006....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	09/30/2015....	0	0	0	0	0	0	0	0	1,800	0	0	0
60714109.....	POLK.....	MN.....	.....	03/20/2014....	09/30/2015....	0	0	0	0	0	0	0	0	14,617	0	0	0
60713157.....	REDWOOD.....	MN.....	.....	03/27/2013....	09/30/2015....	0	0	0	0	0	0	0	0	4,000	0	0	0
60713161.....	REDWOOD.....	MN.....	.....	06/05/2013....	09/30/2015....	0	0	0	0	0	0	0	0	30,000	0	0	0
10112500.....	RENVILLE.....	MN.....	.....	01/02/2001....	09/30/2015....	0	0	0	0	0	0	0	0	7,100	0	0	0
10652000.....	RENVILLE.....	MN.....	.....	01/19/2005....	09/30/2015....	0	0	0	0	0	0	0	0	1,500	0	0	0
10658200.....	RENVILLE.....	MN.....	.....	08/17/2005....	09/30/2015....	0	0	0	0	0	0	0	0	3,430	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
11014200.....	RENVILLE.....	MN.....	.....	04/18/2008....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400.....	RENVILLE.....	MN.....	.....	04/16/1997....	09/30/2015....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712262.....	RENVILLE.....	MN.....	.....	12/11/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,000	0	0	0
60714105.....	RENVILLE.....	MN.....	.....	01/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	56,000	0	0	0
60714145.....	RENVILLE.....	MN.....	.....	04/17/2014....	09/30/2015....	0	0	0	0	0	0	0	0	9,500	0	0	0
60715137.....	RENVILLE.....	MN.....	.....	05/12/2015....	09/30/2015....	0	0	0	0	0	0	0	0	6,500	0	0	0
10655600.....	RICE.....	MN.....	.....	05/25/2005....	09/30/2015....	0	0	0	0	0	0	0	0	17,000	0	0	0
60713128.....	STEVENS.....	MN.....	.....	04/29/2013....	09/30/2015....	0	0	0	0	0	0	0	0	24,513	0	0	0
11014100.....	SWIFT.....	MN.....	.....	04/24/2008....	09/30/2015....	0	0	0	0	0	0	0	0	38,000	0	0	0
60713126.....	WASECA.....	MN.....	.....	04/15/2013....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
10630100.....	WATONWAN.....	MN.....	.....	01/29/2003....	09/30/2015....	0	0	0	0	0	0	0	0	5,400	0	0	0
60712314.....	WATONWAN.....	MN.....	.....	02/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
60713279.....	WILKIN.....	MN.....	.....	11/06/2013....	09/30/2015....	0	0	0	0	0	0	0	0	2,923	0	0	0
60715105.....	WILKIN.....	MN.....	.....	02/17/2015....	09/30/2015....	0	0	0	0	0	0	0	0	7,411	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....	.....	03/27/2002....	09/30/2015....	0	0	0	0	0	0	0	0	4,200	0	0	0
10127700.....	YELLOW MEDICINE.....	MN.....	.....	04/24/2002....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....	.....	12/11/2003....	09/30/2015....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....	.....	09/22/2004....	09/30/2015....	0	0	0	0	0	0	0	0	5,500	0	0	0
11013700.....	YELLOW MEDICINE.....	MN.....	.....	02/29/2008....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
60711181.....	YELLOW MEDICINE.....	MN.....	.....	01/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139.....	YELLOW MEDICINE.....	MN.....	.....	04/25/2012....	09/30/2015....	0	0	0	0	0	0	0	0	21,000	0	0	0
60713249.....	YELLOW MEDICINE.....	MN.....	.....	10/07/2013....	09/30/2015....	0	0	0	0	0	0	0	0	4,250	0	0	0
60715229.....	YELLOW MEDICINE.....	MN.....	.....	06/26/2015....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
60711200.....	AUDRAIN.....	MO.....	.....	01/17/2012....	09/30/2015....	0	0	0	0	0	0	0	0	29,370	0	0	0
40141000.....	BATES.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(2,484)	0	0	(2,484)	0	0	0	0	0	0
60712160.....	CALLAWAY.....	MO.....	.....	06/18/2012....	09/30/2015....	0	0	0	0	0	0	0	0	141,000	0	0	0
60713152.....	CALLAWAY.....	MO.....	.....	06/13/2013....	09/30/2015....	0	0	0	0	0	0	0	0	12,548	0	0	0
60712301.....	CARROLL.....	MO.....	.....	01/29/2013....	09/30/2015....	0	0	0	0	0	0	0	0	20,564	0	0	0
60713156.....	CARROLL.....	MO.....	.....	03/28/2013....	09/30/2015....	0	0	0	0	0	0	0	0	5,705	0	0	0
60714150.....	CARROLL.....	MO.....	.....	03/14/2014....	09/30/2015....	0	0	0	0	0	0	0	0	5,595	0	0	0
60712161.....	CEDAR.....	MO.....	.....	06/18/2012....	09/30/2015....	0	0	0	0	0	0	0	0	25,550	0	0	0
10619100.....	MONROE.....	MO.....	.....	01/14/2002....	09/30/2015....	0	0	0	0	0	0	0	0	5,008	0	0	0
10660900.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(2,248)	0	0	(2,248)	0	0	0	0	0	0
40406000.....	MONROE.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(2,100)	0	0	(2,100)	0	0	0	0	0	0
60712125.....	MONROE.....	MO.....	.....	03/09/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,667	0	0	0
60713313.....	MONROE.....	MO.....	.....	12/10/2013....	09/30/2015....	0	0	0	0	0	0	0	0	2,229	0	0	0
11012200.....	MONTGOMERY.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(11,462)	0	0	(11,462)	0	0	0	0	0	0
60712288.....	MONTGOMERY.....	MO.....	.....	12/17/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,883	0	0	0
12744000.....	PEMISCOT.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(11)	0	0	(11)	0	0	0	0	0	0
60711197.....	PULASKI.....	MO.....	.....	04/24/2012....	09/30/2015....	0	0	0	0	0	0	0	0	37,500	0	0	0
60714236.....	PUTNAM.....	MO.....	.....	09/10/2014....	09/30/2015....	0	0	0	0	0	0	0	0	12,259	0	0	0
11003000.....	RALLS.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(1,614)	0	0	(1,614)	0	0	0	0	0	0
19773402.....	RALLS.....	MO.....	.....	05/20/2004....	09/30/2015....	0	0	0	0	0	0	0	0	3,344	0	0	0
11007200.....	RAY.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(17,708)	0	0	(17,708)	0	0	0	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
10247700.....	SHELBY.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(5,679)	0	0	(5,679)	0	0	0	0	0	0
12694000.....	SHELBY.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(637)	0	0	(637)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(1,846)	0	0	(1,846)	0	0	13,290	0	0	0
19821400.....	STODDARD.....	MO.....	.....	07/08/1998....	09/30/2015....	0	0	0	0	0	0	0	0	8,000	0	0	0
40342000.....	STODDARD.....	MO.....	.....	09/01/2012....	09/30/2015....	0	0	(589)	0	0	(589)	0	0	0	0	0	0
19747100.....	VERNON.....	MO.....	.....	12/18/1997....	09/30/2015....	0	0	0	0	0	0	0	0	4,000	0	0	0
19767100.....	VERNON.....	MO.....	.....	12/22/1998....	09/30/2015....	0	0	0	0	0	0	0	0	6,524	0	0	0
10678000.....	SUNFLOWER.....	MS.....	.....	06/08/2009....	09/30/2015....	0	0	0	0	0	0	0	0	27,987	0	0	0
19831600.....	SUNFLOWER.....	MS.....	.....	02/05/2002....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	09/30/2015....	0	0	0	0	0	0	0	0	30,895	0	0	0
60714181.....	CASCADE.....	MT.....	.....	05/01/2014....	09/30/2015....	0	0	0	0	0	0	0	0	4,272	0	0	0
19991100.....	CHOUTEAU.....	MT.....	.....	04/21/2003....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
60711172.....	CHOUTEAU.....	MT.....	.....	01/06/2012....	09/30/2015....	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120.....	CHOUTEAU.....	MT.....	.....	03/20/2012....	09/30/2015....	0	0	0	0	0	0	0	0	12,000	0	0	0
60714187.....	CHOUTEAU.....	MT.....	.....	05/27/2014....	09/30/2015....	0	0	0	0	0	0	0	0	3,768	0	0	0
60714282.....	CUSTER.....	MT.....	.....	12/19/2014....	09/30/2015....	0	0	0	0	0	0	0	0	107,500	0	0	0
60715258.....	CUSTER.....	MT.....	.....	06/30/2015....	09/30/2015....	0	0	0	0	0	0	0	0	5,000	0	0	0
19978300.....	FERGUS.....	MT.....	.....	12/18/2001....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
19994400.....	FERGUS.....	MT.....	.....	08/04/2003....	09/30/2015....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	9,824	0	0	0
10035900.....	JUDITH BASIN.....	MT.....	.....	09/01/2012....	09/30/2015....	0	0	(31,167)	0	0	(31,167)	0	0	0	0	0	0
60715167.....	JUDITH BASIN.....	MT.....	.....	04/01/2015....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
60715168.....	JUDITH BASIN.....	MT.....	.....	04/01/2015....	09/30/2015....	0	0	0	0	0	0	0	0	9,500	0	0	0
11618500.....	MEAGHER.....	MT.....	.....	09/07/2006....	09/30/2015....	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500.....	MUSSELSHELL.....	MT.....	.....	12/22/2009....	09/30/2015....	0	0	0	0	0	0	0	0	5,248	0	0	0
60713151.....	MUSSELSHELL.....	MT.....	.....	05/06/2013....	09/30/2015....	0	0	0	0	0	0	0	0	8,785	0	0	0
60713171.....	MUSSELSHELL.....	MT.....	.....	06/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	33,576	0	0	0
60714123.....	MUSSELSHELL.....	MT.....	.....	03/04/2014....	09/30/2015....	0	0	0	0	0	0	0	0	4,191	0	0	0
10159200.....	POWDER RIVER.....	MT.....	.....	09/01/2012....	09/30/2015....	0	0	(34,622)	0	0	(34,622)	0	0	0	0	0	0
10266000.....	POWDER RIVER.....	MT.....	.....	06/03/2011....	09/30/2015....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714252.....	SHERIDAN.....	MT.....	.....	10/29/2014....	09/30/2015....	0	0	0	0	0	0	0	0	25,500	0	0	0
10100100.....	TETON.....	MT.....	.....	09/14/2010....	09/30/2015....	0	0	0	0	0	0	0	0	2,498	0	0	0
60711147.....	TOOLE.....	MT.....	.....	11/28/2011....	09/30/2015....	0	0	0	0	0	0	0	0	6,500	0	0	0
11612900.....	WHEATLAND.....	MT.....	.....	07/28/2005....	09/30/2015....	0	0	0	0	0	0	0	0	12,584	0	0	0
11629700.....	WHEATLAND.....	MT.....	.....	05/01/2008....	09/30/2015....	0	0	0	0	0	0	0	0	6,702	0	0	0
60713105.....	WHEATLAND.....	MT.....	.....	02/06/2013....	09/30/2015....	0	0	0	0	0	0	0	0	8,500	0	0	0
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013....	09/30/2015....	0	0	0	0	0	0	0	0	618,739	0	0	0
60713165.....	CASS.....	ND.....	.....	05/14/2013....	09/30/2015....	0	0	0	0	0	0	0	0	8,464	0	0	0
60714261.....	CASS.....	ND.....	.....	10/21/2014....	09/30/2015....	0	0	0	0	0	0	0	0	10,422	0	0	0
60715107.....	CASS.....	ND.....	.....	03/24/2015....	09/30/2015....	0	0	0	0	0	0	0	0	21,817	0	0	0
60715114.....	CASS.....	ND.....	.....	02/19/2015....	09/30/2015....	0	0	0	0	0	0	0	0	7,917	0	0	0
60715115.....	CASS.....	ND.....	.....	02/24/2015....	09/30/2015....	0	0	0	0	0	0	0	0	15,943	0	0	0
10675600.....	DUNN.....	ND.....	.....	10/27/2008....	09/30/2015....	0	0	0	0	0	0	0	0	16,500	0	0	0

QE02.11

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
60713168.....	LAMOURE.....	ND.....	.....	05/22/2013....	09/30/2015....	0	0	0	0	0	0	0	0	12,904	0	0	0
60714226.....	RANSOM.....	ND.....	.....	07/23/2014....	09/30/2015....	0	0	0	0	0	0	0	0	4,636	0	0	0
60713177.....	TRAILL.....	ND.....	.....	06/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	13,745	0	0	0
60713147.....	ANTELOPE.....	NE.....	.....	04/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	14,627	0	0	0
10620600.....	CLAY.....	NE.....	.....	03/27/2002....	09/30/2015....	0	0	0	0	0	0	0	0	95,215	0	0	0
19749100.....	DAWSON.....	NE.....	.....	04/02/1998....	09/30/2015....	0	0	0	0	0	0	0	0	26,734	0	0	0
60711135.....	DAWSON.....	NE.....	.....	11/16/2011....	09/30/2015....	0	0	0	0	0	0	0	0	7,555	0	0	0
10635300.....	GAGE.....	NE.....	.....	05/05/2003....	09/30/2015....	0	0	0	0	0	0	0	0	19,901	0	0	0
10675100.....	HALL.....	NE.....	.....	07/01/2008....	09/30/2015....	0	0	0	0	0	0	0	0	11,000	0	0	0
19751900.....	HAMILTON.....	NE.....	.....	04/09/1998....	09/30/2015....	0	0	0	0	0	0	0	0	3,000	0	0	0
60711212.....	HOLT.....	NE.....	.....	02/28/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,567	0	0	0
10671700.....	KEITH.....	NE.....	.....	09/21/2007....	09/30/2015....	0	0	0	0	0	0	0	0	60,579	0	0	0
10675300.....	KEITH.....	NE.....	.....	07/22/2008....	09/30/2015....	0	0	0	0	0	0	0	0	8,982	0	0	0
60714246.....	KEITH.....	NE.....	.....	10/01/2014....	09/30/2015....	0	0	0	0	0	0	0	0	10,467	0	0	0
19744800.....	MERRICK.....	NE.....	.....	09/24/1997....	09/30/2015....	0	0	0	0	0	0	0	0	25,654	0	0	0
10619300.....	POLK.....	NE.....	.....	02/19/2002....	09/30/2015....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712145.....	RICHARDSON.....	NE.....	.....	05/02/2012....	09/30/2015....	0	0	0	0	0	0	0	0	9,357	0	0	0
60713189.....	RICHARDSON.....	NE.....	.....	05/13/2013....	09/30/2015....	0	0	0	0	0	0	0	0	3,932	0	0	0
60714289.....	SHERIDAN.....	NE.....	.....	12/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	75,000	0	0	0
160000922.....	JERSEY CITY.....	NJ.....	.....	06/03/2011....	09/30/2015....	0	0	0	0	0	0	0	0	490,252	0	0	0
10676800.....	PASSAIC.....	NJ.....	.....	04/29/2009....	09/30/2015....	0	0	0	0	0	0	0	0	336,420	0	0	0
160000966.....	TEANECK.....	NJ.....	.....	04/09/2013....	09/30/2015....	0	0	0	0	0	0	0	0	207,378	0	0	0
10670900.....	CHAVES.....	NM.....	.....	08/06/2007....	09/30/2015....	0	0	0	0	0	0	0	0	30,000	0	0	0
19569300.....	CHAVES.....	NM.....	.....	11/19/1992....	09/30/2015....	0	0	0	0	0	0	0	0	21,500	0	0	0
60712273.....	CHAVES.....	NM.....	.....	02/01/2013....	09/30/2015....	0	0	0	0	0	0	0	0	77,027	0	0	0
60711132.....	COLFAX.....	NM.....	.....	11/10/2011....	09/30/2015....	0	0	0	0	0	0	0	0	60,500	0	0	0
40410000.....	CURRY.....	NM.....	.....	09/01/2012....	09/30/2015....	0	0	(5,885)	0	0	(5,885)	0	0	105,646	0	0	0
10061400.....	DONA ANA.....	NM.....	.....	12/22/2010....	09/30/2015....	0	0	0	0	0	0	0	0	24,190	0	0	0
10623800.....	DONA ANA.....	NM.....	.....	10/22/2002....	09/30/2015....	0	0	0	0	0	0	0	0	150,000	0	0	0
10647000.....	DONA ANA.....	NM.....	.....	07/27/2004....	09/30/2015....	0	0	0	0	0	0	0	0	49,078	0	0	0
60711125.....	DONA ANA.....	NM.....	.....	10/03/2011....	09/30/2015....	0	0	0	0	0	0	0	0	180,000	0	0	0
60712149.....	DONA ANA.....	NM.....	.....	06/06/2012....	09/30/2015....	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220.....	DONA ANA.....	NM.....	.....	08/23/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221.....	DONA ANA.....	NM.....	.....	08/23/2012....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
60714168.....	DONA ANA.....	NM.....	.....	06/05/2014....	09/30/2015....	0	0	0	0	0	0	0	0	50,000	0	0	0
10676100.....	HIDALGO.....	NM.....	.....	08/28/2008....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
10033700.....	LEA.....	NM.....	.....	03/08/2010....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712151.....	LUNA.....	NM.....	.....	08/02/2012....	09/30/2015....	0	0	0	0	0	0	0	0	35,000	0	0	0
60714257.....	SANDOVAL.....	NM.....	.....	09/26/2014....	09/30/2015....	0	0	0	0	0	0	0	0	350,000	0	0	0
60713220.....	HUMBOLDT.....	NV.....	.....	07/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	59,337	0	0	0
60714195.....	HUMBOLDT.....	NV.....	.....	08/06/2014....	09/30/2015....	0	0	0	0	0	0	0	0	32,812	0	0	0
160000617.....	NEW YORK.....	NY.....	.....	03/13/2001....	09/30/2015....	0	0	0	0	0	0	0	0	21,253	0	0	0
160000686.....	NEW YORK.....	NY.....	.....	08/30/2005....	09/30/2015....	0	0	0	0	0	0	0	0	547,060	0	0	0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	09/30/2015....	0	0	0	0	0	0	0	0	264,032	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
160000924.....	NEW YORK.....	NY.....	.....	06/28/2011....	09/30/2015....	0	0	0	0	0	0	0	0	62,588	0	0	0
160000941.....	NEW YORK.....	NY.....	.....	03/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	14,833,354	0	0	0
160000970.....	NEW YORK.....	NY.....	.....	05/31/2013....	09/30/2015....	0	0	0	0	0	0	0	0	152,038	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	09/30/2015....	0	0	0	0	0	0	0	0	92,503	0	0	0
10131600.....	FAYETTE.....	OH.....	.....	08/21/2002....	09/30/2015....	0	0	0	0	0	0	0	0	136,250	0	0	0
19889000.....	GREENE.....	OH.....	.....	04/29/1999....	09/30/2015....	0	0	0	0	0	0	0	0	17,500	0	0	0
114200.....	LICKING.....	OH.....	.....	10/07/2009....	09/30/2015....	0	0	0	0	0	0	0	0	2,779	0	0	0
60714299.....	LICKING.....	OH.....	.....	12/19/2014....	09/30/2015....	0	0	0	0	0	0	0	0	191,695	0	0	0
12683000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	09/30/2015....	0	0	(2,051)	0	0	(2,051)	0	0	31,264	0	0	0
60714224.....	WAYNE.....	OH.....	.....	09/23/2014....	09/30/2015....	0	0	0	0	0	0	0	0	29,248	0	0	0
60713225.....	ADAIR.....	OK.....	.....	07/30/2013....	09/30/2015....	0	0	0	0	0	0	0	0	40,000	0	0	0
10628500.....	ALFALFA.....	OK.....	.....	01/23/2003....	09/30/2015....	0	0	0	0	0	0	0	0	2,100	0	0	0
10673000.....	CUSTER.....	OK.....	.....	12/12/2007....	09/30/2015....	0	0	0	0	0	0	0	0	100,778	0	0	0
10643100.....	HUGHES.....	OK.....	.....	02/02/2004....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
10619600.....	KINGFISHER.....	OK.....	.....	04/11/2002....	09/30/2015....	0	0	0	0	0	0	0	0	22,500	0	0	0
10617000.....	WOODS.....	OK.....	.....	11/01/2001....	09/30/2015....	0	0	0	0	0	0	0	0	2,250	0	0	0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(1,211)	0	0	(1,211)	0	0	0	0	0	0
160000718.....	FAIRVIEW.....	OR.....	.....	04/03/2007....	09/30/2015....	0	0	0	0	0	0	0	0	48,806	0	0	0
11615600.....	KLAMATH.....	OR.....	.....	10/03/2006....	09/30/2015....	0	0	0	0	0	0	0	0	38,522	0	0	0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(24,367)	0	0	(24,367)	0	0	26,527	0	0	0
40442000.....	LINN.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(48)	0	0	(48)	0	0	8,626	0	0	0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(2,062)	0	0	(2,062)	0	0	18,284	0	0	0
60714162.....	MARION.....	OR.....	.....	06/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	29,902	0	0	0
60714148.....	MORROW.....	OR.....	.....	03/28/2014....	09/30/2015....	0	0	0	0	0	0	0	0	22,117	0	0	0
60712136.....	POLK.....	OR.....	.....	04/10/2012....	09/30/2015....	0	0	0	0	0	0	0	0	74,722	0	0	0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	26,872	0	0	0
160001008.....	PORTLAND.....	OR.....	.....	06/11/2015....	09/30/2015....	0	0	0	0	0	0	0	0	120,156	0	0	0
10014600.....	UMATILLA.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(249)	0	0	(249)	0	0	0	0	0	0
10066300.....	UMATILLA.....	OR.....	.....	10/08/2010....	09/30/2015....	0	0	0	0	0	0	0	0	56,843	0	0	0
11614400.....	UMATILLA.....	OR.....	.....	12/06/2005....	09/30/2015....	0	0	0	0	0	0	0	0	20,204	0	0	0
60711112.....	UMATILLA.....	OR.....	.....	09/15/2011....	09/30/2015....	0	0	0	0	0	0	0	0	27,788	0	0	0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	09/30/2015....	0	0	0	0	0	0	0	0	8,226	0	0	0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	09/30/2015....	0	0	0	0	0	0	0	0	8,226	0	0	0
60711193.....	UMATILLA.....	OR.....	.....	07/31/2012....	09/30/2015....	0	0	0	0	0	0	0	0	81,549	0	0	0
60712144.....	UMATILLA.....	OR.....	.....	05/31/2012....	09/30/2015....	0	0	0	0	0	0	0	0	147,945	0	0	0
60712237.....	UMATILLA.....	OR.....	.....	10/24/2012....	09/30/2015....	0	0	0	0	0	0	0	0	152,651	0	0	0
60714146.....	UMATILLA.....	OR.....	.....	03/10/2014....	09/30/2015....	0	0	0	0	0	0	0	0	2,438	0	0	0
10006500.....	UNION.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(17,253)	0	0	(17,253)	0	0	0	0	0	0
11615700.....	UNION.....	OR.....	.....	03/06/2006....	09/30/2015....	0	0	0	0	0	0	0	0	40,283	0	0	0
11628300.....	UNION.....	OR.....	.....	01/15/2008....	09/30/2015....	0	0	0	0	0	0	0	0	7,477	0	0	0
11636000.....	UNION.....	OR.....	.....	11/30/2009....	09/30/2015....	0	0	0	0	0	0	0	0	29,149	0	0	0
12766000.....	WASCO.....	OR.....	.....	09/01/2012....	09/30/2015....	0	0	(6,829)	0	0	(6,829)	0	0	0	0	0	0
60713228.....	WASCO.....	OR.....	.....	10/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	5,986	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
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007....	09/30/2015....	0	0	0	0	0	0	0	0	123,293	0	0	0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	127,948	0	0	0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	79,979	0	0	0
160000968.....	PHILADELPHIA.....	PA.....	.....	05/03/2013....	09/30/2015....	0	0	0	0	0	0	0	0	234,115	0	0	0
60712248.....	CHARLES MIX.....	SD.....	.....	10/16/2012....	09/30/2015....	0	0	0	0	0	0	0	0	6,366	0	0	0
10648300.....	HUGHES.....	SD.....	.....	06/24/2004....	09/30/2015....	0	0	0	0	0	0	0	0	12,000	0	0	0
60715194.....	HUGHES.....	SD.....	.....	04/22/2015....	09/30/2015....	0	0	0	0	0	0	0	0	18,750	0	0	0
10649400.....	HYDE.....	SD.....	.....	11/12/2004....	09/30/2015....	0	0	0	0	0	0	0	0	175,000	0	0	0
60711119.....	HYDE.....	SD.....	.....	11/16/2011....	09/30/2015....	0	0	0	0	0	0	0	0	91,158	0	0	0
10617800.....	JONES.....	SD.....	.....	12/19/2001....	09/30/2015....	0	0	0	0	0	0	0	0	8,055	0	0	0
10643400.....	LYMAN.....	SD.....	.....	11/19/2003....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000.....	LYMAN.....	SD.....	.....	10/12/2005....	09/30/2015....	0	0	0	0	0	0	0	0	19,000	0	0	0
60712261.....	LYMAN.....	SD.....	.....	10/25/2012....	09/30/2015....	0	0	0	0	0	0	0	0	6,227	0	0	0
60713153.....	LYMAN.....	SD.....	.....	05/01/2013....	09/30/2015....	0	0	0	0	0	0	0	0	16,000	0	0	0
60714126.....	LYMAN.....	SD.....	.....	03/12/2014....	09/30/2015....	0	0	0	0	0	0	0	0	35,000	0	0	0
60714186.....	LYMAN.....	SD.....	.....	05/21/2014....	09/30/2015....	0	0	0	0	0	0	0	0	38,000	0	0	0
60714241.....	LYMAN.....	SD.....	.....	08/29/2014....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
60714285.....	LYMAN.....	SD.....	.....	11/26/2014....	09/30/2015....	0	0	0	0	0	0	0	0	17,000	0	0	0
60711165.....	MEADE.....	SD.....	.....	12/13/2011....	09/30/2015....	0	0	0	0	0	0	0	0	19,000	0	0	0
10666400.....	PENNINGTON.....	SD.....	.....	05/08/2006....	09/30/2015....	0	0	0	0	0	0	0	0	8,500	0	0	0
60713209.....	PENNINGTON.....	SD.....	.....	06/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	5,080	0	0	0
10671500.....	PERKINS.....	SD.....	.....	08/03/2007....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
19871900.....	UNION.....	SD.....	.....	09/11/1998....	09/30/2015....	0	0	0	0	0	0	0	0	4,000	0	0	0
10666700.....	ZIEBACH.....	SD.....	.....	06/22/2006....	09/30/2015....	0	0	0	0	0	0	0	0	13,500	0	0	0
60712141.....	DYER.....	TN.....	.....	04/27/2012....	09/30/2015....	0	0	0	0	0	0	0	0	19,420	0	0	0
60712142.....	DYER.....	TN.....	.....	04/27/2012....	09/30/2015....	0	0	0	0	0	0	0	0	166,113	0	0	0
60714200.....	DYER.....	TN.....	.....	07/01/2014....	09/30/2015....	0	0	0	0	0	0	0	0	7,676	0	0	0
60714230.....	FAYETTE.....	TN.....	.....	09/09/2014....	09/30/2015....	0	0	0	0	0	0	0	0	7,400	0	0	0
19830100.....	HAYWOOD.....	TN.....	.....	05/30/2001....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
10019800.....	LAUDERDALE.....	TN.....	.....	02/12/2010....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
60714144.....	ATASCOSA.....	TX.....	.....	08/07/2014....	09/30/2015....	0	0	0	0	0	0	0	0	78,000	0	0	0
160000950.....	AUSTIN.....	TX.....	.....	08/02/2012....	09/30/2015....	0	0	0	0	0	0	0	0	32,920	0	0	0
22103400.....	BOSQUE.....	TX.....	.....	10/11/2000....	09/30/2015....	0	0	0	0	0	0	0	0	3,645	0	0	0
60714211.....	CASTRO.....	TX.....	.....	10/02/2014....	09/30/2015....	0	0	0	0	0	0	0	0	160,700	0	0	0
160000909.....	COLLEGE STATION.....	TX.....	.....	10/26/2010....	09/30/2015....	0	0	0	0	0	0	0	0	142,809	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....	.....	01/19/1994....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
60713239.....	COMANCHE.....	TX.....	.....	08/28/2013....	09/30/2015....	0	0	0	0	0	0	0	0	22,500	0	0	0
60713303.....	COMANCHE.....	TX.....	.....	12/19/2013....	09/30/2015....	0	0	0	0	0	0	0	0	25,000	0	0	0
60715145.....	COMANCHE.....	TX.....	.....	03/13/2015....	09/30/2015....	0	0	0	0	0	0	0	0	9,500	0	0	0
60712200.....	COOKE.....	TX.....	.....	09/26/2012....	09/30/2015....	0	0	0	0	0	0	0	0	100,000	0	0	0
10658900.....	DALLAM.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	(15,828)	0	0	(15,828)	0	0	0	0	0	0
19747000.....	DALLAM.....	TX.....	.....	12/15/1997....	09/30/2015....	0	0	0	0	0	0	0	0	7,000	0	0	0
60714102.....	DALLAM.....	TX.....	.....	01/01/2014....	09/30/2015....	0	0	0	0	0	0	0	0	18,000	0	0	0
12805000.....	DAWSON.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	10,015	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
40432000.....	DAWSON.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	(1,443)	0	0	(1,443)	0	0	16,676	0	0	0
10673100.....	DEAF SMITH.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	(7,739)	0	0	(7,739)	0	0	0	0	0	0
61187802.....	DEAF SMITH.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	(4,471)	0	0	(4,471)	0	0	0	0	0	0
10004800.....	HIDALGO.....	TX.....	.....	12/15/2009....	09/30/2015....	0	0	0	0	0	0	0	0	7,500	0	0	0
19700400.....	HIDALGO.....	TX.....	.....	02/15/1994....	09/30/2015....	0	0	0	0	0	0	0	0	2,430	0	0	0
160000949.....	HOUSTON.....	TX.....	.....	05/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	502,985	0	0	0
60713136.....	JONES.....	TX.....	.....	04/03/2013....	09/30/2015....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000933.....	LEWISVILLE.....	TX.....	.....	09/15/2011....	09/30/2015....	0	0	0	0	0	0	0	0	110,473	0	0	0
60715154.....	MONTAGUE.....	TX.....	.....	03/30/2015....	09/30/2015....	0	0	0	0	0	0	0	0	30,000	0	0	0
19698400.....	REFUGIO.....	TX.....	.....	11/03/1993....	09/30/2015....	0	0	0	0	0	0	0	0	1,356	0	0	0
19547200.....	ROBERTS.....	TX.....	.....	07/13/1990....	09/30/2015....	0	0	0	0	0	0	0	0	6,000	0	0	0
40475000.....	ROBERTSON.....	TX.....	.....	09/01/2012....	09/30/2015....	0	0	(4,823)	0	0	(4,823)	0	0	0	0	0	0
160000972.....	SAN ANTONIO.....	TX.....	.....	06/28/2013....	09/30/2015....	0	0	0	0	0	0	0	0	102,587	0	0	0
60712132.....	SHERMAN.....	TX.....	.....	04/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	32,500	0	0	0
60714265.....	TRAVIS.....	TX.....	.....	10/20/2014....	09/30/2015....	0	0	0	0	0	0	0	0	6,724	0	0	0
60715197.....	TRAVIS.....	TX.....	.....	04/29/2015....	09/30/2015....	0	0	0	0	0	0	0	0	8,478	0	0	0
60713101.....	WILLIAMSON.....	TX.....	.....	03/18/2013....	09/30/2015....	0	0	0	0	0	0	0	0	81,081	0	0	0
11620500.....	RICH.....	UT.....	.....	09/01/2012....	09/30/2015....	0	0	34	0	0	34	0	0	0	0	0	0
160000728.....	RICHMOND.....	VA.....	.....	10/11/2007....	09/30/2015....	0	0	0	0	0	0	0	0	90,242	0	0	0
11614000.....	ADAMS.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	0	0	0	0
11620900.....	ADAMS.....	WA.....	.....	03/21/2007....	09/30/2015....	0	0	0	0	0	0	0	0	2,750	0	0	0
12655000.....	ADAMS.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(3,485)	0	0	(3,485)	0	0	0	0	0	0
12655002.....	ADAMS.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(2,235)	0	0	(2,235)	0	0	0	0	0	0
19942400.....	ADAMS.....	WA.....	.....	05/11/1998....	09/30/2015....	0	0	0	0	0	0	0	0	14,202	0	0	0
40471000.....	ADAMS.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(2,744)	0	0	(2,744)	0	0	0	0	0	0
60711120.....	ADAMS.....	WA.....	.....	11/21/2011....	09/30/2015....	0	0	0	0	0	0	0	0	13,014	0	0	0
60712103.....	ADAMS.....	WA.....	.....	02/27/2012....	09/30/2015....	0	0	0	0	0	0	0	0	46,151	0	0	0
60712204.....	ADAMS.....	WA.....	.....	08/09/2012....	09/30/2015....	0	0	0	0	0	0	0	0	9,179	0	0	0
60712243.....	ADAMS.....	WA.....	.....	09/25/2012....	09/30/2015....	0	0	0	0	0	0	0	0	31,163	0	0	0
19995300.....	BENTON.....	WA.....	.....	09/25/2003....	09/30/2015....	0	0	0	0	0	0	0	0	13,920	0	0	0
19995400.....	BENTON.....	WA.....	.....	09/25/2003....	09/30/2015....	0	0	0	0	0	0	0	0	14,666	0	0	0
19995500.....	BENTON.....	WA.....	.....	09/25/2003....	09/30/2015....	0	0	0	0	0	0	0	0	16,287	0	0	0
60711182.....	BENTON.....	WA.....	.....	01/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	54,823	0	0	0
60712282.....	BENTON.....	WA.....	.....	11/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	42,903	0	0	0
60713243.....	BENTON.....	WA.....	.....	08/08/2013....	09/30/2015....	0	0	0	0	0	0	0	0	30,885	0	0	0
60713117A.....	BENTON.....	WA.....	.....	03/29/2013....	09/30/2015....	0	0	0	0	0	0	0	0	278,772	0	0	0
60712176.....	CHELAN.....	WA.....	.....	05/23/2012....	09/30/2015....	0	0	0	0	0	0	0	0	29,313	0	0	0
60714237.....	DOUGLAS.....	WA.....	.....	08/13/2014....	09/30/2015....	0	0	0	0	0	0	0	0	22,520	0	0	0
11622000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(3,994)	0	0	(3,994)	0	0	0	0	0	0
12763000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(1,516)	0	0	(1,516)	0	0	9,823	0	0	0
60712187.....	FRANKLIN.....	WA.....	.....	06/15/2012....	09/30/2015....	0	0	0	0	0	0	0	0	8,097	0	0	0
60712188.....	FRANKLIN.....	WA.....		07/30/2012....	09/30/2015....	0	0	0	0	0	0	0	0	30,209	0	0	0
60713304.....	FRANKLIN.....	WA.....		12/20/2013....	09/30/2015....	0	0	0	0	0	0	0	0	36,418	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60714170.....	FRANKLIN.....	WA.....	.....	05/06/2014....	09/30/2015....	0	0	0	0	0	0	0	0	12,688	0	0	0
60714260.....	FRANKLIN.....	WA.....	.....	10/10/2014....	09/30/2015....	0	0	0	0	0	0	0	0	2,661	0	0	0
10076200.....	GRANT.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(28,543)	0	0	(28,543)	0	0	36,723	0	0	0
11616500.....	GRANT.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(16,474)	0	0	(16,474)	0	0	0	0	0	0
11617200.....	GRANT.....	WA.....	.....	05/09/2006....	09/30/2015....	0	0	0	0	0	0	0	0	7,728	0	0	0
11620700.....	GRANT.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(31,881)	0	0	(31,881)	0	0	40,647	0	0	0
12753000.....	GRANT.....	WA.....	.....	09/01/2012....	09/30/2015....	0	0	(4,353)	0	0	(4,353)	0	0	25,493	0	0	0
60711121.....	GRANT.....	WA.....	.....	11/21/2011....	09/30/2015....	0	0	0	0	0	0	0	0	16,645	0	0	0
60711123.....	GRANT.....	WA.....	.....	11/21/2011....	09/30/2015....	0	0	0	0	0	0	0	0	12,863	0	0	0
60712128.....	GRANT.....	WA.....	.....	03/13/2012....	09/30/2015....	0	0	0	0	0	0	0	0	13,900	0	0	0
60712153.....	GRANT.....	WA.....	.....	07/05/2012....	09/30/2015....	0	0	0	0	0	0	0	0	15,609	0	0	0
60713190.....	GRANT.....	WA.....	.....	07/24/2013....	09/30/2015....	0	0	0	0	0	0	0	0	21,808	0	0	0
160000707.....	KENT.....	WA.....	.....	02/11/2008....	09/30/2015....	0	0	0	0	0	0	0	0	58,416	0	0	0
60713268.....	LEWIS.....	WA.....	.....	10/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	21,166	0	0	0
60712236.....	OKANOGAN.....	WA.....	.....	08/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	22,345	0	0	0
60712281.....	OKANOGAN.....	WA.....	.....	11/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	112,030	0	0	0
60713218.....	OKANOGAN.....	WA.....	.....	07/09/2013....	09/30/2015....	0	0	0	0	0	0	0	0	13,557	0	0	0
60713219.....	OKANOGAN.....	WA.....	.....	07/09/2013....	09/30/2015....	0	0	0	0	0	0	0	0	30,529	0	0	0
60714129.....	OKANOGAN.....	WA.....	.....	02/26/2014....	09/30/2015....	0	0	0	0	0	0	0	0	9,098	0	0	0
60714206.....	OKANOGAN.....	WA.....	.....	07/23/2014....	09/30/2015....	0	0	0	0	0	0	0	0	15,044	0	0	0
60714238.....	OKANOGAN.....	WA.....	.....	08/05/2014....	09/30/2015....	0	0	0	0	0	0	0	0	40,140	0	0	0
60715256.....	OKANOGAN.....	WA.....	.....	08/07/2015....	09/30/2015....	0	0	0	0	0	0	0	0	6,567	0	0	0
60713293.....	SPOKANE.....	WA.....	.....	11/14/2013....	09/30/2015....	0	0	0	0	0	0	0	0	50,333	0	0	0
60713148.....	WALLA WALLA.....	WA.....	.....	04/08/2013....	09/30/2015....	0	0	0	0	0	0	0	0	36,882	0	0	0
60713283.....	WALLA WALLA.....	WA.....	.....	11/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	57,760	0	0	0
60713284.....	WALLA WALLA.....	WA.....	.....	11/25/2013....	09/30/2015....	0	0	0	0	0	0	0	0	31,500	0	0	0
10037000.....	WHITMAN.....	WA.....	.....	05/24/2010....	09/30/2015....	0	0	0	0	0	0	0	0	10,783	0	0	0
11614800.....	WHITMAN.....	WA.....	.....	01/12/2006....	09/30/2015....	0	0	0	0	0	0	0	0	8,580	0	0	0
11618000.....	WHITMAN.....	WA.....	.....	07/06/2006....	09/30/2015....	0	0	0	0	0	0	0	0	5,884	0	0	0
19975000.....	WHITMAN.....	WA.....	.....	06/25/2001....	09/30/2015....	0	0	0	0	0	0	0	0	7,110	0	0	0
60714189.....	WHITMAN.....	WA.....	.....	05/29/2014....	09/30/2015....	0	0	0	0	0	0	0	0	6,720	0	0	0
60713227.....	YAKIMA.....	WA.....	.....	07/17/2013....	09/30/2015....	0	0	0	0	0	0	0	0	3,199	0	0	0
11010500.....	ADAMS.....	WI.....	.....	09/14/2007....	09/30/2015....	0	0	0	0	0	0	0	0	8,787	0	0	0
60712110.....	IOWA.....	WI.....	.....	03/08/2012....	09/30/2015....	0	0	0	0	0	0	0	0	7,835	0	0	0
10661300.....	LAFAYETTE.....	WI.....	.....	12/01/2005....	09/30/2015....	0	0	0	0	0	0	0	0	2,332	0	0	0
10667000.....	LAFAYETTE.....	WI.....	.....	08/10/2006....	09/30/2015....	0	0	0	0	0	0	0	0	8,924	0	0	0
12746000.....	LAFAYETTE.....	WI.....	.....	09/01/2012....	09/30/2015....	0	0	0	0	0	0	0	0	6,206	0	0	0
60711177.....	LAFAYETTE.....	WI.....	.....	12/23/2011....	09/30/2015....	0	0	0	0	0	0	0	0	59,088	0	0	0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	11,282	0	0	0
60712164.....	LAFAYETTE.....	WI.....	.....	05/24/2012....	09/30/2015....	0	0	0	0	0	0	0	0	4,575	0	0	0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012....	09/30/2015....	0	0	0	0	0	0	0	0	21,973	0	0	0
60713301.....	LAFAYETTE.....	WI.....	.....	11/26/2013....	09/30/2015....	0	0	0	0	0	0	0	0	1,446	0	0	0
60714271.....	POLK.....	WI.....		11/20/2014....	09/30/2015....	0	0	0	0	0	0	0	0	19,926	0	0	0
60714272.....	POLK.....	WI.....		11/20/2014....	09/30/2015....	0	0	0	0	0	0	0	0	6,728	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60714273.....	POLK.....	WI.....	.....	11/20/2014....	09/30/2015....	0	0	0	0	0	0	0	0	11,327	0	0	0
60713109.....	PORTAGE.....	WI.....	.....	03/19/2013....	09/30/2015....	0	0	0	0	0	0	0	0	30,262	0	0	0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012....	09/30/2015....	0	0	(3,228)	0	0	(3,228)	0	0	14,605	0	0	0
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013....	09/30/2015....	0	0	0	0	0	0	0	0	6,758	0	0	0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	09/30/2015....	0	0	0	0	0	0	0	0	18,848	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013....	09/30/2015....	0	0	0	0	0	0	0	0	3,918	0	0	0
60714221.....	PARK.....	WY.....	.....	08/06/2014....	09/30/2015....	0	0	0	0	0	0	0	0	29,081	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(499,569)	0	0	(499,569)	0	0	40,706,119	0	0	0
0599999. Total Mortgages.....						64,850,890	0	(569,224)	0	0	(569,224)	0	62,629,576	103,335,695	0	0	0

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC 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	124,985	0	1,030,630	0.0
000000 00 0	ALTARIS HEALTH PARTNERS II, L.P.....		WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....		05/02/2007.....	3	0	(893,169)	0	2,585,735	0.0
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....		WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....		09/18/2008.....	3	0	39,048	0	4,546,200	0.0
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007.....	3	0	433,675	0	4,784,517	0.0
000000 00 0	APOLLO INVESTMENT FUND VIII, LP.....		WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....		02/05/2014.....	3	0	(1,674)	0	11,649,739	0.0
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	(265,105)	0	32,388,925	0.0
000000 00 0	ASF VI B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013.....	3	0	2,718,494	0	58,128,340	0.1
000000 00 0	ASF VI INFRASTRUCTURE B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013.....	3	0	10,740	0	3,332,411	0.1
000000 00 0	ASF VII B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VII GP LIMITED.....		05/21/2015.....	3	1,722	1,225,310	0	15,680,516	0.0
000000 00 0	AXA CO-INVESTMENT FUND IV-B.....			FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....		11/15/2012.....	3	0	(2,316,541)	0	13,346,133	1.0
000000 00 0	AXA EARLY SECONDARY FUND V.....			UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....		09/12/2012.....	3	0	2,770,256	0	28,016,974	0.6
000000 00 0	AXA EXPANSION FUND III.....			FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		09/12/2012.....	3	0	1,350,470	0	3,177,377	0.0
000000 00 0	AXA LBO FUND V.....		PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		02/09/2012.....	3	0	3,159,507	0	18,451,036	0.0
000000 00 0	AXA SECONDARY FUND V B L.P.....		SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011.....	3	0	2,029,412	0	18,750,685	0.1
000000 00 0	CARLYLE PARTNERS V, L.P.....		WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007.....	3	0	205,498	0	5,842,166	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....		HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....		09/19/2007.....	3	0	141,650	0	1,396,240	0.0
000000 00 0	ENCAP ENERGY CAPITAL FUND X, L.P.....		WILMINGTON.....	DE.....	ENCAP EQUITY FUND X GP, LP.....		04/07/2015.....	3	0	65,658	0	26,788,137	0.0
000000 00 0	FRANCISCO PARTNERS II, L.P.....		SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....		05/16/2006.....	3	0	150,617	0	1,035,000	0.0
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....		NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....		05/22/2007.....	3	0	70,008	0	12,202,923	1.0
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....		WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....		04/01/2007.....	1	0	306,334	0	974,821	0.0
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.).....		WILMINGTON.....	DE.....	AIG GLOBAL INVESTMENT CORP.....		05/15/2007.....	3	0	(72,319)	0	459,952	0.0
000000 00 0	Indigo IV.....		LONDON.....	ENGLAND.....	N/A.....		10/01/2013.....	1	0	(8,489)	0	110,398	0.0
000000 00 0	IRVING PLACE CAPITAL aka BSMB III, L.P.....		WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....		05/31/2006.....	3	0	1,115,151	0	5,194,961	0.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007.....	3	0	125,499	0	5,686,118	0.0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....		DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....		09/07/2006.....	3	0	270,000	0	6,974,395	0.0
000000 00 0	NAPIER PARK RAILCAR LEASE FUND, LLC.....		WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....		05/23/2013.....	2	0	(560,899)	0	4,104,386	0.1
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	NGP FUND IX.....		10/01/2007.....	2	0	151,789	0	627,145	0.0
000000 00 0	NGP NATURAL RESOURCES XI, L.P.....		WILMINGTON.....	DE.....	G.F.W. Energy XI, L.P.....		06/30/2014.....	2	0	284,768	0	18,862,302	0.0
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....		CAYMAN ISLANDS.....	CAYMAN ISLAND.....	OHCP GENPAR III, L.P.....		02/12/2008.....	3	0	26,301	0	1,838,308	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS IV.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		10/25/2000.....	3	0	(1,543)	0	1,196,781	0.0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....		11/09/2006.....	3	0	283,487	0	1,844,063	0.0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....		WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....		05/14/2008.....	3	0	275,905	0	3,153,925	0.0
000000 00 0	VECTOR CAPITAL IV, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....		05/30/2007.....	3	0	435,035	0	3,116,718	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									1,722	13,649,858	0	317,277,957	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	1,250,000	0	47,250,000	0.1
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	364,279	0	8,401,377	0.0
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	(105,394)	0	1,701,144	0.0
000000 00 0	JBC FUND IV, L.P.....		CHICAGO.....	IL.....	BUCK INVESTORS IV, LLC.....		08/01/2012.....	3	0	816,570	0	3,797,167	0.1
000000 00 0	JBC FUND V, L.P.....		WILMINGTON.....	DE.....	JBC VENTURES V, L.L.C.....		06/30/2015.....	3	0	1,749,782	0	13,115,645	0.2

QE03

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	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP.....	WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V, LLC.....		10/18/2013.....	3	0	736,425	0	656,669	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	4,811,662	0	74,922,002	XXX.....
4499999. Subtotal - Unaffiliated								1,722	18,461,520	0	392,199,959	XXX.....
4699999. Totals.....								1,722	18,461,520	0	392,199,959	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/Adjusting 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	09/30/2015	7,481,094	602,240	0	0	0	602,240	0	0	179,759	0	0	0	356,852
000000 00 0	ALBION ALLIANCE MEZZANINE I.....		NEW YORK.....	NY.....	ALBION ALLIANCE.....	01/07/1998	09/30/2015	1,171,419	(287,760)	0	0	0	(287,760)	0	0	1,441,279	0	0	0	896,888
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....		WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MGMT.....	11/28/2006	09/30/2015	3,226,210	(336,264)	0	0	0	(336,264)	0	0	1,190,019	0	0	0	(14,482)
000000 00 0	ALTARIS HEALTH PARTNERS II, L.P.....		WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....	05/02/2007	09/30/2015	17,435,840	(8,291,611)	0	0	0	(8,291,611)	0	0	2,460,686	0	0	0	12,433,873
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.....		NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	06/23/2003	09/30/2015	3,681,893	(114,459)	0	0	0	(114,459)	0	0	297,354	0	0	0	(22,387)
000000 00 0	ALYDAR QP FUND, LP.....		DELAWARE.....	MD.....	ALYDAR QP FUND, LP.....	07/01/2004	09/30/2015	12,665,757	24,275	0	14,508	0	9,767	0	0	1,281,145	0	0	0	0
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....		WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	09/18/2008	09/30/2015	17,308,648	476,079	0	0	0	476,079	0	0	61	0	0	0	(11,822)
000000 00 0	APAX EUROPE V-A, L.P.....		WILMINGTON.....	DE.....	APAX EUROPE V GP CO. LTD.....	04/09/2001	09/30/2015	1,178,145	0	0	449,742	0	(449,742)	0	0	6,527	0	0	0	716,353
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	09/30/2015	9,699,873	(746,911)	0	0	0	(746,911)	0	0	145,132	0	0	0	580,530
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	09/30/2015	10,824,018	83,427	0	0	0	83,427	0	0	215,946	0	0	0	485,010
000000 00 0	ASF VI B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	12/27/2013	09/30/2015	25,294,009	2,302,871	0	0	0	2,302,871	0	0	363,600	0	0	0	(222,739)
000000 00 0	ASF VI INFRASTRUCTURE B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	12/27/2013	09/30/2015	1,812,484	30,829	0	0	0	30,829	0	0	18,513	0	0	0	(10,000)
000000 00 0	August Capital Management II, LLC.....		MENLO PARK.....	CA.....	N/A.....	10/01/2013	09/30/2015	841,101	(25)	0	0	0	(25)	0	0	807,760	0	0	0	0
000000 00 0	AXA EARLY SECONDARY FUND V.....			UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....	09/12/2012	09/30/2015	4,696,673	253,736	0	0	0	253,736	0	0	903,290	0	0	0	0
000000 00 0	AXA EQUITABLE AGRIFINANCE LLC.....		Cedar Rapids.....	IA.....	AEGON USA REALTY ADVISORS, LLC.....	07/08/2011	09/30/2015	466,987	(1,041,589)	0	0	0	(1,041,589)	0	0	(1,231,209)	0	0	0	1,481,209
000000 00 0	AXA SECONDARY FUND V B L.P.....		SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	02/10/2011	09/30/2015	54,507,447	2,619,729	0	0	0	2,619,729	0	0	4,579,901	0	0	0	0
000000 00 0	BANC FUND VI L.P.....		CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	09/30/2015	2,764,753	162,027	0	0	0	162,027	0	0	131,250	0	0	0	0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.....		LAKE FOREST.....	IL.....	BDCM OPPORTUNIT FUND II G.P., LLC.....	01/27/2006	09/30/2015	25,282,755	(95,190)	0	0	0	(95,190)	0	0	1,566,446	0	0	0	(2,812)
000000 00 0	BDCM OPPORTUNITY FUND L.P.....		LAKE FOREST.....	IL.....	BLACK DIAMOND CAPITAL MANAGEMENT LLC.....	02/20/2003	09/30/2015	9,398,025	(2,183,549)	0	0	0	(2,183,549)	0	0	86,882	0	0	0	0
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....		LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....	05/14/2008	09/30/2015	14,381,920	303,960	0	0	0	303,960	0	0	420,811	0	0	0	808,484
000000 00 0	CARLYLE PARTNERS V, L.P.....		WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	05/15/2007	09/30/2015	23,278,548	(128,519)	0	0	0	(128,519)	0	0	728,889	0	0	0	912,452
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4).....		WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.....	12/19/2006	09/30/2015	13,813,877	(150,825)	0	0	0	(150,825)	0	0	465,436	0	0	0	266,093

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/Adjusting 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	CINVEN CAPITAL MANAGEMENT IV, L.P.....		WILMINGTON....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....	05/03/2006	09/30/2015	12,668,480	(309,828)	0	0	0	(309,828)	0	0	1,047,562	0	0	0	879,545
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....		CAYMAN ISLANDS	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	09/30/2015	21,347,164	2,317,551	0	0	0	2,317,551	0	0	270,910	0	0	0	526,976
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....		HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....	09/19/2007	09/30/2015	6,258,328	250,200	0	1,069,505	0	(819,305)	0	0	26,728	0	0	0	397,842
000000 00 0	FRANCISCO PARTNERS.....		FRANCISCO.....	CA.....	FRANCISCO INVESTMENT PARTNERS.....	11/16/2000	09/30/2015	2,834,719	(78,465)	0	0	0	(78,465)	0	0	10,244	0	0	0	314,752
000000 00 0	FRANCISCO PARTNERS II, L.P.....		FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....	05/16/2006	09/30/2015	8,165,419	(964,633)	0	0	0	(964,633)	0	0	160,234	0	0	0	627,883
000000 00 0	GCM GROSVENOR PROJECT R, L.P.....		WILMINGTON....	DE.....	GCM PROJECT R GP, L.P.....	03/18/2015	09/30/2015	0	4,508,126	0	0	0	4,508,126	0	0	1,053,964	0	0	0	(41,274)
000000 00 0	GREEN EQUITY INVESTORS IV L.P.....		LOS ANGELES....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	09/30/2015	11,507,404	(2,482,436)	0	0	0	(2,482,436)	0	0	865,806	0	0	0	2,332,613
000000 00 0	GREEN EQUITY INVESTORS V, L.P.....		WILMINGTON....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	09/30/2015	21,849,983	924,961	0	0	0	924,961	0	0	312,111	0	0	0	117,893
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....		WILMINGTON....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	09/30/2015	12,160,941	(795,455)	0	0	0	(795,455)	0	0	1,162,131	0	0	0	992,890
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	09/30/2015	24,649,462	(1,123,152)	0	0	0	(1,123,152)	0	0	62,867	0	0	0	(72,470)
000000 00 0	Indigo IV.....		LONDON.....	ENGLAND	N/A.....	10/01/2013	09/30/2015	162,568	(1,035)	0	58,384	0	(59,419)	0	0	48,829	0	0	0	18,864
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.....		WILMINGTON....	DE.....	IRONWOOD CAPITAL LIMITED.....	09/12/2012	09/30/2015	5,298,507	(67,506)	0	0	0	(67,506)	0	0	643,515	0	0	0	285,718
000000 00 0	IRVING PLACE CAPITAL aka BSMB III, L.P.....		WILMINGTON....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....	05/31/2006	09/30/2015	13,084,520	634,825	0	0	0	634,825	0	0	208,985	0	0	0	(67,836)
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....		WILMINGTON....	DE.....	KELSO MEZZANINE LLC.....	09/25/2003	09/30/2015	1,862,656	(179,206)	0	0	0	(179,206)	0	0	39,026	0	0	0	0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON....	DE.....	KELSO GP VIII, L.P.....	07/20/2007	09/30/2015	27,076,205	1,881,037	0	0	0	1,881,037	0	0	112,296	0	0	0	273,663
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.....		WILMINGTON....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....	05/07/2007	09/30/2015	9,328,833	(190,720)	0	0	0	(190,720)	0	0	471,008	0	0	0	330,826
000000 00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.....		DELAWARE.....	MD.....	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP, LLC.....	03/23/2007	09/30/2015	21,126,532	607,360	0	0	0	607,360	0	0	205,079	0	0	0	0
000000 00 0	MAGNETAR CAPITAL FUND, L.P.....		WILMINGTON....	DE.....	MAGNETAR CAPITAL.....	10/01/2005	09/30/2015	215,458	(1,103)	0	0	0	(1,103)	0	0	26,574	0	0	0	0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....		DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006	09/30/2015	15,076,479	(505,529)	0	0	0	(505,529)	0	0	249,126	0	0	0	77,521
000000 00 0	MORGAN STANLEY LEVERAGED EQUITY FUND II, L.P.....		NEW YORK.....	NY.....	MORGAN STANLEY.....	01/02/1987	09/30/2015	1,262,665	53,483	0	0	0	53,483	0	0	174,827	0	0	0	(41,727)
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....		WILMINGTON....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	09/30/2015	13,574,847	(208,808)	0	0	0	(208,808)	0	0	274,669	0	0	0	2,236,254
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....		WILMINGTON....	DE.....	NVPG IV LLC.....	05/08/2006	09/30/2015	7,475,820	(379,280)	0	0	0	(379,280)	0	0	86,083	0	0	0	0
000000 00 0	OAK HILL CREDIT ALPHA FUND, L.P.....		WILMINGTON....	DE.....	OAK HILL ADVISORS, L.P.....	03/03/2008	09/30/2015	10,569,133	(1,358,728)	0	0	0	(1,358,728)	0	0	7,179,268	0	0	0	1,097,718
000000 00 0	PEQUOT SCOUT FUND.....		WILMINGTON....	DE.....	PEQUOT PARTNERS.....	07/01/1999	09/30/2015	4,616,082	(166,968)	0	0	0	(166,968)	0	0	1,118,784	0	0	0	43,866
000000 00 0	PERRY PARTNERS, L.P.....		WILMINGTON....	DE.....	PERRY CORP.....	07/01/1997	09/30/2015	418,777	13,617	0	0	0	13,617	0	0	9,630	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	09/30/2015	15,897,736	1,020,688	0	0	0	1,020,688	0	0	138,873	0	0	0	367,076
000000 00 0	SNOW PHIPPS GROUP, L.P.....		WILMINGTON....	DE.....	SPG GP, L.L.C.....	06/29/2007	09/30/2015	10,554,662	272,705	0	0	0	272,705	0	0	22,315	0	0	0	(59,935)
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	09/30/2015	3,482,061	133,809	0	0	0	133,809	0	0	166,031	0	0	0	222,990
000000 00 0	URBAN AMERICA.....		WILMINGTON....	DE.....	ALLIANCE CAPITAL MANAGEMENT.....	10/19/1999	09/30/2015	1	0	0	0	0	0	0	0	1	0	0	0	35
000000 00 0	VECTOR CAPITAL III, L.P.....		WILMINGTON....	DE.....	VECTOR CAPITAL III, L.P.....	11/11/2004	09/30/2015	7,620,900	323,528	0	0	0	323,528	0	0	246,223	0	0	0	163,721
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	09/30/2015	5,311,259	73,310	0	0	0	73,310	0	0	322,313	0	0	0	210,750
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	09/30/2015	20,212,200	(624,748)	0	0	0	(624,748)	0	0	1,078,270	0	0	0	1,042,367
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								576,881,277	(2,939,929)	0	1,592,139	0	(4,532,068)	0	0	33,853,759	0	0	0	30,932,023
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.....		WILMINGTON....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	07/17/2006	09/30/2015	6,740,560	495,537	0	0	0	495,537	0	0	1,556,020	0	0	0	0
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.....		WILMINGTON....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	12/06/2007	09/30/2015	2,337,055	(110,666)	0	0	0	(110,666)	0	0	846,103	0	0	0	84,114
000000 00 0	E-WALK, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	09/30/2015	(3,009,004)	0	0	0	0	0	0	0	44,190	0	0	0	112,673
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND, L.P.....		WILMINGTON....	DE.....	HINES, LLC.....	03/22/2004	09/30/2015	611,227	1,968	0	0	0	1,968	0	0	57,878	0	0	0	(386)
000000 00 0	JBC FUND IV, L.P.....		CHICAGO.....	IL.....	BUCK INVESTORS IV, LLC.....	08/01/2012	09/30/2015	5,347,525	(753,440)	0	0	0	(753,440)	0	0	635,566	0	0	0	1,141,210
000000 00 0	JBC OPPORTUNITY FUND III, L.P.....		CHICAGO.....	IL.....	BUCK MANAGEMENT GROUP.....	05/16/2006	09/30/2015	5,130,960	(1,302,673)	0	0	0	(1,302,673)	0	0	726,274	0	0	0	1,336,423
000000 00 0	URBAN STRATEGY AMERICA FUND, L.P.....		WILMINGTON....	DE.....	NEW BOSTON FUND, INC.....	05/16/2006	09/30/2015	2,379,998	52,192	0	0	0	52,192	0	0	339,458	0	0	0	6,648

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/Adjusting 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
859285 9A 8	STERLING AMERICAN III.....			NEW YORK.....	NY.....	SAP REAL ESTATE FUNDING.....	10/01/1999	09/30/2015	542,284	0	0	0	0	0	0	0	42,021	-	-	0	(42,021)
80305# AA 8	STERLING AMERICAN PROP IV.....			NEW YORK.....	NY.....	SAP REAL ESTATE FUNDING.....	07/10/2002	09/30/2015	3,003,945	0	0	0	0	0	0	0	-	-	-	0	81,759
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									23,084,550	(1,617,082)	0	0	0	(1,617,082)	0	0	4,247,510	0	0	0	2,720,420
Surplus Debentures - Unaffiliated																					
743917 AL 0	PRUDENTIAL FINANCIAL.....			NEWARK.....	NJ.....	-.....	04/24/2001	09/30/2015	17,081,509	-	(5,897)	0	0	(5,897)	0	0	17,000,000	0	0	0	688,500
2399999. Total - Surplus Debentures - Unaffiliated.....									17,081,509	0	(5,897)	0	0	(5,897)	0	0	17,000,000	0	0	0	688,500
4499999. Subtotal - Unaffiliated.....									617,047,336	(4,557,011)	(5,897)	1,592,139	0	(6,155,047)	0	0	55,101,269	0	0	0	34,340,943
4699999. Totals.....									617,047,336	(4,557,011)	(5,897)	1,592,139	0	(6,155,047)	0	0	55,101,269	0	0	0	34,340,943

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
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	BF	9	UNITED STATES OF AMERICA TREASURY.....		...09/16/2015	DIRECT.....			51,754,008	65,000,000	0	1.....
912803	DT	7	UNITED STATES OF AMERICA TREASURY.....		...09/03/2015	DIRECT.....			4,213,158	10,000,000	0	1.....
912810	FJ	2	UNITED STATES OF AMERICA TREASURY.....		...09/03/2015	DEUTSCHE BANK.....			113,751,000	79,200,000	263,641	1.....
912810	FM	5	UNITED STATES OF AMERICA TREASURY.....		...09/08/2015	DEUTSCHE BANK.....			109,640,625	75,000,000	1,490,319	1.....
912810	FP	8	UNITED STATES OF AMERICA TREASURY.....		...08/10/2015	BNP PARIBAS.....			80,388,145	58,358,000	1,533,711	1.....
912810	QP	6	US TREASURY INFLATION INDEX.....		...09/30/2015	CAPITALIZED INTEREST.....			0	5,344,900	0	1.....
912810	QS	0	UNITED STATES OF AMERICA TREASURY.....		...08/05/2015	DIRECT.....			28,412,113	25,000,000	442,852	1.....
912810	QT	8	UNITED STATES OF AMERICA TREASURY.....		...08/05/2015	DIRECT.....			24,953,567	25,000,000	174,083	1.....
912810	QV	3	US TREASURY INFLATION INDEX.....		...09/30/2015	CAPITALIZED INTEREST.....			0	2,812,120	0	1.....
912810	QY	7	UNITED STATES OF AMERICA TREASURY.....		...09/10/2015	SG AMERICAS SECURITIES.....			164,917,969	175,000,000	1,027,514	1.....
912810	QZ	4	UNITED STATES OF AMERICA TREASURY.....		...09/09/2015	VARIOUS.....			80,748,938	80,500,000	655,064	1.....
912810	RA	8	US TREASURY INFLATION INDEX.....		...09/30/2015	CAPITALIZED INTEREST.....			0	2,342,600	0	1.....
912810	RB	6	UNITED STATES OF AMERICA TREASURY.....		...08/19/2015	SG AMERICAS SECURITIES.....			136,620,938	139,800,000	857,781	1.....
912810	RC	4	UNITED STATES OF AMERICA TREASURY.....		...08/10/2015	VARIOUS.....			105,804,156	95,050,000	1,486,836	1.....
912810	RD	2	UNITED STATES OF AMERICA TREASURY.....		...09/08/2015	VARIOUS.....			177,035,563	151,200,000	1,664,368	1.....
912810	RG	5	UNITED STATES OF AMERICA TREASURY.....		...09/08/2015	BANK OF AMERICA CORP.....			266,477,156	249,600,000	2,155,304	1.....
912810	RH	3	UNITED STATES OF AMERICA TREASURY.....		...09/10/2015	VARIOUS.....			98,839,938	95,600,000	811,394	1.....
912810	RM	2	UNITED STATES OF AMERICA TREASURY.....		...07/30/2015	VARIOUS.....			144,303,838	145,000,000	790,353	1.....
0599999. Total Bonds - U.S Government.....									1,587,861,112	1,479,807,620	13,353,220	XXX

Bonds - All Other Government

EG2406	86	6	FRANCE I/L.....	D.....	09/18/2015	VARIOUS.....		0	16,485	0	1FE.....
1099999. Total Bonds - All Other Government.....								0	16,485	0	XXX

Bonds - Industrial and Miscellaneous

00928Q	AK	7	AIRCASTLE LTD		...08/26/2015	CITIGROUP INC			223,456	205,000	3,037	3FE
03674P	AJ	2	ANTERO RESOURCES CORP		...08/04/2015	VARIOUS			161,888	160,000	1,655	3FE
038521	AM	2	ARAMARK SERVICES INC		...09/24/2015	CL KING			97,698	94,000	1,670	4FE
044209	AK	0	ASHLAND INC		...09/28/2015	CITIGROUP INC			177,788	175,000	3,075	3FE
05070G	AE	8	AUDATEX NORTH AMERICA INC		...07/31/2015	VARIOUS			425,594	415,000	2,496	4FE
05947U	6J	2	BANC OF AMERICA COMM MTGE INC		...09/01/2015	CAPITALIZED INTEREST			0	38,088	0	1FM
07388N	AK	2	BEAR STEARNS COMM MTGE SECS		...07/01/2015	CAPITALIZED INTEREST			0	139,478	0	6FM
07388V	AN	8	BEAR STEARNS COMM MTGE SECS		...08/01/2015	CAPITALIZED INTEREST			0	63,501	0	5FM
07388Y	BE	1	BEAR STEARNS COMM MTGE SECS		...09/01/2015	CAPITALIZED INTEREST			0	31,062	0	3FM
08579L	AA	5	BERRY PLASTICS CORP		...09/16/2015	GOLDMAN SACHS			172,000	172,000	0	4FE
1248EP	AW	3	CHARTER COMMUNICATIONS INC		...09/24/2015	VARIOUS			622,513	590,000	7,946	3FE
12543D	AL	4	CHS/COMMUNITY HEALTH SYSTEMS		...08/24/2015	VARIOUS			330,303	315,000	6,420	4FE
12592B	AC	8	CNH INDUSTRIAL NV		...07/21/2015	WELLS FARGO			273,375	270,000	814	3FE
126304	AK	0	CSC HOLDINGS INC		...07/08/2015	BANK OF AMERICA CORP			27,531	25,000	943	3FE
12686C	AY	5	CABLEVISION SYSTEMS CORP		...07/14/2015	BARCLAYS PLC			60,088	55,000	1,608	4FE
12686C	AZ	2	CABLEVISION SYSTEMS CORP		...09/14/2015	VARIOUS			188,825	175,000	5,241	4FE
13959R	AB	0	CAPELLA HEALTHCARE INC		...07/28/2015	CL KING			216,405	210,000	1,511	4FE

QE04

SCHEDULE D - PART 3

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

1				2	3	4	5	6	7	8	9	10
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)
151895	C#	4		CENTERPOINT PROPERTIES TRUST.....	.....	.....07/30/2015	VARIOUS.....	.....	.....25,000,000	25,000,000	0	2Z.....
15724*	AN	3		CF INDUSTRIES HOLDINGS INC.....	.....	.....09/24/2015	DIRECT ACCESS PARTNERS.....	.....	.....26,000,000	26,000,000	0	2Z.....
172441	AV	9		CINEMARK USA INC.....	.....	.....09/29/2015	VARIOUS.....	.....	.....531,038	500,000	8,440	4FE.....
17309D	AN	3		CITIGROUP COMM MTGE.....	.....	.....08/17/2015	VARIOUS.....	.....	.....0	72,098	0	6FM.....
18055#	AU	6		CLARION LION PROPERTIES FUND.....	.....	.....07/30/2015	BANK OF AMERICA CORP.....	.....	.....8,000,000	8,000,000	0	2Z.....
18055#	AV	4		CLARION LION PROPERTIES FUND.....	.....	.....07/30/2015	BANK OF AMERICA CORP.....	.....	.....8,000,000	8,000,000	0	2Z.....
20337X	AA	7		CARLYLE GROUP.....	.....	.....08/20/2015	VARIOUS.....	.....	.....448,471	427,000	4,178	4FE.....
20752#	AB	0		CONNECT AMERICA.COM, LLC.....	.....	.....09/25/2015	DIRECT.....	.....	.....850,000	850,000	0	3Z.....
22282E	AD	4		COVANTA HOLDING CORP.....	.....	.....08/19/2015	CL KING.....	.....	.....62,700	60,000	1,003	4FE.....
233293	AN	9		DPL INC.....	.....	.....07/14/2015	DIRECT.....	.....	.....415,000	415,000	8,015	3FE.....
26817R	AM	0		DYNEGY INC.....	.....	.....08/18/2015	DIRECT.....	.....	.....1,672,079	1,635,000	32,802	4FE.....
29275Y	AB	8		ENERSYS.....	.....	.....07/08/2015	GOLDMAN SACHS.....	.....	.....283,575	285,000	3,167	3FE.....
35802X	AD	5		FRESENIUS MEDICAL CARE US FINA.....	.....	.....09/01/2015	JPMORGAN CHASE & CO.....	.....	.....532,650	490,000	10,541	3FE.....
37952T	AB	2		GLOBAL BRASS & COPPER INC.....	.....	.....08/28/2015	CL KING.....	.....	.....163,706	150,000	2,619	4FE.....
37954F	AC	8		GLOBAL PARTNERS LP.....	.....	.....08/19/2015	WELLS FARGO.....	.....	.....505,575	535,000	8,322	4FE.....
398905	AK	5		GROUP 1 AUTOMOTIVE INC.....	.....	.....09/22/2015	JEFFERIES GROUP LLC.....	.....	.....275,633	275,000	4,354	3FE.....
404119	BL	2		HCA INC.....	.....	.....09/28/2015	ROBERT W BAIRD CO INC.....	.....	.....102,375	90,000	0	4FE.....
404121	AC	9		HCA INC.....	.....	.....09/29/2015	ML / BANK OF AMERICA (DMA).....	.....	.....21,850	20,000	170	3FE.....
40434J	AA	8		HRG GROUP INC.....	.....	.....08/03/2015	SEAPORT.....	.....	.....265,313	250,000	1,148	3FE.....
421924	BJ	9		HEALTHSOUTH CORP.....	.....	.....09/28/2015	VARIOUS.....	.....	.....511,325	490,000	3,388	4FE.....
428040	CG	2		HERTZ CORP.....	.....	.....09/15/2015	BARCLAYS PLC.....	.....	.....125,550	120,000	1,549	4FE.....
431318	AL	8		HILCORP ENERGY I LP/HILCORP.....	.....	.....09/11/2015	VARIOUS.....	.....	.....227,288	220,000	4,834	3FE.....
444454	AB	8		HUGHES SATELLITE SYSTEMS CORP.....	.....	.....09/29/2015	VARIOUS.....	.....	.....480,425	440,000	5,136	3FE.....
446413	AD	8		HUNTINGTON INGALLS INDUSTRIES.....	.....	.....08/17/2015	VARIOUS.....	.....	.....524,649	495,000	14,604	3FE.....
451102	BB	2		ICAHN ENTERPRISES/FIN.....	.....	.....08/31/2015	JEFFERIES GROUP LLC.....	.....	.....25,375	25,000	569	3FE.....
45672N	AF	8		INFOR US INC.....	.....	.....08/17/2015	VARIOUS.....	.....	.....549,929	550,000	0	4FE.....
460933	AK	0		INTERNATIONAL WIRE GROUP INC.....	.....	.....09/15/2015	CL KING.....	.....	.....46,463	45,000	1,626	4FE.....
46284V	AA	9		IRON MOUNTAIN INC.....	.....	.....09/24/2015	BANK OF AMERICA CORP.....	.....	.....542,000	542,000	0	3FE.....
464592	AQ	7		ISLE OF CAPRI CASINOS INC.....	.....	.....08/12/2015	VARIOUS.....	.....	.....420,525	405,000	9,518	4FE.....
47009W	AA	9		JAGUAR HOLDING CO.....	.....	.....07/17/2015	BANK OF AMERICA CORP.....	.....	.....233,533	218,000	2,934	4FE.....
482539	AA	1		KLX INC.....	.....	.....09/22/2015	GOLDMAN SACHS.....	.....	.....274,172	275,000	5,116	3FE.....
50077D	AB	0		KRATON POLYMERS LLC/CAPITAL CORP.....	.....	.....09/28/2015	CL KING.....	.....	.....85,000	85,000	478	4FE.....
501889	AB	5		LKQ CORP.....	.....	.....07/13/2015	VARIOUS.....	.....	.....287,906	300,000	2,408	3FE.....
52108M	DS	9		LB-UBS COMM MTGE TRUST.....	.....	.....09/01/2015	CAPITALIZED INTEREST.....	.....	.....0	10,423	0	1FM.....
527298	AW	3		LEVEL 3 FINANCING INC.....	.....	.....09/28/2015	VARIOUS.....	.....	.....228,159	216,000	2,884	4FE.....
53219L	AK	5		LIFEPOINT HOSPITALS INC.....	.....	.....09/16/2015	JPMORGAN CHASE & CO.....	.....	.....197,220	190,000	5,944	3FE.....
53621@	AB	2		LION INDUSTRIAL TRUST.....	.....	.....09/28/2015	BANK OF AMERICA CORP.....	.....	.....26,000,000	26,000,000	0	2Z.....
538034	AF	6		LIVE NATION ENTERTAINMENT INC.....	.....	.....09/28/2015	BARCLAYS PLC.....	.....	.....359,788	340,000	1,742	4FE.....
563571	AH	1		MANITOWOC CO.....	.....	.....07/27/2015	BARCLAYS PLC.....	.....	.....100,225	95,000	1,996	3FE.....
580638	AB	0		MCGRAW-HILL GLOBAL ED.....	.....	.....09/15/2015	VARIOUS.....	.....	.....505,876	457,000	16,537	4FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
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)
QE04.2	584045	AC 2		08/19/2015	CL KING.....	.....	.....67,047	65,000	1,337	4FE.....
	594087	AT 5		08/24/2015	JEFFERIES GROUP LLC.....	.....	.....162,388	155,000	1,767	4FE.....
	61750H	AP 1		08/01/2015	CAPITALIZED INTEREST.....	.....	.....0	263	0	1FM.....
	62886H	AK 7		08/26/2015	WELLS FARGO.....	.....	.....167,888	165,000	367	4FE.....
	62927#	AF 3		08/31/2015	DIRECT ACCESS PARTNERS.....	.....	.....5,000,000	5,000,000	0	1Z.....
	62927#	AG 1		08/31/2015	DIRECT ACCESS PARTNERS.....	.....	.....23,000,000	23,000,000	0	1Z.....
	629377	BN 1		08/06/2015	CL KING.....	.....	.....10,700	10,000	55	4FE.....
	651290	AP 3		08/14/2015	SG AMERICAS SECURITIES.....	.....	.....284,925	290,000	880	3FE.....
	656559	BQ 3		07/08/2015	VARIOUS.....	.....	.....322,290	300,000	6,233	4FE.....
	69318F	AB 4		07/22/2015	DEUTSCHE BANK.....	.....	.....116,738	110,000	4,084	3FE.....
	723456	AS 8		07/30/2015	MORGAN STANLEY.....	.....	.....512,970	477,000	10,376	3FE.....
	74836J	AD 5		08/25/2015	DEUTSCHE BANK.....	.....	.....193,538	195,000	5,800	3FE.....
	74966N	AA 4		07/31/2015	BARCLAYS PLC.....	.....	.....141,738	145,000	373	3FE.....
	74986@	AQ 4		07/01/2015	WELLS FARGO.....	.....	.....9,000,000	9,000,000	0	1.....
	74986@	AR 2		07/01/2015	WELLS FARGO.....	.....	.....4,000,000	4,000,000	0	1.....
	75605E	CA 6		08/27/2015	MITSUBISHI.....	.....	.....533,125	500,000	5,750	4FE.....
	767754	CG 7		08/31/2015	VARIOUS.....	.....	.....553,172	521,000	6,554	4FE.....
	783764	AP 8		09/22/2015	WELLS FARGO.....	.....	.....275,000	250,000	6,625	3FE.....
	784635	AP 9		08/27/2015	BANK OF AMERICA CORP.....	.....	.....122,763	115,000	0	3FE.....
	78469X	AC 1		09/22/2015	PACEDIR.....	.....	.....992,797	937,000	3,758	3FE.....
	78488@	AA 3		07/08/2015	WELLS FARGO.....	.....	.....25,000,000	25,000,000	0	1Z.....
	785712	AB 6		08/04/2015	VARIOUS.....	.....	.....430,000	400,000	8,993	3FE.....
	79546V	AJ 5		08/10/2015	DEUTSCHE BANK.....	.....	.....282,150	270,000	3,105	3FE.....
	80622#	AB 2		09/30/2015	DIRECT.....	.....	.....642,857	642,857	0	2Z.....
	80626P	AA 8		07/09/2015	DEUTSCHE BANK.....	.....	.....238,338	230,000	6,545	4FE.....
	82967N	AQ 1		09/24/2015	VARIOUS.....	.....	.....377,694	360,000	7,123	3FE.....
	858119	AT 7		08/07/2015	VARIOUS.....	.....	.....372,750	355,000	10,418	3FE.....
	85915#	AJ 0		07/31/2015	DIRECT.....	.....	.....16,000,000	16,000,000	0	1Z.....
	86680W	AA 3		07/13/2015	MORGAN STANLEY.....	.....	.....209,356	205,000	4,933	4FE.....
	867363	AU 7		07/27/2015	WELLS FARGO.....	.....	.....10,488	10,000	1,159	4FE.....
	87612B	AH 5		09/22/2015	VARIOUS.....	.....	.....282,205	280,000	2,799	3FE.....
	87612B	AS 1		08/18/2015	VARIOUS.....	.....	.....142,305	140,000	558	3FE.....
	87952V	AJ 5		07/22/2015	VARIOUS.....	.....	.....331,094	325,000	3,900	4FE.....
	88033G	BM 1		07/30/2015	VARIOUS.....	.....	.....125,375	120,000	836	4FE.....
	88033G	BP 4		09/21/2015	BARCLAYS PLC.....	.....	.....86,600	80,000	1,986	3FE.....
	89188#	AA 1		09/25/2015	DIRECT.....	.....	.....3,689,539	3,689,539	0	5*.....
	89188*	AA 5		09/30/2015	DIRECT.....	.....	.....30,974,199	30,974,199	0	5*.....
	90347C	AA 4		09/15/2015	VARIOUS.....	.....	.....320,438	300,000	2,243	4FE.....
	911365	BA 1		09/29/2015	VARIOUS.....	.....	.....453,156	428,000	10,181	4FE.....
	92552V	AF 7		09/29/2015	VARIOUS.....	.....	.....400,625	380,000	5,335	4FE.....
	92676X	AA 5		09/11/2015	VARIOUS.....	.....	.....194,605	176,000	5,740	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
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)
94106*	AG	1	WASTE CONNECTIONS INC.....		08/20/2015	DIRECT ACCESS PARTNERS.....		32,000,000	32,000,000	0	2Z.....
94155U	AA	7	WATERJET HOLDINGS INC.....		09/23/2015	MORGAN STANLEY.....		409,050	405,000	4,890	4FE.....
94946T	AB	2	WELLCARE HEALTH PLANS INC.....		08/26/2015	VARIOUS.....		152,068	145,000	2,014	3FE.....
97786#	AK	8	WOLSELEY CAPITAL INC.....		09/01/2015	DEUTSCHE BANK.....		30,000,000	30,000,000	0	2Z.....
97786#	AL	6	WOLSELEY CAPITAL INC.....		09/01/2015	DEUTSCHE BANK.....		8,000,000	8,000,000	0	2Z.....
978097	AC	7	WOLVERINE WORLD WIDE INC.....		09/22/2015	VARIOUS.....		391,119	370,000	6,452	3FE.....
98212B	AC	7	WPX ENERGY INC.....		07/15/2015	VARIOUS.....		229,575	225,000	4,107	3FE.....
98877D	AA	3	ZF NORTH AMERICA CAPITAL INC.....		09/22/2015	JPMORGAN CHASE & CO.....		156,000	160,000	2,596	3FE.....
00772B	AB	7	AERCAP IRELAND CAPITAL LTD.....	F	08/05/2015	DIRECT.....		236,000	236,000	1,442	3FE.....
00772B	AC	5	AERCAP IRELAND CAPITAL LTD.....	F	07/16/2015	BANK OF AMERICA CORP.....		175,875	175,000	1,203	3FE.....
00772B	AD	3	AERCAP IRELAND CAPITAL LTD.....	F	08/05/2015	DIRECT.....		432,867	432,000	3,600	3FE.....
008635	AA	2	AGUILA 3 SA.....	F	08/20/2015	VARIOUS.....		402,663	395,000	2,116	4FE.....
44986U	AA	7	INEOS GROUP HOLDINGS SA.....	F	08/04/2015	CREDIT SUISSE GROUP.....		204,000	200,000	5,853	4FE.....
62886H	AL	5	NORWEGIAN CRUISE LINE HOLDING.....	R	08/27/2015	VARIOUS.....		686,398	665,000	7,338	4FE.....
62947Q	AR	9	NXP BV/NXP FUNDING LLC.....	R	08/11/2015	CL KING.....		272,531	270,000	3,911	3FE.....
67051X	AA	2	NUFARM AUSTRALIA LTD.....	F	09/22/2015	VARIOUS.....		247,450	245,000	6,750	4FE.....
Q0458*	AD	1	AQUASURE FINANCE PTY LTD.....	R	07/13/2015	DIRECT.....		14,000,000	14,000,000	0	2FE.....
Q0845#	AA	5	AUSTRALIAN GAS NETWORKS LTD.....	F	09/10/2015	NATIONAL AUSTRALIA BANK LTD.....		12,000,000	12,000,000	0	2Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....								333,849,286	333,229,508	383,523	XXX
8399997. Total Bonds - Part 3.....								1,921,710,398	1,813,053,613	13,736,743	XXX
8399999. Total Bonds.....								1,921,710,398	1,813,053,613	13,736,743	XXX
Common Stocks - Industrial and Miscellaneous											
16934W	10	6	CHIMERIX INC.....		08/10/2015	MERRILL LYNCH CAPITALSERVICES INC.....	4,615.000	252,210	XXX	0	L.....
83587F	20	2	SORRENTO THERAPEUTICS INC.....		09/22/2015	MERRILL LYNCH CAPITALSERVICES INC.....	19,231.000	325,737	XXX	0	L.....
31680Q	10	4	58.COM INC-ADR.....	F	09/08/2015	MERRILL LYNCH CAPITALSERVICES INC.....	7,000.000	301,294	XXX	0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								879,241	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....								879,241	XXX	0	XXX
9799999. Total Common Stocks.....								879,241	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....								879,241	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								1,922,589,639	XXX	13,736,743	XXX

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

QE04.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Government																						
36202E	H5	1		09/01/2015	MBS PAYDOWN.....		1,062	1,062	1,067	1,063	0	(1)	0	(1)	0	1,062	0	0	0	42	05/20/2036	1.....
36202E	W6	2		09/01/2015	MBS PAYDOWN.....		2,516,891	2,516,891	2,641,555	2,513,987	0	2,903	0	2,903	0	2,516,891	0	0	0	107,653	10/20/2038	1.....
36202E	WF	2		09/01/2015	MBS PAYDOWN.....		609,943	609,943	638,629	614,204	0	(4,261)	0	(4,261)	0	609,943	0	0	0	26,687	09/20/2038	1.....
36202E	XV	6		09/01/2015	MBS PAYDOWN.....		438,353	438,353	460,527	441,413	0	(3,060)	0	(3,060)	0	438,353	0	0	0	18,646	11/20/2038	1.....
36203C	4X	7		09/01/2015	MBS PAYDOWN.....		98	98	100	98	0	0	0	0	0	98	0	0	0	5	06/15/2026	1.....
36203C	5X	6		09/01/2015	MBS PAYDOWN.....		134	134	136	134	0	0	0	0	0	134	0	0	0	6	05/15/2026	1.....
36204J	UL	8		09/01/2015	MBS PAYDOWN.....		198	198	202	202	0	(3)	0	(3)	0	198	0	0	0	11	09/15/2026	1.....
36204U	2V	2		09/01/2015	MBS PAYDOWN.....		80	80	85	81	0	0	0	0	0	80	0	0	0	5	12/15/2024	1.....
36205K	2N	1		09/01/2015	MBS PAYDOWN.....		32	32	33	32	0	0	0	0	0	32	0	0	0	2	01/15/2027	1.....
36205K	3D	2		09/01/2015	MBS PAYDOWN.....		280	280	295	281	0	(1)	0	(1)	0	280	0	0	0	17	01/15/2027	1.....
36205K	6C	1		09/01/2015	MBS PAYDOWN.....		58	58	62	60	0	(2)	0	(2)	0	58	0	0	0	4	02/15/2027	1.....
36205K	JK	9		09/01/2015	MBS PAYDOWN.....		3	3	3	2	0	0	0	0	0	3	0	0	0	0	12/15/2024	1.....
36205K	ZH	8		09/01/2015	MBS PAYDOWN.....		51	51	54	51	0	0	0	0	0	51	0	0	0	3	01/15/2027	1.....
36205L	3L	2		09/01/2015	MBS PAYDOWN.....		135	135	143	136	0	(1)	0	(1)	0	135	0	0	0	8	12/15/2024	1.....
36205L	J4	3		09/01/2015	MBS PAYDOWN.....		67	67	71	67	0	0	0	0	0	67	0	0	0	4	12/15/2024	1.....
36205L	J8	4		09/01/2015	MBS PAYDOWN.....		200	200	211	201	0	(1)	0	(1)	0	200	0	0	0	12	12/15/2024	1.....
36205R	4B	0		09/01/2015	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/15/2026	1.....
36205S	CV	5		09/01/2015	MBS PAYDOWN.....		15	15	15	15	0	0	0	0	0	15	0	0	0	1	09/15/2026	1.....
36205X	YK	4		09/01/2015	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2024	1.....
36206A	H3	0		09/01/2015	MBS PAYDOWN.....		15	15	15	15	0	0	0	0	0	15	0	0	0	1	11/15/2024	1.....
36206D	UK	1		09/01/2015	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	11	0	0	0	1	08/15/2026	1.....
36206N	RK	3		09/01/2015	MBS PAYDOWN.....		268	268	273	268	0	0	0	0	0	268	0	0	0	14	05/15/2026	1.....
36206P	2M	1		09/01/2015	MBS PAYDOWN.....		38	38	39	38	0	0	0	0	0	38	0	0	0	2	08/15/2026	1.....
36206Q	4V	7		09/01/2015	MBS PAYDOWN.....		117	117	119	117	0	(1)	0	(1)	0	117	0	0	0	6	08/15/2026	1.....
36206U	QQ	5		09/01/2015	MBS PAYDOWN.....		46	46	47	46	0	0	0	0	0	46	0	0	0	2	08/15/2026	1.....
36206V	RK	5		09/01/2015	MBS PAYDOWN.....		21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/15/2026	1.....
36206W	4Q	5		09/01/2015	MBS PAYDOWN.....		172	172	181	173	0	(1)	0	(1)	0	172	0	0	0	10	09/15/2026	1.....
36206W	ZP	3		09/01/2015	MBS PAYDOWN.....		230	230	242	230	0	(1)	0	(1)	0	230	0	0	0	14	08/15/2026	1.....
36206X	UX	9		09/01/2015	MBS PAYDOWN.....		7,539	7,539	7,679	7,551	0	(12)	0	(12)	0	7,539	0	0	0	402	08/15/2026	1.....
36206Y	6P	1		09/01/2015	MBS PAYDOWN.....		14	14	14	14	0	0	0	0	0	14	0	0	0	1	09/15/2026	1.....
36207B	VG	2		09/01/2015	MBS PAYDOWN.....		27	27	28	27	0	0	0	0	0	27	0	0	0	1	09/15/2026	1.....
36207D	XG	6		09/30/2015	MBS PAYDOWN.....		7,237	7,237	7,372	7,375	0	(138)	0	(138)	0	7,237	0	0	0	434	09/15/2026	1.....
36207E	DH	4		09/01/2015	MBS PAYDOWN.....		188	188	191	188	0	0	0	0	0	188	0	0	0	10	07/15/2026	1.....
36207F	NR	8		09/01/2015	MBS PAYDOWN.....		62	62	63	62	0	0	0	0	0	62	0	0	0	3	09/15/2026	1.....
36207F	Y9	6		09/01/2015	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/15/2026	1.....
36207F	Z6	1		09/01/2015	MBS PAYDOWN.....		20	20	21	21	0	0	0	0	0	20	0	0	0	1	08/15/2026	1.....

SCHEDULE D - PART 4

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

QE05.1

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		For eig 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)
36207G DB 2	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....43	43	43	43	0	0	0	0	0	43	0	0	0	2	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....69	69	70	69	0	0	0	0	0	69	0	0	0	4	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....29	29	30	29	0	0	0	0	0	29	0	0	0	2	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....30	30	30	30	0	0	0	0	0	30	0	0	0	2	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....126	126	129	126	0	0	0	0	0	126	0	0	0	7	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....129	129	127	128	0	0	0	0	0	129	0	0	0	6	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....137	137	135	137	0	0	0	0	0	137	0	0	0	6	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....423	423	435	424	0	0	0	0	0	423	0	0	0	20	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....		....	07/01/2015	MBS PAYDOWN.....	.....	.....123	123	109	121	0	2	0	2	0	123	0	0	0	6	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....632	632	592	628	0	4	0	4	0	632	0	0	0	34	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....		....	09/30/2015	MBS PAYDOWN.....	.....	.....4,794	4,794	4,491	4,733	0	61	0	61	0	4,794	0	0	0	278	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....798	798	708	790	0	8	0	8	0	798	0	0	0	43	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....130	130	138	131	0	(1)	0	(1)	0	130	0	0	0	8	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....904	904	847	895	0	9	0	9	0	904	0	0	0	48	09/15/2016	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....540	540	479	534	0	6	0	6	0	540	0	0	0	29	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....32	32	29	31	0	1	0	1	0	32	0	0	0	2	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....803	803	752	799	0	4	0	4	0	803	0	0	0	43	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....449	449	399	440	0	9	0	9	0	449	0	0	0	24	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....34	34	31	34	0	0	0	0	0	34	0	0	0	2	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....1,047	1,047	929	1,035	0	11	0	11	0	1,047	0	0	0	56	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....124	124	116	123	0	1	0	1	0	124	0	0	0	7	08/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....1,359	1,359	1,206	1,344	0	15	0	15	0	1,359	0	0	0	72	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....204	204	192	203	0	1	0	1	0	204	0	0	0	11	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....59	59	52	58	0	1	0	1	0	59	0	0	0	3	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....543	543	491	539	0	5	0	5	0	543	0	0	0	31	03/15/2017	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....103	103	91	102	0	1	0	1	0	103	0	0	0	5	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....66	66	58	65	0	1	0	1	0	66	0	0	0	4	04/15/2017	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....478	478	432	474	0	4	0	4	0	478	0	0	0	27	03/15/2017	1.....
362176 J3 4	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....330	330	293	327	0	3	0	3	0	330	0	0	0	17	04/15/2017	1.....
36217A QC 7	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....578	578	513	571	0	6	0	6	0	578	0	0	0	31	01/15/2017	1.....
36217A QE 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....184	184	163	181	0	3	0	3	0	184	0	0	0	10	12/15/2016	1.....
36217E KU 5	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....69	69	61	68	0	1	0	1	0	69	0	0	0	4	06/15/2017	1.....
36217F 3Y 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....40	40	36	40	0	0	0	0	0	40	0	0	0	2	12/15/2016	1.....
36217K KB 3	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....16	16	14	16	0	0	0	0	0	16	0	0	0	1	05/15/2017	1.....
36217L YN 0	GOVERNMENT NATL MTG ASSN.....		....	09/01/2015	MBS PAYDOWN.....	.....	.....223	223	198	221	0	2	0	2	0	223	0	0	0	12	06/15/2017	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	Foreign	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)
36217M ZB 3	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		260	260	235	258	0	2	0	2	0	260	0	0	0	15	02/15/2017	1.....
36217N RJ 3	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		24	24	21	24	0	0	0	0	0	24	0	0	0	1	04/15/2017	1.....
36217P RU 3	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		460	460	409	456	0	4	0	4	0	460	0	0	0	25	04/15/2017	1.....
36217S C6 6	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		16	16	14	16	0	0	0	0	0	16	0	0	0	1	02/15/2017	1.....
36217S JF 9	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/15/2017	1.....
36217U BJ 4	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		79	79	71	79	0	1	0	1	0	79	0	0	0	4	03/15/2017	1.....
36217V RZ 9	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		420	420	373	415	0	5	0	5	0	420	0	0	0	22	04/15/2017	1.....
36217W VD 1	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		280	280	249	277	0	3	0	3	0	280	0	0	0	15	02/15/2017	1.....
36217X WH 9	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		42	42	37	41	0	0	0	0	0	42	0	0	0	2	04/15/2017	1.....
36218K M8 7	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		522	522	471	516	0	5	0	5	0	522	0	0	0	30	09/15/2017	1.....
36218P QS 8	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		91	91	97	92	0	(1)	0	(1)	0	91	0	0	0	5	01/15/2020	1.....
36218S J9 2	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		230	230	204	228	0	2	0	2	0	230	0	0	0	13	08/15/2017	1.....
362192 RP 3	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		2,377	2,377	2,148	2,356	0	21	0	21	0	2,377	0	0	0	135	12/15/2018	1.....
36241K XC 7	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		391,886	391,886	410,256	393,722	0	(1,836)	0	(1,836)	0	391,886	0	0	0	15,426	11/15/2038	1.....
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		2,026	2,026	2,040	2,035	0	(9)	0	(9)	0	2,026	0	0	0	81	11/15/2036	1.....
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....		09/01/2015	MBS PAYDOWN.....		533,524	533,524	559,950	536,678	0	(3,154)	0	(3,154)	0	533,524	0	0	0	23,013	03/15/2039	1.....
912803 BF 9	UNITED STATES OF AMERICA TREASURY.....		09/16/2015	DIRECT.....		51,754,008	65,000,000	51,386,400	0	0	367,608	0	367,608	0	51,754,008	0	0	0	0	08/15/2025	1.....
912803 DT 7	UNITED STATES OF AMERICA TREASURY.....		09/03/2015	DIRECT.....		4,213,158	10,000,000	3,745,800	4,119,631	0	93,527	0	93,527	0	4,213,158	0	0	0	0	08/15/2041	1.....
912810 FJ 2	UNITED STATES OF AMERICA TREASURY.....		09/03/2015	BANK OF AMERICA CORP.....		113,751,000	79,200,000	113,751,000	0	0	0	0	0	0	113,751,000	0	0	0	263,641	08/15/2029	1.....
912810 FM 5	UNITED STATES OF AMERICA TREASURY.....		09/08/2015	BANK OF AMERICA CORP.....		109,640,625	75,000,000	109,640,625	0	0	0	0	0	0	109,640,625	0	0	0	1,490,319	05/15/2030	1.....
912810 FP 8	UNITED STATES OF AMERICA TREASURY.....		08/10/2015	JPMORGAN CHASE & CO.....		80,388,145	58,358,000	80,388,145	0	0	0	0	0	0	80,388,145	0	0	0	1,533,711	02/15/2031	1.....
912810 QS 0	UNITED STATES OF AMERICA TREASURY.....		08/05/2015	DIRECT.....		28,412,113	25,000,000	28,432,634	0	0	(20,521)	0	(20,521)	0	28,412,113	0	0	0	442,852	08/15/2041	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....		08/05/2015	DIRECT.....		24,953,567	25,000,000	24,952,346	0	0	1,221	0	1,221	0	24,953,567	0	0	0	564,708	11/15/2041	1.....
912810 QY 7	UNITED STATES OF AMERICA TREASURY.....		09/10/2015	VARIOUS.....		164,892,882	175,000,000	164,917,969	0	0	0	0	0	0	164,917,969	0	(25,087)	(25,087)	1,027,514	11/15/2042	1.....
912810 QZ 4	UNITED STATES OF AMERICA TREASURY.....		09/09/2015	VARIOUS.....		80,748,938	80,500,000	80,748,938	0	0	0	0	0	0	80,748,938	0	0	0	655,064	02/15/2043	1.....
912810 RB 6	UNITED STATES OF AMERICA TREASURY.....		08/19/2015	VARIOUS.....		136,644,984	139,800,000	136,620,938	0	0	0	0	0	0	136,620,938	0	24,047	24,047	857,781	05/15/2043	1.....
912810 RC 4	UNITED STATES OF AMERICA TREASURY.....		08/10/2015	SG AMERICAS SECURITIES.....		105,804,156	95,050,000	105,804,156	0	0	0	0	0	0	105,804,156	0	0	0	1,486,836	08/15/2043	1.....
912810 RD 2	UNITED STATES OF AMERICA TREASURY.....		09/08/2015	VARIOUS.....		177,006,641	151,200,000	177,035,563	0	0	0	0	0	0	177,035,563	0	(28,922)	(28,922)	1,664,368	11/15/2043	1.....
912810 RG 5	UNITED STATES OF AMERICA TREASURY.....		09/08/2015	VARIOUS.....		266,477,156	249,600,000	266,477,156	0	0	0	0	0	0	266,477,156	0	0	0	2,155,304	05/15/2044	1.....
912810 RH 3	UNITED STATES OF AMERICA TREASURY.....		09/10/2015	VARIOUS.....		98,839,196	95,600,000	98,839,938	0	0	0	0	0	0	98,839,938	0	(742)	(742)	811,394	08/15/2044	1.....
912810 RM 2	UNITED STATES OF AMERICA TREASURY.....		07/30/2015	DEUTSCHE BANK.....		144,171,094	145,000,000	144,303,838	0	0	0	0	0	0	144,303,838	0	(132,744)	(132,744)	790,353	05/15/2045	1.....
0599999. Total Bonds - U.S Government.....						1,592,229,179	1,473,839,516	1,591,795,970	8,660,523	0	432,456	0	432,456	0	1,592,392,628	0	(163,448)	(163,448)	13,937,501	XXX	XXX

Bonds - All Other Government

EG2406	86	6	FRANCE I/L	D	09/30/2015	MBS PAYDOWN	0	30,764	49,095	0	0	55	0	55	0	0	0	0	0	543	07/25/2040	1FE
1099999 Total Bonds - All Other Government							0	30,764	49,095	0	0	55	0	55	0	0	0	0	0	543	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

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			For eig 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)	
31283G Z2 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,725	3,725	3,712	3,723	.....	.....	.....	.....	.....	.....	3,725	.....	.....	.....	.....	176	09/01/2027	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	29,669	29,669	29,924	29,708	.....	.....	.....	.....	.....	.....	29,669	.....	.....	.....	.....	1,082	01/01/2035	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	6,070	6,070	6,201	6,090	.....	.....	.....	.....	.....	.....	6,070	.....	.....	.....	.....	263	07/01/2028	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,350	3,350	3,387	3,355	.....	.....	.....	.....	.....	.....	3,350	.....	.....	.....	.....	123	06/01/2031	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	4,369	4,369	4,413	4,385	.....	.....	.....	.....	.....	.....	4,369	.....	.....	.....	.....	163	12/01/2031	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	5,331	5,331	5,384	5,345	.....	.....	.....	.....	.....	.....	5,331	.....	.....	.....	.....	196	05/01/2032	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	789	789	800	791	.....	.....	.....	.....	.....	.....	789	.....	.....	.....	.....	29	06/01/2033	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	545	545	550	545	.....	.....	.....	.....	.....	.....	545	.....	.....	.....	.....	20	12/01/2031	1.....
31287L GU 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	993	993	1,002	994	.....	.....	.....	.....	.....	.....	993	.....	.....	.....	.....	32	12/01/2031	1.....
31287L R5 3	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,312	2,312	2,335	2,314	.....	.....	.....	.....	.....	.....	2,312	.....	.....	.....	.....	78	12/01/2031	1.....
31287L XB 3	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	421	421	425	421	.....	.....	.....	.....	.....	.....	421	.....	.....	.....	.....	15	12/01/2031	1.....
31287L ZY 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	127	127	128	127	.....	.....	.....	.....	.....	.....	127	.....	.....	.....	.....	5	12/01/2031	1.....
31287M NV 8	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	63	63	64	64	.....	.....	.....	.....	.....	.....	63	.....	.....	.....	.....	2	01/01/2032	1.....
31287M RS 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	58	58	58	58	.....	.....	.....	.....	.....	.....	58	.....	.....	.....	.....	2	01/01/2032	1.....
31287M UW 8	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	40	40	40	40	.....	.....	.....	.....	.....	.....	40	.....	.....	.....	.....	1	01/01/2032	1.....
31287M WB 2	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	50	50	50	50	.....	.....	.....	.....	.....	.....	50	.....	.....	.....	.....	2	01/01/2032	1.....
31287N 5T 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	8,525	8,525	8,610	8,527	.....	.....	.....	.....	.....	.....	8,525	.....	.....	.....	.....	350	01/01/2032	1.....
31287N E4 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	39	39	40	39	.....	.....	.....	.....	.....	.....	39	.....	.....	.....	.....	2	01/01/2032	1.....
31287N GQ 5	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,841	1,841	1,859	1,844	.....	.....	.....	.....	.....	.....	1,841	.....	.....	.....	.....	60	01/01/2032	1.....
31287P F8 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	231	231	233	231	.....	.....	.....	.....	.....	.....	231	.....	.....	.....	.....	8	02/01/2032	1.....
31287P GE 7	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	525	525	531	527	.....	.....	.....	.....	.....	.....	525	.....	.....	.....	.....	19	02/01/2032	1.....
31287P S2 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,382	3,382	3,426	3,384	.....	.....	.....	.....	.....	.....	3,382	.....	.....	.....	.....	113	02/01/2032	1.....
31287Q JJ 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,252	2,252	2,275	2,261	.....	.....	.....	.....	.....	.....	2,252	.....	.....	.....	.....	83	03/01/2032	1.....
31287Q P9 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	155	155	156	155	.....	.....	.....	.....	.....	.....	155	.....	.....	.....	.....	6	03/01/2032	1.....
31287Q PM 7	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	301	301	304	302	.....	.....	.....	.....	.....	.....	301	.....	.....	.....	.....	11	03/01/2032	1.....
31287Q ZV 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	433	433	437	435	.....	.....	.....	.....	.....	.....	433	.....	.....	.....	.....	16	02/01/2032	1.....
31287R SY 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	59	59	59	59	.....	.....	.....	.....	.....	.....	59	.....	.....	.....	.....	2	04/01/2032	1.....
31287V 6K 1	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	95	95	93	95	.....	.....	.....	.....	.....	.....	95	.....	.....	.....	.....	4	07/01/2032	1.....
31287X CB 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	374	374	367	374	.....	.....	.....	.....	.....	.....	374	.....	.....	.....	.....	16	08/01/2032	1.....
31288B EL 3	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	462	462	467	463	.....	.....	.....	.....	.....	.....	462	.....	.....	.....	.....	17	11/01/2032	1.....
31288C SX 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,902	1,902	1,921	1,903	.....	.....	.....	.....	.....	.....	1,902	.....	.....	.....	.....	70	12/01/2032	1.....
31288C TF 8	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,104	1,104	1,115	1,104	.....	.....	.....	.....	.....	.....	1,104	.....	.....	.....	.....	40	12/01/2032	1.....
31288C ZQ 7	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	4,638	4,638	4,684	4,640	.....	.....	.....	.....	.....	.....	4,638	.....	.....	.....	.....	170	12/01/2032	1.....
31288D ED 7	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	5,375	5,375	5,444	5,377	.....	.....	.....	.....	.....	.....	5,375	.....	.....	.....	.....	197	01/01/2033	1.....
31288D UH 0	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,676	1,676	1,712	1,680	.....	.....	.....	.....	.....	.....	1,676	.....	.....	.....	.....	67	11/01/2032	1.....
31288D UJ 6	FED HOME LOAN MTG CORP.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,881	3,881	3,965	3,898	.....	.....	.....	.....	.....	.....	3,881	.....	.....	.....	.....	157	11/01/2032	1.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
31288F 4Y 7	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	94	94	96	95	0	(1)	0	(1)	0	0	0	0	0	94	0	0	0	4	03/01/2033	1.....
31288F VE 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	696	696	706	696	0	0	0	0	0	0	0	0	0	696	0	0	0	23	02/01/2033	1.....
31288F W7 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	238	238	240	238	0	0	0	0	0	0	0	0	0	238	0	0	0	10	02/01/2033	1.....
31288F YD 0	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	25	25	26	25	0	0	0	0	0	0	0	0	0	25	0	0	0	1	03/01/2033	1.....
31288G 6D 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	962	962	983	963	0	(2)	0	(2)	0	0	0	0	0	962	0	0	0	38	03/01/2033	1.....
31288G JV 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	2,180	2,180	2,202	2,188	0	(8)	0	(8)	0	0	0	0	0	2,180	0	0	0	79	03/01/2033	1.....
31288G YJ 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	87,431	87,431	88,393	87,722	0	(292)	0	(292)	0	0	0	0	0	87,431	0	0	0	3,159	03/01/2033	1.....
31288G YP 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	2,816	2,816	2,855	2,820	0	(4)	0	(4)	0	0	0	0	0	2,816	0	0	0	111	02/01/2033	1.....
31288H 7J 3	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	430	430	435	431	0	(1)	0	(1)	0	0	0	0	0	430	0	0	0	17	05/01/2033	1.....
31288H BW 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	1,158	1,158	1,183	1,158	0	(1)	0	(1)	0	0	0	0	0	1,158	0	0	0	47	04/01/2033	1.....
31288H D8 0	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	37	37	37	37	0	0	0	0	0	0	0	0	0	37	0	0	0	1	04/01/2033	1.....
31288H EJ 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	659	659	665	660	0	(1)	0	(1)	0	0	0	0	0	659	0	0	0	24	04/01/2033	1.....
31288H KW 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	2,056	2,056	2,076	2,056	0	(1)	0	(1)	0	0	0	0	0	2,056	0	0	0	75	04/01/2033	1.....
31288H PV 6	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	78	78	80	78	0	0	0	0	0	0	0	0	0	78	0	0	0	3	04/01/2033	1.....
31288H Q3 4	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	258	258	260	258	0	0	0	0	0	0	0	0	0	258	0	0	0	9	03/01/2033	1.....
31288H V9 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	12,812	12,812	12,939	12,815	0	(3)	0	(3)	0	0	0	0	0	12,812	0	0	0	470	05/01/2033	1.....
31288H XB 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	308	308	311	308	0	0	0	0	0	0	0	0	0	308	0	0	0	11	01/01/2033	1.....
31288J 2K 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	167	167	169	167	0	0	0	0	0	0	0	0	0	167	0	0	0	6	05/01/2033	1.....
31288J AG 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	458	458	463	459	0	0	0	0	0	0	0	0	0	458	0	0	0	15	05/01/2033	1.....
31288J HD 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	467	467	477	467	0	0	0	0	0	0	0	0	0	467	0	0	0	19	05/01/2033	1.....
31288J JE 7	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	156	156	157	156	0	0	0	0	0	0	0	0	0	156	0	0	0	6	05/01/2033	1.....
31288J R9 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	45	45	45	45	0	0	0	0	0	0	0	0	0	45	0	0	0	2	04/01/2033	1.....
31288J UH 7	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	13,332	13,332	13,518	13,359	0	(27)	0	(27)	0	0	0	0	0	13,332	0	0	0	489	05/01/2033	1.....
31288J W5 1	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	59	59	60	59	0	0	0	0	0	0	0	0	0	59	0	0	0	2	05/01/2033	1.....
31288J YK 6	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	699	699	706	699	0	0	0	0	0	0	0	0	0	699	0	0	0	26	01/01/2033	1.....
31288J YL 4	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	3,651	3,651	3,693	3,672	0	(20)	0	(20)	0	0	0	0	0	3,651	0	0	0	134	02/01/2033	1.....
31288K B3 6	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	210	210	212	210	0	0	0	0	0	0	0	0	0	210	0	0	0	8	05/01/2033	1.....
31288K B8 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	119	119	122	121	0	(1)	0	(1)	0	0	0	0	0	119	0	0	0	5	06/01/2033	1.....
3128F5 KA 5	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	158	158	161	159	0	(1)	0	(1)	0	0	0	0	0	158	0	0	0	7	11/01/2025	1.....
3128F9 S9 2	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	13	13	14	14	0	0	0	0	0	0	0	0	0	13	0	0	0	1	03/01/2026	1.....
3128FL MH 3	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	56	56	57	56	0	(1)	0	(1)	0	0	0	0	0	56	0	0	0	2	02/01/2027	1.....
3128FV AZ 4	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	74	74	75	74	0	0	0	0	0	0	0	0	0	74	0	0	0	3	01/01/2028	1.....
3128FV KX 8	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	6	6	6	6	0	0	0	0	0	0	0	0	0	6	0	0	0	0	01/01/2028	1.....
3128FY RM 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	58	58	59	58	0	0	0	0	0	0	0	0	0	58	0	0	0	2	04/01/2028	1.....
3128HX S9 7	FED HOME LOAN MTG CORP.....	09/15/2015	MBS PAYDOWN.....	959,666	959,666	959,066	959,379	0	287	0	287	0	0	0	0	0	959,666	0	0	0	4,391	08/15/2042	1.....
3128K0 2T 9	FED HOME LOAN MTG CORP.....	09/01/2015	MBS PAYDOWN.....	17,663	17,663	17,281	17,650	0	14	0	14	0	0	0	0	0	17,663	0	0	0	570	12/01/2035	1.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
3128K0	K7	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		257	257	252	257	0	0	0	0	0	257	0	0	0	9	12/01/2035	1.....
3128K0	VA	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		544	544	532	541	0	2	0	2	0	544	0	0	0	20	12/01/2035	1.....
3128K1	LG	4	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		114	114	112	114	0	0	0	0	0	114	0	0	0	4	12/01/2035	1.....
3128K5	6N	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		166	166	168	166	0	0	0	0	0	166	0	0	0	6	06/01/2035	1.....
3128K6	G9	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		195	195	198	196	0	(1)	0	(1)	0	195	0	0	0	8	06/01/2035	1.....
3128K6	GH	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		101	101	102	101	0	0	0	0	0	101	0	0	0	4	06/01/2035	1.....
3128LX	BR	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		29,919	29,919	30,176	29,963	0	(44)	0	(44)	0	29,919	0	0	0	1,121	07/01/2035	1.....
3128M4	J3	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		4,709	4,709	4,833	4,729	0	(20)	0	(20)	0	4,709	0	0	0	219	02/01/2037	1.....
3128M5	AR	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		23,684	23,684	22,021	23,310	0	375	0	375	0	23,684	0	0	0	691	03/01/2036	1.....
3128M5	CD	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		14,468	14,468	15,023	14,533	0	(65)	0	(65)	0	14,468	0	0	0	638	12/01/2033	1.....
3128M5	QZ	6	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		29,351	29,351	31,066	29,321	0	31	0	31	0	29,351	0	0	0	1,169	01/01/2038	1.....
3128NH	6F	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		203	203	204	203	0	0	0	0	0	203	0	0	0	3	03/01/2037	1.....
3128NH	V4	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		2,202	2,202	2,224	2,203	0	(1)	0	(1)	0	2,202	0	0	0	46	03/01/2037	1.....
312913	X5	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		35,383	35,383	33,493	35,163	0	221	0	221	0	35,383	0	0	0	1,734	12/15/2022	1.....
312915	AX	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		108,784	108,784	87,532	108,162	0	621	0	621	0	108,784	0	0	0	4,428	04/15/2023	1.....
312915	FC	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		79,353	79,353	73,875	79,071	0	282	0	282	0	79,353	0	0	0	3,668	04/15/2023	1.....
31292G	TP	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		415	415	424	418	0	(2)	0	(2)	0	415	0	0	0	18	09/01/2027	1.....
31292G	V4	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		379	379	388	381	0	(1)	0	(1)	0	379	0	0	0	16	07/01/2028	1.....
31292G	VT	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		44	44	45	44	0	0	0	0	0	44	0	0	0	2	06/01/2028	1.....
31292G	WG	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		261	261	266	262	0	(1)	0	(1)	0	261	0	0	0	11	09/01/2028	1.....
31292G	WT	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		382	382	390	383	0	(1)	0	(1)	0	382	0	0	0	16	10/01/2028	1.....
31292G	X6	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		703	703	718	705	0	(2)	0	(2)	0	703	0	0	0	31	01/01/2029	1.....
31292G	XD	3	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		396	396	405	397	0	(1)	0	(1)	0	396	0	0	0	17	11/01/2028	1.....
31292H	M8	4	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		136	136	137	136	0	0	0	0	0	136	0	0	0	5	11/01/2031	1.....
31292H	NF	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		7,447	7,447	7,521	7,459	0	(12)	0	(12)	0	7,447	0	0	0	262	01/01/2032	1.....
31292H	P9	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		58	58	58	58	0	0	0	0	0	58	0	0	0	2	03/01/2032	1.....
31292H	QQ	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		1,295	1,295	1,307	1,297	0	(2)	0	(2)	0	1,295	0	0	0	47	04/01/2032	1.....
31292H	S8	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		2,829	2,829	2,865	2,835	0	(6)	0	(6)	0	2,829	0	0	0	102	01/01/2033	1.....
31292H	SR	6	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		25,518	25,518	25,844	25,575	0	(56)	0	(56)	0	25,518	0	0	0	941	11/01/2032	1.....
31292H	SZ	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		848	848	857	850	0	(1)	0	(1)	0	848	0	0	0	31	12/01/2032	1.....
31292H	UP	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		81,213	81,213	82,457	81,410	0	(197)	0	(197)	0	81,213	0	0	0	2,983	02/01/2033	1.....
31292H	VU	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		1,978	1,978	2,003	1,982	0	(4)	0	(4)	0	1,978	0	0	0	72	04/01/2033	1.....
31292H	WM	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		30,067	30,067	30,376	30,115	0	(48)	0	(48)	0	30,067	0	0	0	1,100	05/01/2033	1.....
31292H	X3	3	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		75,941	75,941	76,803	76,082	0	(141)	0	(141)	0	75,941	0	0	0	2,513	08/01/2033	1.....
31292H	XA	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		136,959	136,959	138,899	137,243	0	(284)	0	(284)	0	136,959	0	0	0	5,004	06/01/2033	1.....
31292H	XB	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		36,913	36,913	37,985	37,064	0	(152)	0	(152)	0	36,913	0	0	0	1,220	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

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		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.6	31292H	YL 2		09/01/2015	MBS PAYDOWN.....		2,171	2,171	2,218	2,177	0	(6)	0	(6)	0	2,171	0	0	0	78	08/01/2033	1.....
	31292H	YT 5		09/01/2015	MBS PAYDOWN.....		52,717	52,717	53,316	52,815	0	(99)	0	(99)	0	52,717	0	0	0	1,748	09/01/2033	1.....
	31292H	ZM 9		09/01/2015	MBS PAYDOWN.....		16,265	16,265	16,452	16,294	0	(29)	0	(29)	0	16,265	0	0	0	534	10/01/2033	1.....
	31292K	6A 0		09/01/2015	MBS PAYDOWN.....		1,436,020	1,436,020	1,442,527	1,435,781	0	239	0	239	0	1,436,020	0	0	0	37,804	12/01/2040	1.....
	31293E	PH 7		09/01/2015	MBS PAYDOWN.....		898	898	907	899	0	(1)	0	(1)	0	898	0	0	0	33	12/01/2028	1.....
	31293J	6A 2		09/01/2015	MBS PAYDOWN.....		49	49	49	49	0	0	0	0	0	49	0	0	0	2	01/01/2029	1.....
	31293J	ZB 8		09/01/2015	MBS PAYDOWN.....		62	62	64	62	0	0	0	0	0	62	0	0	0	3	02/01/2029	1.....
	31293L	KR 4		09/01/2015	MBS PAYDOWN.....		35	35	36	35	0	0	0	0	0	35	0	0	0	1	02/01/2029	1.....
	31293Q	T3 7		09/01/2015	MBS PAYDOWN.....		45	45	46	45	0	0	0	0	0	45	0	0	0	2	05/01/2029	1.....
	31293V	DL 3		09/01/2015	MBS PAYDOWN.....		307	307	313	307	0	0	0	0	0	307	0	0	0	13	07/01/2029	1.....
	31294E	JF 7		09/01/2015	MBS PAYDOWN.....		26	26	27	26	0	0	0	0	0	26	0	0	0	1	04/01/2030	1.....
	31296J	2F 2		09/01/2015	MBS PAYDOWN.....		646	646	656	646	0	0	0	0	0	646	0	0	0	24	07/01/2033	1.....
	31296J	C2 0		09/01/2015	MBS PAYDOWN.....		305	305	308	305	0	0	0	0	0	305	0	0	0	11	06/01/2033	1.....
	31296J	E7 7		09/01/2015	MBS PAYDOWN.....		3,972	3,972	4,012	4,004	0	(32)	0	(32)	0	3,972	0	0	0	146	06/01/2033	1.....
	31296J	GT 7		09/01/2015	MBS PAYDOWN.....		15,291	15,291	15,444	15,308	0	(17)	0	(17)	0	15,291	0	0	0	562	06/01/2033	1.....
	31296J	SB 3		09/01/2015	MBS PAYDOWN.....		3,593	3,593	3,629	3,607	0	(14)	0	(14)	0	3,593	0	0	0	132	06/01/2033	1.....
	31296J	VP 8		09/01/2015	MBS PAYDOWN.....		768	768	776	768	0	0	0	0	0	768	0	0	0	28	06/01/2033	1.....
	31296J	VQ 6		09/01/2015	MBS PAYDOWN.....		1,002	1,002	1,012	1,002	0	0	0	0	0	1,002	0	0	0	37	06/01/2033	1.....
	31296J	VR 4		09/01/2015	MBS PAYDOWN.....		6,468	6,468	6,532	6,487	0	(19)	0	(19)	0	6,468	0	0	0	237	06/01/2033	1.....
	31296J	VS 2		09/01/2015	MBS PAYDOWN.....		3,590	3,590	3,626	3,599	0	(9)	0	(9)	0	3,590	0	0	0	132	06/01/2033	1.....
	31296K	EQ 2		09/01/2015	MBS PAYDOWN.....		19,891	19,891	20,126	19,919	0	(28)	0	(28)	0	19,891	0	0	0	624	07/01/2033	1.....
	31296K	TN 3		09/01/2015	MBS PAYDOWN.....		1,007	1,007	1,022	1,008	0	(1)	0	(1)	0	1,007	0	0	0	39	07/01/2033	1.....
	31296L	5M 9		09/01/2015	MBS PAYDOWN.....		159	159	162	159	0	0	0	0	0	159	0	0	0	6	08/01/2033	1.....
	31296L	FD 8		09/01/2015	MBS PAYDOWN.....		67,210	67,210	68,004	67,297	0	(87)	0	(87)	0	67,210	0	0	0	2,204	08/01/2033	1.....
	31296L	JQ 5		09/01/2015	MBS PAYDOWN.....		8,228	8,228	8,326	8,230	0	(2)	0	(2)	0	8,228	0	0	0	269	08/01/2033	1.....
	31296M	6J 3		09/01/2015	MBS PAYDOWN.....		11,185	11,185	11,313	11,207	0	(22)	0	(22)	0	11,185	0	0	0	385	09/01/2033	1.....
	31296M	6U 8		09/01/2015	MBS PAYDOWN.....		1,622	1,622	1,657	1,623	0	(1)	0	(1)	0	1,622	0	0	0	65	09/01/2033	1.....
	31296M	GN 3		09/01/2015	MBS PAYDOWN.....		3,293	3,293	3,364	3,296	0	(3)	0	(3)	0	3,293	0	0	0	132	10/01/2032	1.....
	31296M	HH 5		09/01/2015	MBS PAYDOWN.....		33,415	33,415	33,795	33,502	0	(87)	0	(87)	0	33,415	0	0	0	1,087	09/01/2033	1.....
	31296M	L4 9		09/01/2015	MBS PAYDOWN.....		47,113	47,113	47,653	47,180	0	(67)	0	(67)	0	47,113	0	0	0	1,706	09/01/2033	1.....
	31296M	VC 0		09/01/2015	MBS PAYDOWN.....		247	247	252	247	0	0	0	0	0	247	0	0	0	10	09/01/2033	1.....
	31296M	VW 6		09/01/2015	MBS PAYDOWN.....		9,233	9,233	9,367	9,240	0	(7)	0	(7)	0	9,233	0	0	0	302	09/01/2033	1.....
	31296N	BE 6		09/01/2015	MBS PAYDOWN.....		98,221	98,221	99,382	98,315	0	(94)	0	(94)	0	98,221	0	0	0	3,351	10/01/2033	1.....
	31296N	DV 6		09/01/2015	MBS PAYDOWN.....		39,530	39,530	39,979	39,592	0	(63)	0	(63)	0	39,530	0	0	0	1,259	09/01/2033	1.....
	31296N	JW 8		09/01/2015	MBS PAYDOWN.....		1,474	1,474	1,496	1,475	0	(1)	0	(1)	0	1,474	0	0	0	54	09/01/2033	1.....
	31296N	RN 9		09/01/2015	MBS PAYDOWN.....		6,826	6,826	6,904	6,828	0	(2)	0	(2)	0	6,826	0	0	0	228	06/01/2033	1.....
	31296Q	HM 5		09/01/2015	MBS PAYDOWN.....		141,569	141,569	143,242	141,841	0	(272)	0	(272)	0	141,569	0	0	0	4,814	11/01/2033	1.....

SCHEDULE D - PART 4

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

QE05.7

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			For eig 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)
31296Q	SZ	4	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		30,086	30,086	30,428	30,142	0	(56)	0	(56)	0	30,086	0	0	0	972	.11/01/2033	1.....
31296R	QM	3	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		124,397	124,397	125,811	124,564	0	(167)	0	(167)	0	124,397	0	0	0	4,147	.11/01/2033	1.....
31296T	GJ	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		9,299	9,299	9,404	9,299	0	0	0	0	0	9,299	0	0	0	277	.02/01/2034	1.....
31296T	PN	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		30,588	30,588	30,949	30,588	0	0	0	0	0	30,588	0	0	0	1,019	.02/01/2034	1.....
31296U	PU	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		27,094	27,094	27,402	27,094	0	0	0	0	0	27,094	0	0	0	997	.03/01/2034	1.....
31296U	PG	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		1,473	1,473	1,491	1,473	0	0	0	0	0	1,473	0	0	0	49	.03/01/2034	1.....
31296X	5W	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		3,717	3,717	3,760	3,717	0	0	0	0	0	3,717	0	0	0	124	.05/01/2034	1.....
31296X	6P	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		3,006	3,006	3,041	3,006	0	0	0	0	0	3,006	0	0	0	99	.05/01/2034	1.....
31296Y	AK	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		5,624	5,624	5,689	5,624	0	0	0	0	0	5,624	0	0	0	190	.05/01/2034	1.....
31297A	VP	6	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		7,780	7,780	7,870	7,780	0	0	0	0	0	7,780	0	0	0	259	.06/01/2034	1.....
31297B	K7	6	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		3,893	3,893	3,937	3,893	0	0	0	0	0	3,893	0	0	0	130	.06/01/2034	1.....
31297N	KN	5	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		64,996	64,996	65,392	65,044	0	(48)	0	(48)	0	64,996	0	0	0	2,095	.08/01/2035	1.....
31297Q	ZY	8	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		746	746	730	746	0	0	0	0	0	746	0	0	0	27	.06/01/2035	1.....
31297T	MS	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		27,367	27,367	27,558	27,393	0	(27)	0	(27)	0	27,367	0	0	0	1,117	.09/01/2035	1.....
31297U	5X	4	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		332	332	337	332	0	0	0	0	0	332	0	0	0	12	.10/01/2034	1.....
31297U	PG	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		52,434	52,434	52,800	52,441	0	(7)	0	(7)	0	52,434	0	0	0	1,712	.10/01/2035	1.....
31297V	UG	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		3,072	3,072	3,035	3,063	0	9	0	9	0	3,072	0	0	0	113	.11/01/2035	1.....
31298M	DQ	7	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		406	406	410	406	0	0	0	0	0	406	0	0	0	18	.05/01/2031	1.....
31298R	H4	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		12,692	12,692	12,818	12,699	0	(8)	0	(8)	0	12,692	0	0	0	520	.07/01/2031	1.....
31298S	PG	3	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		328	328	335	328	0	0	0	0	0	328	0	0	0	14	.02/01/2029	1.....
31298W	NG	6	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		127	127	129	128	0	0	0	0	0	127	0	0	0	5	.11/01/2031	1.....
31298Y	WM	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		1,086	1,086	1,097	1,086	0	0	0	0	0	1,086	0	0	0	40	.12/01/2031	1.....
31335G	LX	1	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		2,102	2,102	2,147	2,106	0	(4)	0	(4)	0	2,102	0	0	0	83	.09/01/2025	1.....
31335G	NJ	0	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		1,037	1,037	1,063	1,040	0	(3)	0	(3)	0	1,037	0	0	0	45	.03/01/2026	1.....
31335H	SA	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		50	50	51	50	0	0	0	0	0	50	0	0	0	2	.01/01/2022	1.....
31335H	X7	3	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		999	999	1,020	1,001	0	(2)	0	(2)	0	999	0	0	0	40	.06/01/2023	1.....
313376	M9	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	MBS PAYDOWN.....		51,737	51,737	51,282	51,661	0	76	0	76	0	51,737	0	0	0	2,698	.04/15/2026	1.....
313401	XK	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		40	40	36	39	0	0	0	0	0	40	0	0	0	2	.03/01/2017	1.....
313401	XQ	9	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		30	30	27	30	0	0	0	0	0	30	0	0	0	2	.04/01/2017	1.....
31340Y	AE	9	FED HOME LOAN MTG CORP.....	....	09/15/2015	VARIOUS.....		4,637	4,637	4,850	4,653	0	(11)	0	(11)	0	4,637	0	0	0	318	.04/15/2019	1.....
31340Y	BT	5	FED HOME LOAN MTG CORP.....	....	09/15/2015	MBS PAYDOWN.....		10,938	10,938	10,065	10,796	0	141	0	141	0	10,938	0	0	0	634	.06/15/2019	1.....
31340Y	CX	5	FED HOME LOAN MTG CORP.....	....	09/15/2015	VARIOUS.....		5,662	5,662	5,308	5,568	0	94	0	94	0	5,662	0	0	0	386	.07/15/2019	1.....
313442	G8	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		352	352	318	348	0	4	0	4	0	352	0	0	0	21	.05/01/2017	1.....
313443	PG	2	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		153	153	138	149	0	2	0	2	0	153	0	0	0	9	.05/01/2017	1.....
31344X	AT	4	FED HOME LOAN MTG CORP.....	....	09/01/2015	VARIOUS.....		6	6	5	6	0	0	0	0	0	6	0	0	0	0	.04/01/2017	1.....
31358R	4X	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....		12,576	12,576	12,014	12,502	0	74	0	74	0	12,576	0	0	0	629	.01/25/2023	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		For eig 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)
31358T LW 7	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	31,806	31,806	29,100	31,641	0	164	0	164	0	31,806	0	0	0	1,539	02/25/2023	1.....
31359G UM 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	487,830	487,830	460,018	485,239	0	2,591	0	2,591	0	487,830	0	0	0	20,826	02/25/2024	1.....
313602 QB 3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,577	1,577	1,573	1,577	0	0	0	0	0	1,577	0	0	0	107	04/25/2019	1.....
313637 FB 1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,778	2,778	2,778	2,778	0	0	0	0	0	2,778	0	0	0	123	03/01/2028	1.....
313637 FH 8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,110	3,110	3,110	3,110	0	0	0	0	0	3,110	0	0	0	138	07/01/2028	1.....
313637 LM 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	91	07/01/2029	1.....
31368H KA 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	7,420	7,420	7,354	7,412	0	9	0	9	0	7,420	0	0	0	359	11/01/2027	1.....
31368H KP 7	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,100	2,100	1,976	2,083	0	16	0	16	0	2,100	0	0	0	84	06/01/2029	1.....
31371E 6V 2	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,223	1,223	1,244	1,224	0	(1)	0	(1)	0	1,223	0	0	0	59	06/01/2025	1.....
31371F FR 8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,939	1,939	1,971	1,941	0	(2)	0	(2)	0	1,939	0	0	0	103	02/01/2026	1.....
31371F J8 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,187	1,187	1,115	1,183	0	4	0	4	0	1,187	0	0	0	47	05/01/2026	1.....
31371F KE 1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,131	1,131	1,150	1,132	0	(1)	0	(1)	0	1,131	0	0	0	60	05/01/2026	1.....
31371G 2R 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	21	21	21	21	0	0	0	0	0	21	0	0	0	1	10/01/2028	1.....
31371G BC 3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	341	341	336	341	0	1	0	1	0	341	0	0	0	14	10/01/2027	1.....
31371G CX 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	46	46	46	46	0	0	0	0	0	46	0	0	0	2	11/01/2027	1.....
31371G DB 3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	72	72	73	72	0	0	0	0	0	72	0	0	0	4	11/01/2027	1.....
31371G GT 1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	13,982	13,982	14,208	13,998	0	(17)	0	(17)	0	13,982	0	0	0	627	01/01/2028	1.....
31371H DQ 8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,029	1,029	1,035	1,030	0	(1)	0	(1)	0	1,029	0	0	0	42	01/01/2029	1.....
31371H GY 8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,646	1,646	1,675	1,648	0	(3)	0	(3)	0	1,646	0	0	0	61	02/01/2029	1.....
31371H HQ 4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	58	58	58	58	0	0	0	0	0	58	0	0	0	2	03/01/2029	1.....
31371H JY 5	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	1,200	1,200	1,211	1,201	0	(1)	0	(1)	0	1,200	0	0	0	46	04/01/2029	1.....
31371H NM 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	115	115	108	114	0	1	0	1	0	115	0	0	0	5	06/01/2029	1.....
31371H QW 1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	90	90	91	90	0	0	0	0	0	90	0	0	0	4	07/01/2029	1.....
31371H VJ 4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	40	40	40	40	0	0	0	0	0	40	0	0	0	2	09/01/2029	1.....
31371H X8 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	181	181	170	180	0	0	0	0	0	181	0	0	0	7	09/01/2029	1.....
31371K ZZ 3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	7,770	7,770	7,909	7,793	0	(23)	0	(23)	0	7,770	0	0	0	285	03/01/2033	1.....
31371K 3A 7	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	26,444	26,444	26,733	26,490	0	(46)	0	(46)	0	26,444	0	0	0	958	04/01/2033	1.....
31371K 4K 4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	3,297	3,297	3,356	3,306	0	(9)	0	(9)	0	3,297	0	0	0	119	05/01/2033	1.....
31371K 4L 2	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	557	557	575	560	0	(2)	0	(2)	0	557	0	0	0	22	05/01/2033	1.....
31371K 5Z 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	7,014	7,014	7,140	7,038	0	(24)	0	(24)	0	7,014	0	0	0	261	06/01/2023	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	83,609	83,609	85,123	83,824	0	(216)	0	(216)	0	83,609	0	0	0	3,043	06/01/2033	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	50,890	50,890	51,805	51,024	0	(134)	0	(134)	0	50,890	0	0	0	1,841	11/01/2032	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	5,166	5,166	5,130	5,160	0	6	0	6	0	5,166	0	0	0	186	12/01/2032	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	4,353	4,353	4,431	4,370	0	(17)	0	(17)	0	4,353	0	0	0	158	01/01/2023	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	2,689	2,689	2,709	2,692	0	(3)	0	(3)	0	2,689	0	0	0	98	02/01/2033	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....	11,702	11,702	11,749	11,709	0	(7)	0	(7)	0	11,702	0	0	0	427	08/01/2033	1.....

QE05.8

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			For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.9	31371L	DH	9		09/01/2015	MBS PAYDOWN.....		1,152	1,152	1,162	1,153	0	(1)	0	(1)	0	1,152	0	0	0	42	10/01/2033	1.....
	31371L	FY	0		09/01/2015	MBS PAYDOWN.....		2,618	2,618	2,643	2,623	0	(4)	0	(4)	0	2,618	0	0	0	97	12/01/2033	1.....
	31371L	HD	4		09/01/2015	MBS PAYDOWN.....		2,345	2,345	2,367	2,348	0	(3)	0	(3)	0	2,345	0	0	0	83	01/01/2034	1.....
	31372B	LU	2		09/01/2015	MBS PAYDOWN.....		66	66	67	66	0	0	0	0	0	66	0	0	0	3	01/01/2024	1.....
	31373Q	GN	0		09/01/2015	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2025	1.....
	31373Q	N3	6		09/01/2015	MBS PAYDOWN.....		23	23	24	23	0	0	0	0	0	23	0	0	0	1	04/01/2025	1.....
	31373T	3E	8		09/01/2015	MBS PAYDOWN.....		335	335	348	336	0	(1)	0	(1)	0	335	0	0	0	19	05/01/2025	1.....
	31373U	ER	4		09/01/2015	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2025	1.....
	31373U	JT	5		09/01/2015	MBS PAYDOWN.....		569	569	579	570	0	(1)	0	(1)	0	569	0	0	0	30	01/01/2026	1.....
	31373V	K2	0		09/01/2015	MBS PAYDOWN.....		77	77	80	77	0	0	0	0	0	77	0	0	0	4	03/01/2025	1.....
	31373W	5K	5		09/01/2015	MBS PAYDOWN.....		21	21	22	21	0	0	0	0	0	21	0	0	0	1	02/01/2025	1.....
	31374B	ZZ	4		09/01/2015	MBS PAYDOWN.....		113	113	118	114	0	(1)	0	(1)	0	113	0	0	0	6	06/01/2025	1.....
	31374E	BM	3		09/01/2015	MBS PAYDOWN.....		116	116	121	116	0	(1)	0	(1)	0	116	0	0	0	7	05/01/2025	1.....
	31374F	6W	4		09/01/2015	MBS PAYDOWN.....		276	276	273	275	0	0	0	0	0	276	0	0	0	12	01/01/2027	1.....
	31374G	DK	0		09/01/2015	MBS PAYDOWN.....		45	45	45	45	0	0	0	0	0	45	0	0	0	2	03/01/2027	1.....
	31374L	GV	2		09/01/2015	MBS PAYDOWN.....		81	81	84	81	0	0	0	0	0	81	0	0	0	5	07/01/2025	1.....
	31374T	2X	6		09/01/2015	MBS PAYDOWN.....		481	481	456	478	0	3	0	3	0	481	0	0	0	19	10/01/2029	1.....
	31374T	AK	5		09/01/2015	MBS PAYDOWN.....		7,463	7,463	7,583	7,473	0	(10)	0	(10)	0	7,463	0	0	0	296	06/01/2028	1.....
	31374T	DR	7		09/01/2015	MBS PAYDOWN.....		3,103	3,103	3,153	3,108	0	(6)	0	(6)	0	3,103	0	0	0	125	11/01/2028	1.....
	31374T	E3	9		09/01/2015	MBS PAYDOWN.....		64	64	65	64	0	0	0	0	0	64	0	0	0	3	11/01/2028	1.....
	31374T	HQ	5		09/01/2015	MBS PAYDOWN.....		395	395	401	395	0	(1)	0	(1)	0	395	0	0	0	16	12/01/2028	1.....
	31374T	NX	3		09/01/2015	MBS PAYDOWN.....		2,789	2,789	2,737	2,781	0	8	0	8	0	2,789	0	0	0	120	03/01/2029	1.....
	31374T	RM	3		09/01/2015	MBS PAYDOWN.....		3,809	3,809	3,580	3,775	0	34	0	34	0	3,809	0	0	0	149	05/01/2029	1.....
	31374T	RX	9		09/01/2015	MBS PAYDOWN.....		1,542	1,542	1,449	1,532	0	11	0	11	0	1,542	0	0	0	63	05/01/2029	1.....
	31374T	RZ	4		09/01/2015	MBS PAYDOWN.....		3,425	3,425	3,331	3,415	0	10	0	10	0	3,425	0	0	0	156	05/01/2029	1.....
	31374T	VN	6		09/01/2015	MBS PAYDOWN.....		29	29	30	30	0	0	0	0	0	29	0	0	0	1	07/01/2029	1.....
	31375M	XC	2		09/01/2015	MBS PAYDOWN.....		2,249	2,249	2,285	2,253	0	(4)	0	(4)	0	2,249	0	0	0	90	03/01/2026	1.....
	31376E	X5	4		09/01/2015	MBS PAYDOWN.....		22	22	22	22	0	0	0	0	0	22	0	0	0	1	09/01/2026	1.....
	31376L	GJ	7		09/01/2015	MBS PAYDOWN.....		18	18	18	18	0	0	0	0	0	18	0	0	0	1	01/01/2027	1.....
	31376Q	PQ	0		09/01/2015	MBS PAYDOWN.....		162	162	160	162	0	0	0	0	0	162	0	0	0	8	10/01/2026	1.....
	31376T	BB	2		09/01/2015	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2027	1.....
	31376V	QT	2		09/01/2015	MBS PAYDOWN.....		13	13	14	13	0	0	0	0	0	13	0	0	0	1	02/01/2027	1.....
	31377C	K9	3		09/01/2015	MBS PAYDOWN.....		39	39	37	39	0	0	0	0	0	39	0	0	0	2	01/01/2029	1.....
	31377X	LR	6		09/01/2015	MBS PAYDOWN.....		21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/01/2027	1.....
	31378A	A3	0		09/01/2015	MBS PAYDOWN.....		21	21	22	21	0	0	0	0	0	21	0	0	0	1	10/01/2027	1.....
	31378B	SQ	3		09/01/2015	MBS PAYDOWN.....		499	499	492	498	0	1	0	1	0	499	0	0	0	23	10/01/2027	1.....

SCHEDULE D - PART 4

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

QE05.10

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		For eig 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)
31378B	5V	2		09/01/2015	MBS PAYDOWN.....		..461	..461	..455	..460	0	1	0	1	0	461	0	0	0	22	10/01/2027	1.....
31378C	B7	6		09/01/2015	MBS PAYDOWN.....		..436	..436	..430	..436	0	0	0	0	0	436	0	0	0	22	10/01/2027	1.....
31378C	B9	2		09/01/2015	MBS PAYDOWN.....		..125	..125	..123	..124	0	0	0	0	0	125	0	0	0	6	10/01/2027	1.....
31378D	T8	3		09/01/2015	MBS PAYDOWN.....		..46	..46	..45	..45	0	0	0	0	0	46	0	0	0	2	10/01/2027	1.....
31378D	X3	9		09/01/2015	MBS PAYDOWN.....		..256	..256	..252	..256	0	0	0	0	0	256	0	0	0	12	12/01/2027	1.....
31378D	X6	2		09/01/2015	MBS PAYDOWN.....		..175	..175	..173	..175	0	0	0	0	0	175	0	0	0	8	12/01/2027	1.....
31378D	XW	5		09/01/2015	MBS PAYDOWN.....		..965	..965	..952	..964	0	1	0	1	0	965	0	0	0	45	12/01/2027	1.....
31378E	Z3	5		09/01/2015	MBS PAYDOWN.....		..90	..90	..89	..90	0	0	0	0	0	90	0	0	0	4	10/01/2027	1.....
31378F	G2	5		09/01/2015	MBS PAYDOWN.....		..39	..39	..40	..39	0	0	0	0	0	39	0	0	0	2	08/01/2027	1.....
31378F	XP	5		09/01/2015	MBS PAYDOWN.....		..7	..7	..7	..7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.....
31378H	G5	4		09/01/2015	MBS PAYDOWN.....		..31	..31	..31	..31	0	0	0	0	0	31	0	0	0	2	09/01/2027	1.....
31378J	AR	8		09/01/2015	MBS PAYDOWN.....		..11	..11	..11	..11	0	0	0	0	0	11	0	0	0	1	09/01/2027	1.....
31378J	EZ	6		09/01/2015	MBS PAYDOWN.....		..65	..65	..67	..65	0	0	0	0	0	65	0	0	0	3	10/01/2027	1.....
31378L	CH	3		09/01/2015	MBS PAYDOWN.....		..187	..187	..190	..193	0	(6)	0	(6)	0	187	0	0	0	9	12/01/2027	1.....
31378L	CK	6		09/01/2015	MBS PAYDOWN.....		..735	..735	..725	..734	0	1	0	1	0	735	0	0	0	34	12/01/2027	1.....
31378L	CM	2		09/01/2015	MBS PAYDOWN.....		..959	..959	..946	..959	0	0	0	0	0	959	0	0	0	45	12/01/2027	1.....
31378L	CS	9		09/01/2015	MBS PAYDOWN.....		..233	..233	..230	..233	0	0	0	0	0	233	0	0	0	11	12/01/2027	1.....
31378L	JR	4		09/01/2015	MBS PAYDOWN.....		..7	..7	..7	..7	0	0	0	0	0	7	0	0	0	0	10/01/2027	1.....
31378L	M6	6		09/01/2015	MBS PAYDOWN.....		..376	..376	..370	..375	0	0	0	0	0	376	0	0	0	18	12/01/2027	1.....
31378L	ZR	6		09/01/2015	MBS PAYDOWN.....		..180	..180	..177	..179	0	0	0	0	0	180	0	0	0	8	12/01/2027	1.....
31378N	ET	1		09/01/2015	MBS PAYDOWN.....		..199	..199	..196	..198	0	1	0	1	0	199	0	0	0	9	12/01/2027	1.....
31378P	HR	7		09/01/2015	MBS PAYDOWN.....		..530	..530	..538	..532	0	(3)	0	(3)	0	530	0	0	0	26	11/01/2027	1.....
31378P	X3	2		09/01/2015	MBS PAYDOWN.....		..124	..124	..126	..124	0	0	0	0	0	124	0	0	0	6	11/01/2027	1.....
31378P	Z6	3		09/01/2015	MBS PAYDOWN.....		..8	..8	..8	..8	0	0	0	0	0	8	0	0	0	0	01/01/2028	1.....
31378P	ZQ	9		09/01/2015	MBS PAYDOWN.....		..123	..123	..121	..123	0	0	0	0	0	123	0	0	0	6	12/01/2027	1.....
31378Q	GX	3		09/01/2015	MBS PAYDOWN.....		..538	..538	..531	..538	0	0	0	0	0	538	0	0	0	25	12/01/2027	1.....
31378Q	LG	4		09/01/2015	MBS PAYDOWN.....		..26	..26	..26	..26	0	0	0	0	0	26	0	0	0	1	12/01/2027	1.....
31378Q	LQ	2		09/01/2015	MBS PAYDOWN.....		..699	..699	..690	..699	0	0	0	0	0	699	0	0	0	33	12/01/2027	1.....
31378Q	LU	3		09/01/2015	MBS PAYDOWN.....		..1,226	..1,226	..1,209	..1,225	0	0	0	0	0	1,226	0	0	0	57	12/01/2027	1.....
31378R	KF	5		09/01/2015	MBS PAYDOWN.....		..383	..383	..388	..383	0	0	0	0	0	383	0	0	0	19	12/01/2027	1.....
31378T	LY	9		09/01/2015	MBS PAYDOWN.....		..130	..130	..132	..130	0	0	0	0	0	130	0	0	0	6	12/01/2027	1.....
31379C	WJ	6		09/01/2015	MBS PAYDOWN.....		..45	..45	..46	..45	0	0	0	0	0	45	0	0	0	2	03/01/2028	1.....
31379D	F9	5		09/01/2015	MBS PAYDOWN.....		..51	..51	..51	..51	0	0	0	0	0	51	0	0	0	2	08/01/2027	1.....
31379L	VX	6		09/01/2015	MBS PAYDOWN.....		..16	..16	..15	..16	0	0	0	0	0	16	0	0	0	1	04/01/2028	1.....
31379N	X5	1		09/01/2015	MBS PAYDOWN.....		..47	..47	..44	..47	0	0	0	0	0	47	0	0	0	2	04/01/2028	1.....
3137AQ	WY	0		09/15/2015	MBS PAYDOWN.....		..1,016,535	..1,016,535	..1,018,282	..1,016,738	0	(203)	0	(203)	0	1,016,535	0	0	0	3,894	06/15/2032	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
3137AR	UB	0	FED HOME LOAN MTG CORP.....	....	09/15/2015	MBS PAYDOWN.....	.....	.....692,381	692,381	692,381	692,381	0	0	0	0	0	692,381	0	0	0	2,674	04/15/2037	1.....
3137AS	RV	8	FED HOME LOAN MTG CORP.....	....	09/15/2015	MBS PAYDOWN.....	.....	.....1,037,750	1,037,750	1,037,750	1,037,750	0	0	0	0	0	1,037,750	0	0	0	4,766	08/15/2042	1.....
31380C	PJ	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....490	490	497	490	0	0	0	0	0	490	0	0	0	20	08/01/2028	1.....
31380H	H7	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....134	134	129	134	0	0	0	0	0	134	0	0	0	5	09/01/2028	1.....
31380H	Q8	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....284	284	280	284	0	0	0	0	0	284	0	0	0	13	11/01/2028	1.....
31380L	F2	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....91	91	85	91	0	0	0	0	0	91	0	0	0	4	11/01/2028	1.....
31380Q	VP	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....203	203	203	203	0	0	0	0	0	203	0	0	0	10	11/01/2029	1.....
31380R	J2	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....142	142	137	141	0	1	0	1	0	142	0	0	0	6	02/01/2029	1.....
31380R	P6	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....506	506	515	507	0	(1)	0	(1)	0	506	0	0	0	20	12/01/2028	1.....
31380U	5W	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....128	128	121	128	0	0	0	0	0	128	0	0	0	5	11/01/2028	1.....
31380U	DD	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....35	35	34	35	0	0	0	0	0	35	0	0	0	2	11/01/2028	1.....
31380U	MK	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....183	183	172	183	0	0	0	0	0	183	0	0	0	7	12/01/2028	1.....
31380W	QH	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....63	63	59	63	0	0	0	0	0	63	0	0	0	3	01/01/2029	1.....
31380X	X6	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....193	193	181	192	0	0	0	0	0	193	0	0	0	8	12/01/2028	1.....
31380Y	B6	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....70	70	65	69	0	0	0	0	0	70	0	0	0	3	12/01/2028	1.....
31380Y	E5	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....512	512	481	510	0	2	0	2	0	512	0	0	0	22	12/01/2028	1.....
31380Y	E6	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....414	414	389	412	0	2	0	2	0	414	0	0	0	17	12/01/2028	1.....
31380Y	Q8	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....72	72	67	72	0	0	0	0	0	72	0	0	0	3	11/01/2028	1.....
31381A	EC	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....695	695	653	692	0	2	0	2	0	695	0	0	0	28	12/01/2028	1.....
31381A	VU	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....312	312	293	311	0	1	0	1	0	312	0	0	0	12	10/01/2028	1.....
31381B	2H	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....375	375	381	377	0	(1)	0	(1)	0	375	0	0	0	14	12/01/2028	1.....
31381B	CU	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....114	114	107	113	0	1	0	1	0	114	0	0	0	5	12/01/2028	1.....
31381F	XR	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	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.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....60	60	58	60	0	0	0	0	0	60	0	0	0	2	01/01/2029	1.....
31382D	WC	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....53	53	53	53	0	0	0	0	0	53	0	0	0	3	08/01/2029	1.....
31382D	WF	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....45	45	45	45	0	0	0	0	0	45	0	0	0	2	08/01/2029	1.....
31382G	P8	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....33	33	31	33	0	0	0	0	0	33	0	0	0	1	02/01/2029	1.....
31382K	2M	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....119	119	121	120	0	0	0	0	0	119	0	0	0	6	10/01/2029	1.....
31382K	V7	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....125	125	117	124	0	0	0	0	0	125	0	0	0	5	06/01/2029	1.....
31382L	UJ	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....664	664	624	663	0	1	0	1	0	664	0	0	0	27	02/01/2029	1.....
31382M	DH	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....290	290	280	289	0	1	0	1	0	290	0	0	0	13	02/01/2029	1.....
31382N	3M	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....17	17	17	17	0	0	0	0	0	17	0	0	0	1	04/01/2029	1.....
31382N	4Z	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,667	3,667	3,446	3,632	0	35	0	35	0	3,667	0	0	0	147	02/01/2029	1.....
31382P	QB	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	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.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....21	21	20	21	0	0	0	0	0	21	0	0	0	1	04/01/2029	1.....
31382R	3L	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....736	736	743	736	0	0	0	0	0	736	0	0	0	37	08/01/2029	1.....

QE05.11

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
31382R	D6	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....127	127	119	124	0	3	0	3	0	127	0	0	0	5	06/01/2029	1.....
31382S	3J	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....43	43	40	43	0	0	0	0	0	43	0	0	0	2	03/01/2029	1.....
31382S	E7	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,199	3,199	3,097	3,192	0	7	0	7	0	3,199	0	0	0	130	03/01/2029	1.....
31382T	4K	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....27	27	26	27	0	0	0	0	0	27	0	0	0	1	04/01/2029	1.....
31382U	4U	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	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.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....36	36	34	36	0	0	0	0	0	36	0	0	0	1	04/01/2029	1.....
31382Y	R8	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....188	188	189	188	0	0	0	0	0	188	0	0	0	8	05/01/2029	1.....
31383A	G3	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....52	52	52	52	0	0	0	0	0	52	0	0	0	3	08/01/2029	1.....
31383A	R6	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....13	13	12	13	0	0	0	0	0	13	0	0	0	1	05/01/2029	1.....
31383A	XW	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....151	151	146	150	0	0	0	0	0	151	0	0	0	7	06/01/2029	1.....
31383C	U9	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....154	154	155	156	0	(2)	0	(2)	0	154	0	0	0	8	08/01/2029	1.....
31383C	VQ	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....266	266	269	267	0	0	0	0	0	266	0	0	0	13	08/01/2029	1.....
31383D	MJ	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,074	1,074	1,084	1,085	0	(11)	0	(11)	0	1,074	0	0	0	54	09/01/2029	1.....
31383E	3F	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....40	40	38	40	0	0	0	0	0	40	0	0	0	2	06/01/2029	1.....
31383E	LE	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....112	112	112	112	0	0	0	0	0	112	0	0	0	6	07/01/2029	1.....
31383E	RR	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	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.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....432	432	405	432	0	1	0	1	0	432	0	0	0	17	07/01/2029	1.....
31383F	RY	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....67	67	68	67	0	0	0	0	0	67	0	0	0	3	09/01/2029	1.....
31383J	EG	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....468	468	470	468	0	0	0	0	0	468	0	0	0	23	08/01/2029	1.....
31383J	N2	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....45	45	45	45	0	0	0	0	0	45	0	0	0	2	09/01/2029	1.....
31383K	SR	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....233	233	235	233	0	0	0	0	0	233	0	0	0	12	07/01/2029	1.....
31383K	ZG	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,774	1,774	1,791	1,774	0	0	0	0	0	1,774	0	0	0	89	07/01/2029	1.....
31383L	H3	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....181	181	183	181	0	0	0	0	0	181	0	0	0	9	09/01/2029	1.....
31383L	NA	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....104	104	97	103	0	1	0	1	0	104	0	0	0	4	07/01/2029	1.....
31383L	U9	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....205	205	207	205	0	0	0	0	0	205	0	0	0	10	07/01/2029	1.....
31383M	HQ	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....16	16	16	16	0	0	0	0	0	16	0	0	0	1	08/01/2029	1.....
31383M	JB	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....83	83	84	83	0	0	0	0	0	83	0	0	0	4	09/01/2029	1.....
31383M	VU	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....277	277	280	277	0	0	0	0	0	277	0	0	0	14	07/01/2029	1.....
31383M	YU	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....705	705	705	705	0	0	0	0	0	705	0	0	0	40	08/01/2029	1.....
31383Q	DV	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....188	188	190	188	0	0	0	0	0	188	0	0	0	9	08/01/2029	1.....
31383Q	HX	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....10	10	9	10	0	0	0	0	0	10	0	0	0	0	08/01/2029	1.....
31383Q	YV	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....68	68	69	68	0	0	0	0	0	68	0	0	0	3	09/01/2029	1.....
31383R	3A	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....153	153	155	153	0	0	0	0	0	153	0	0	0	8	08/01/2029	1.....
31383R	5Q	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	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.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....123	123	123	123	0	0	0	0	0	123	0	0	0	6	08/01/2029	1.....
31383R	LH	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....326	326	309	325	0	0	0	0	0	326	0	0	0	14	08/01/2029	1.....

SCHEDULE D - PART 4

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

QE05.13

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			For eig 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)
31383R	X9	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....172	172	173	172	0	0	0	0	0	172	0	0	0	9	08/01/2029	1.....
31383S	D6	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2029	1.....
31383S	FX	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....160	160	162	161	0	0	0	0	0	160	0	0	0	8	09/01/2029	1.....
31383S	WW	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....167	167	169	167	0	0	0	0	0	167	0	0	0	9	10/01/2029	1.....
31383U	VQ	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....28	28	28	28	0	0	0	0	0	28	0	0	0	1	09/01/2029	1.....
31384A	SD	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....184	184	187	184	0	0	0	0	0	184	0	0	0	10	10/01/2029	1.....
31384A	XM	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....260	260	264	260	0	0	0	0	0	260	0	0	0	14	10/01/2029	1.....
31384D	5G	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....242	242	242	242	0	0	0	0	0	242	0	0	0	12	12/01/2029	1.....
31384D	7J	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....569	569	569	569	0	0	0	0	0	569	0	0	0	29	12/01/2029	1.....
31384D	U5	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....905	905	905	905	0	0	0	0	0	905	0	0	0	45	11/01/2029	1.....
31384E	AB	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....75	75	75	75	0	0	0	0	0	75	0	0	0	4	12/01/2029	1.....
31384F	RQ	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....77	77	77	77	0	0	0	0	0	77	0	0	0	4	11/01/2029	1.....
31384G	RS	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/01/2029	1.....
31384P	QD	0	FED NATIONAL MTG ASSN.....	....	07/01/2015	MBS PAYDOWN.....	.....	.....10,956	10,956	10,281	10,269	0	687	0	687	0	10,956	0	0	0	383	01/01/2030	1.....
31384V	3F	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....193	193	196	194	0	0	0	0	0	193	0	0	0	8	06/01/2030	1.....
31384V	M9	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,705	3,705	3,764	3,714	0	(10)	0	(10)	0	3,705	0	0	0	142	10/01/2029	1.....
31384V	RR	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....96	96	97	96	0	0	0	0	0	96	0	0	0	4	10/01/2029	1.....
31384W	K2	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....547	547	566	550	0	(3)	0	(3)	0	547	0	0	0	23	05/01/2031	1.....
31384W	KY	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....631	631	652	634	0	(3)	0	(3)	0	631	0	0	0	27	05/01/2031	1.....
31385H	3P	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,129	1,129	1,149	1,131	0	(2)	0	(2)	0	1,129	0	0	0	44	12/01/2031	1.....
31385H	5A	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....88	88	88	88	0	0	0	0	0	88	0	0	0	4	01/01/2032	1.....
31385H	QN	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....129	129	131	129	0	0	0	0	0	129	0	0	0	5	12/01/2029	1.....
31385W	4P	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,528	3,528	3,555	3,532	0	(4)	0	(4)	0	3,528	0	0	0	128	04/01/2033	1.....
31385X	EC	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....41,379	41,379	41,088	41,333	0	46	0	46	0	41,379	0	0	0	1,515	06/01/2033	1.....
31385X	F8	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,074	2,074	2,059	2,072	0	2	0	2	0	2,074	0	0	0	76	07/01/2033	1.....
31385X	F9	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....10,278	10,278	10,356	10,290	0	(12)	0	(12)	0	10,278	0	0	0	379	07/01/2033	1.....
31385X	JW	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....6,913	6,913	6,865	6,906	0	8	0	8	0	6,913	0	0	0	253	07/01/2033	1.....
31385X	NR	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....54,416	54,416	54,922	54,498	0	(82)	0	(82)	0	54,416	0	0	0	1,991	10/01/2033	1.....
31386E	K3	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....271	271	273	271	0	0	0	0	0	271	0	0	0	11	05/01/2031	1.....
31386W	QR	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....133	133	135	133	0	0	0	0	0	133	0	0	0	5	03/01/2031	1.....
31386Y	LA	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....379	379	385	380	0	(1)	0	(1)	0	379	0	0	0	15	04/01/2021	1.....
31387C	XP	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....21	21	21	21	0	0	0	0	0	21	0	0	0	1	05/01/2031	1.....
31387E	E8	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,062	2,062	2,074	2,063	0	(2)	0	(2)	0	2,062	0	0	0	82	07/01/2031	1.....
31387E	ME	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....544	544	553	544	0	0	0	0	0	544	0	0	0	24	07/01/2031	1.....
31387H	ZR	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....23	23	24	23	0	0	0	0	0	23	0	0	0	1	06/01/2031	1.....
31387S	2U	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....616	616	620	617	0	(1)	0	(1)	0	616	0	0	0	25	07/01/2031	1.....
31387X	VK	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....250	250	250	250	0	0	0	0	0	250	0	0	0	12	09/01/2031	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			For eig 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)
31388F	NW	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....199	199	206	200	0	(2)	0	(2)	0	199	0	0	0	9	07/01/2031	1.....
31388W	XC	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....5,271	5,271	5,310	5,276	0	(6)	0	(6)	0	5,271	0	0	0	202	01/01/2032	1.....
31389C	UJ	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....355	355	355	355	0	0	0	0	0	355	0	0	0	17	02/01/2032	1.....
31389D	S9	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....915	915	944	918	0	(2)	0	(2)	0	915	0	0	0	34	09/01/2031	1.....
31389E	MQ	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....47	47	48	47	0	0	0	0	0	47	0	0	0	2	06/01/2021	1.....
31389K	4J	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....25	25	25	25	0	0	0	0	0	25	0	0	0	1	02/01/2032	1.....
31389K	K2	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....298	298	298	298	0	0	0	0	0	298	0	0	0	14	02/01/2032	1.....
31389K	MA	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....204	204	208	204	0	0	0	0	0	204	0	0	0	7	02/01/2032	1.....
31389M	CR	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....14	14	14	14	0	0	0	0	0	14	0	0	0	1	02/01/2032	1.....
31389P	AV	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....117	117	117	117	0	0	0	0	0	117	0	0	0	6	03/01/2032	1.....
31389P	P4	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....260	260	264	260	0	0	0	0	0	260	0	0	0	10	03/01/2032	1.....
31389S	6E	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....67	67	67	67	0	0	0	0	0	67	0	0	0	3	03/01/2032	1.....
31389S	U7	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....141	141	141	141	0	0	0	0	0	141	0	0	0	7	03/01/2032	1.....
31389T	CJ	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....520	520	529	523	0	(3)	0	(3)	0	520	0	0	0	21	04/01/2032	1.....
31389V	KJ	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....13	13	13	13	0	0	0	0	0	13	0	0	0	1	05/01/2032	1.....
3138A7	FR	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,256,456	2,256,456	2,221,639	2,259,928	0	(3,472)	0	(3,472)	0	2,256,456	0	0	0	59,264	02/01/2041	1.....
31390A	B9	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....310	310	310	310	0	0	0	0	0	310	0	0	0	15	04/01/2032	1.....
31390B	WD	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,686	1,686	1,686	1,686	0	0	0	0	0	1,686	0	0	0	79	04/01/2032	1.....
31390D	NW	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....4,865	4,865	4,864	4,865	0	0	0	0	0	4,865	0	0	0	253	04/01/2032	1.....
31390F	CU	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....4,744	4,744	4,742	4,744	0	0	0	0	0	4,744	0	0	0	195	05/01/2032	1.....
31390M	RE	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....272,071	272,071	251,198	267,693	0	4,378	0	4,378	0	272,071	0	0	0	8,411	07/01/2033	1.....
31390U	4D	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....118	118	120	119	0	0	0	0	0	118	0	0	0	4	12/01/2032	1.....
31390X	QX	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....686	686	691	686	0	0	0	0	0	686	0	0	0	25	11/01/2032	1.....
31390Y	6L	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....5,542	5,542	5,642	5,554	0	(11)	0	(11)	0	5,542	0	0	0	204	10/01/2032	1.....
31391B	WD	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....552	552	561	553	0	(1)	0	(1)	0	552	0	0	0	19	01/01/2033	1.....
31391C	U8	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,289	2,289	2,330	2,292	0	(3)	0	(3)	0	2,289	0	0	0	84	02/01/2033	1.....
31391D	L7	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....55	55	56	55	0	0	0	0	0	55	0	0	0	2	10/01/2032	1.....
31391E	2Y	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....51,183	51,183	47,256	50,744	0	439	0	439	0	51,183	0	0	0	1,534	07/01/2033	1.....
31391E	4F	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,452	1,452	1,465	1,455	0	(3)	0	(3)	0	1,452	0	0	0	53	12/01/2033	1.....
31391F	W6	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....19,420	19,420	19,566	19,425	0	(5)	0	(5)	0	19,420	0	0	0	796	11/01/2032	1.....
31391G	F5	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....6,708	6,708	6,829	6,723	0	(15)	0	(15)	0	6,708	0	0	0	246	11/01/2032	1.....
31391G	JT	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....1,638	1,638	1,667	1,638	0	(1)	0	(1)	0	1,638	0	0	0	60	11/01/2032	1.....
31391H	5W	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....111	111	113	112	0	(1)	0	(1)	0	111	0	0	0	4	04/01/2033	1.....
31391H	BJ	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....88,887	88,887	90,485	89,139	0	(251)	0	(251)	0	88,887	0	0	0	3,453	11/01/2032	1.....
31391H	YN	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....4,813	4,813	4,899	4,823	0	(9)	0	(9)	0	4,813	0	0	0	176	02/01/2033	1.....
31391K	YL	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....27,544	27,544	27,910	27,596	0	(52)	0	(52)	0	27,544	0	0	0	915	12/01/2017	1.....

QE05.14

SCHEDULE D - PART 4

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

QE05.15

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			For eig 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)
31391L KC 8	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		368	368	374	368	0	0	0	0	0	0	368	0	0	0	13	02/01/2033	1.....
31391N U7 4	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		84	84	85	85	0	(1)	0	0	(1)	0	84	0	0	0	3	12/01/2032	1.....
31391N UD 1	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		49	49	50	50	0	0	0	0	0	0	49	0	0	0	2	12/01/2032	1.....
31391P 4B 9	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		5,007	5,007	5,053	5,017	0	(10)	0	0	(10)	0	5,007	0	0	0	203	03/01/2033	1.....
31391P EJ 1	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		11,193	11,193	11,395	11,214	0	(21)	0	0	(21)	0	11,193	0	0	0	410	11/01/2032	1.....
31391P TV 8	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		67,740	67,740	68,921	67,900	0	(160)	0	0	(160)	0	67,740	0	0	0	2,532	01/01/2018	1.....
31391T TR 9	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		1,692	1,692	1,722	1,703	0	(11)	0	0	(11)	0	1,692	0	0	0	62	12/01/2032	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		603	603	608	603	0	0	0	0	0	0	603	0	0	0	22	11/01/2032	1.....
31391U 5R 2	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		1,210	1,210	1,232	1,212	0	(2)	0	0	(2)	0	1,210	0	0	0	44	03/01/2033	1.....
31391U 7A 7	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		532	532	528	531	0	1	0	0	1	0	532	0	0	0	19	08/01/2033	1.....
31391U SP 1	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		673	673	685	679	0	(6)	0	0	(6)	0	673	0	0	0	25	01/01/2033	1.....
31391U XK 6	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		1,693	1,693	1,721	1,698	0	(5)	0	0	(5)	0	1,693	0	0	0	64	12/01/2032	1.....
31391V 2E 2	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		13,829	13,829	14,076	13,878	0	(49)	0	0	(49)	0	13,829	0	0	0	450	01/01/2033	1.....
31391V 2T 9	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		640	640	651	641	0	(1)	0	0	(1)	0	640	0	0	0	23	02/01/2033	1.....
31391W 4L 2	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		26	26	26	26	0	0	0	0	0	0	26	0	0	0	1	03/01/2033	1.....
31391W DD 0	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		899	899	915	907	0	(9)	0	0	(9)	0	899	0	0	0	33	12/01/2032	1.....
31391X FG 9	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	0	5	0	0	0	0	09/01/2032	1.....
31391Y 2A 4	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		31,823	31,823	32,378	31,899	0	(75)	0	0	(75)	0	31,823	0	0	0	1,170	01/01/2018	1.....
31396A XV 1	FED HOME LOAN MTG CORP.....			09/01/2015	MBS PAYDOWN.....		1,162,433	1,162,433	1,143,089	1,158,174	0	4,259	0	0	4,259	0	1,162,433	0	0	0	39,559	05/15/2034	1.....
31400A B6 4	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		35	35	36	35	0	0	0	0	0	0	35	0	0	0	1	12/01/2032	1.....
31400B KK 1	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		160	160	163	160	0	0	0	0	0	0	160	0	0	0	6	02/01/2033	1.....
31400C EG 5	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		13,017	13,017	13,248	13,053	0	(37)	0	0	(37)	0	13,017	0	0	0	462	02/01/2033	1.....
31400C YT 5	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		23,236	23,236	23,650	23,326	0	(90)	0	0	(90)	0	23,236	0	0	0	954	02/01/2033	1.....
31400D LK 6	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		861	861	888	866	0	(5)	0	0	(5)	0	861	0	0	0	38	03/01/2033	1.....
31400E FX 3	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		27,975	27,975	28,746	28,100	0	(125)	0	0	(125)	0	27,975	0	0	0	936	02/01/2018	1.....
31400E LG 3	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		1,116	1,116	1,136	1,119	0	(3)	0	0	(3)	0	1,116	0	0	0	41	02/01/2033	1.....
31400E TG 5	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		2,151	2,151	2,190	2,152	0	(1)	0	0	(1)	0	2,151	0	0	0	79	11/01/2032	1.....
31400E XK 1	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		3,026	3,026	3,080	3,033	0	(8)	0	0	(8)	0	3,026	0	0	0	117	02/01/2033	1.....
31400F X7 7	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		75	75	76	75	0	0	0	0	0	0	75	0	0	0	3	03/01/2033	1.....
31400F XD 4	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		4,386	4,386	4,464	4,392	0	(7)	0	0	(7)	0	4,386	0	0	0	165	02/01/2033	1.....
31400G PB 5	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		594	594	605	595	0	(1)	0	0	(1)	0	594	0	0	0	22	03/01/2033	1.....
31400H CY 7	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		360	360	366	360	0	0	0	0	0	0	360	0	0	0	13	03/01/2033	1.....
31400H J5 3	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		9,189	9,189	9,352	9,221	0	(32)	0	0	(32)	0	9,189	0	0	0	323	03/01/2033	1.....
31400H YH 0	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		1,551	1,551	1,579	1,561	0	(10)	0	0	(10)	0	1,551	0	0	0	57	02/01/2033	1.....
31400J 4D 8	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		2,856	2,856	2,885	2,860	0	(4)	0	0	(4)	0	2,856	0	0	0	105	02/01/2033	1.....
31400J B2 4	FED NATIONAL MTG ASSN.....			09/01/2015	MBS PAYDOWN.....		450	450	453	450	0	0	0	0	0	0	450	0	0	0	17	03/01/2033	1.....

SCHEDULE D - PART 4

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

QE05.16

1				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			For eig 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)
31400K	3Y	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....465	465	462	465	0	0	0	0	0	465	0	0	0	17	04/01/2033	1.....
31400L	BT	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....5,656	5,656	5,758	5,789	0	(132)	0	(132)	0	5,656	0	0	0	182	06/01/2033	1.....
31400M	3Q	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....309	309	314	309	0	(1)	0	(1)	0	309	0	0	0	11	02/01/2033	1.....
31400M	3Y	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....875	875	883	875	0	0	0	0	0	875	0	0	0	32	02/01/2033	1.....
31400P	ZY	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....140	140	142	140	0	0	0	0	0	140	0	0	0	5	03/01/2033	1.....
31400Q	TN	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....53,917	53,917	54,886	54,099	0	(182)	0	(182)	0	53,917	0	0	0	1,977	04/01/2033	1.....
31400R	H8	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....143	143	142	143	0	0	0	0	0	143	0	0	0	5	04/01/2033	1.....
31400R	H9	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....7,322	7,322	7,271	7,316	0	7	0	7	0	7,322	0	0	0	246	03/01/2033	1.....
31400R	TE	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....257	257	262	258	0	(1)	0	(1)	0	257	0	0	0	10	05/01/2033	1.....
31400S	SC	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,573	3,573	3,638	3,585	0	(11)	0	(11)	0	3,573	0	0	0	130	03/01/2033	1.....
31400T	2L	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....614	614	623	615	0	(1)	0	(1)	0	614	0	0	0	25	04/01/2033	1.....
31400T	W3	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....8,611	8,611	8,766	8,638	0	(27)	0	(27)	0	8,611	0	0	0	296	05/01/2033	1.....
31400U	6E	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....637	637	648	642	0	(5)	0	(5)	0	637	0	0	0	23	05/01/2033	1.....
31400U	SV	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2033	1.....
31400W	LV	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....483	483	488	484	0	0	0	0	0	483	0	0	0	18	07/01/2033	1.....
31400Y	CX	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....142	142	143	142	0	0	0	0	0	142	0	0	0	5	04/01/2033	1.....
31401A	B3	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....22	22	22	22	0	0	0	0	0	22	0	0	0	1	04/01/2033	1.....
31401A	KM	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....313	313	316	313	0	(1)	0	(1)	0	313	0	0	0	10	05/01/2033	1.....
31401A	SL	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,509	3,509	3,572	3,511	0	(2)	0	(2)	0	3,509	0	0	0	131	06/01/2033	1.....
31401A	T9	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....15,147	15,147	15,625	15,215	0	(68)	0	(68)	0	15,147	0	0	0	504	07/01/2018	1.....
31401B	7G	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....3,277	3,277	3,336	3,281	0	(4)	0	(4)	0	3,277	0	0	0	122	05/01/2033	1.....
31401B	YY	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....851	851	867	854	0	(2)	0	(2)	0	851	0	0	0	33	02/01/2033	1.....
31401C	ZL	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....39,367	39,367	40,081	39,426	0	(58)	0	(58)	0	39,367	0	0	0	1,443	05/01/2033	1.....
31401D	AN	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....614	614	619	616	0	(1)	0	(1)	0	614	0	0	0	23	08/01/2033	1.....
31401D	R5	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....41	41	41	41	0	0	0	0	0	41	0	0	0	1	06/01/2033	1.....
31401D	R7	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....477	477	486	478	0	0	0	0	0	477	0	0	0	18	06/01/2033	1.....
31401D	RR	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....54	54	55	54	0	0	0	0	0	54	0	0	0	2	06/01/2033	1.....
31401E	AH	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....758	758	772	760	0	(1)	0	(1)	0	758	0	0	0	25	05/01/2033	1.....
31401E	W3	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....503	503	512	503	0	0	0	0	0	503	0	0	0	18	05/01/2033	1.....
31401H	3B	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....58,494	58,494	54,007	58,048	0	447	0	447	0	58,494	0	0	0	1,754	07/01/2033	1.....
31401H	CX	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....5,380	5,380	5,477	5,392	0	(12)	0	(12)	0	5,380	0	0	0	193	04/01/2033	1.....
31401J	2Y	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....22,850	22,850	23,186	22,892	0	(42)	0	(42)	0	22,850	0	0	0	765	05/01/2033	1.....
31401J	DF	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,278	2,278	2,262	2,278	0	0	0	0	0	2,278	0	0	0	92	07/01/2033	1.....
31401J	K4	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....2,278	2,278	2,295	2,283	0	(5)	0	(5)	0	2,278	0	0	0	93	05/01/2033	1.....
31401J	KH	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....13	13	13	13	0	0	0	0	0	13	0	0	0	1	04/01/2033	1.....
31401J	RV	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	.....874	874	881	875	0	0	0	0	0	874	0	0	0	32	06/01/2028	1.....

SCHEDULE D - PART 4

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

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			For eig 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)
31401K	2C	8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....10,682	10,682	10,839	10,700	0	(17)	0	(17)	0	10,682	0	0	0	392	06/01/2033	1.....
31401L	B9	3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....113,825	113,825	105,092	112,363	0	1,461	0	1,461	0	113,825	0	0	0	3,054	08/01/2033	1.....
31401L	Q4	8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....8,837	8,837	8,996	8,853	0	(16)	0	(16)	0	8,837	0	0	0	295	06/01/2033	1.....
31401L	RT	2	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....132,125	132,125	121,988	129,704	0	2,421	0	2,421	0	132,125	0	0	0	3,962	08/01/2033	1.....
31401L	Y5	6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....375	375	373	375	0	0	0	0	0	375	0	0	0	14	07/01/2033	1.....
31401M	AA	9	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....3,784	3,784	3,813	3,791	0	(6)	0	(6)	0	3,784	0	0	0	122	09/01/2033	1.....
31401N	2B	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....79	79	80	79	0	0	0	0	0	79	0	0	0	3	07/01/2033	1.....
31401N	3Z	0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....35,880	35,880	33,128	35,129	0	751	0	751	0	35,880	0	0	0	1,072	08/01/2033	1.....
31401N	ZU	6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....3,113	3,113	3,136	3,113	0	(1)	0	(1)	0	3,113	0	0	0	127	06/01/2033	1.....
31401W	A5	8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....642	642	637	639	0	3	0	3	0	642	0	0	0	24	07/01/2033	1.....
31401W	BW	8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....14,481	14,481	14,589	14,500	0	(19)	0	(19)	0	14,481	0	0	0	531	07/01/2033	1.....
31401W	EU	9	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....301	301	303	301	0	0	0	0	0	301	0	0	0	11	07/01/2033	1.....
31401X	4B	0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....1,238	1,238	1,229	1,238	0	0	0	0	0	1,238	0	0	0	45	04/01/2033	1.....
31401X	YB	7	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....5,021	5,021	5,059	5,026	0	(5)	0	(5)	0	5,021	0	0	0	192	04/01/2033	1.....
31401Y	HC	2	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....126,768	126,768	117,043	126,438	0	331	0	331	0	126,768	0	0	0	3,341	07/01/2033	1.....
31401Y	KE	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....59,326	59,326	54,775	59,115	0	211	0	211	0	59,326	0	0	0	1,578	07/01/2033	1.....
31401Y	NC	5	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....155	155	154	155	0	0	0	0	0	155	0	0	0	6	08/01/2033	1.....
31402A	7K	6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....116,458	116,458	107,524	113,239	0	3,219	0	3,219	0	116,458	0	0	0	3,297	08/01/2033	1.....
31402B	FL	3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....347	347	344	346	0	0	0	0	0	347	0	0	0	13	07/01/2033	1.....
31402B	FM	1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....197	197	199	197	0	0	0	0	0	197	0	0	0	8	07/01/2033	1.....
31402B	FP	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....3,377	3,377	3,353	3,377	0	1	0	1	0	3,377	0	0	0	124	07/01/2033	1.....
31402B	FW	9	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....257	257	255	257	0	0	0	0	0	257	0	0	0	10	06/01/2033	1.....
31402B	JB	1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....212	212	213	215	0	(3)	0	(3)	0	212	0	0	0	8	09/01/2033	1.....
31402B	VQ	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....785	785	791	787	0	(2)	0	(2)	0	785	0	0	0	29	08/01/2033	1.....
31402C	F4	9	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....2,316	2,316	2,138	2,303	0	13	0	13	0	2,316	0	0	0	69	06/01/2033	1.....
31402C	PL	0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....108,920	108,920	103,031	108,067	0	853	0	853	0	108,920	0	0	0	3,606	11/01/2033	1.....
31402D	BP	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....94,599	94,599	89,847	93,643	0	956	0	956	0	94,599	0	0	0	2,837	06/01/2019	1.....
31402D	TC	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....4,118	4,118	4,161	4,143	0	(24)	0	(24)	0	4,118	0	0	0	132	08/01/2033	1.....
31402D	U7	3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....285	285	283	285	0	0	0	0	0	285	0	0	0	10	07/01/2033	1.....
31402E	3T	3	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....4,906	4,906	4,957	4,907	0	(1)	0	(1)	0	4,906	0	0	0	175	06/01/2033	1.....
31402E	R2	6	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....57,032	57,032	52,657	56,269	0	763	0	763	0	57,032	0	0	0	1,895	07/01/2033	1.....
31402E	SJ	8	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....386,395	386,395	392,070	386,989	0	(594)	0	(594)	0	386,395	0	0	0	14,568	08/01/2033	1.....
31402E	TH	1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....1,108	1,108	1,023	1,099	0	9	0	9	0	1,108	0	0	0	33	08/01/2033	1.....
31402E	TV	0	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....87,678	87,678	88,965	87,732	0	(54)	0	(54)	0	87,678	0	0	0	3,214	08/01/2033	1.....
31402G	ND	1	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....2,100	2,100	2,085	2,099	0	0	0	0	0	2,100	0	0	0	77	07/01/2033	1.....
31402H	6X	4	FED NATIONAL MTG ASSN.....	.....	09/01/2015	MBS PAYDOWN.....	.....	.....10,254	10,254	9,467	10,106	0	148	0	148	0	10,254	0	0	0	307	08/01/2033	1.....

SCHEDULE D - PART 4

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

1				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			For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.18	31402H	7E	5		09/01/2015	MBS PAYDOWN.....		5,675	5,675	5,759	5,683	0	(8)	0	(8)	0	5,675	0	0	0	208	08/01/2033	1.....
	31402H	GM	7		09/01/2015	MBS PAYDOWN.....		118	118	117	118	0	0	0	0	0	118	0	0	0	4	07/01/2033	1.....
	31402J	ND	5		09/01/2015	MBS PAYDOWN.....		222	222	220	222	0	0	0	0	0	222	0	0	0	8	08/01/2033	1.....
	31402J	R3	3		09/01/2015	MBS PAYDOWN.....		17,786	17,786	16,422	17,518	0	268	0	268	0	17,786	0	0	0	592	08/01/2033	1.....
	31402K	4U	5		09/01/2015	MBS PAYDOWN.....		324	324	326	325	0	(1)	0	(1)	0	324	0	0	0	12	09/01/2033	1.....
	31402K	D8	4		09/01/2015	MBS PAYDOWN.....		42	42	42	42	0	0	0	0	0	42	0	0	0	2	07/01/2033	1.....
	31402K	GH	1		09/01/2015	MBS PAYDOWN.....		379	379	377	379	0	0	0	0	0	379	0	0	0	14	08/01/2033	1.....
	31402K	TP	9		09/01/2015	MBS PAYDOWN.....		1,034	1,034	954	975	0	58	0	58	0	1,034	0	0	0	31	08/01/2033	1.....
	31402K	WX	8		09/01/2015	MBS PAYDOWN.....		15,071	15,071	15,228	15,075	0	(4)	0	(4)	0	15,071	0	0	0	617	08/01/2033	1.....
	31402K	XA	7		09/01/2015	MBS PAYDOWN.....		9,931	9,931	10,034	9,942	0	(11)	0	(11)	0	9,931	0	0	0	364	08/01/2033	1.....
	31402L	DD	1		09/01/2015	MBS PAYDOWN.....		72	72	72	72	0	0	0	0	0	72	0	0	0	3	09/01/2033	1.....
	31402L	MC	3		09/01/2015	MBS PAYDOWN.....		759	759	764	759	0	0	0	0	0	759	0	0	0	28	08/01/2033	1.....
	31402N	4C	9		09/01/2015	MBS PAYDOWN.....		45,078	45,078	41,619	44,536	0	542	0	542	0	45,078	0	0	0	1,317	08/01/2033	1.....
	31402N	HL	5		09/01/2015	MBS PAYDOWN.....		1,430	1,430	1,443	1,432	0	(2)	0	(2)	0	1,430	0	0	0	57	09/01/2033	1.....
	31402N	LW	6		09/01/2015	MBS PAYDOWN.....		225	225	227	225	0	0	0	0	0	225	0	0	0	8	10/01/2033	1.....
	31402N	PJ	1		09/01/2015	MBS PAYDOWN.....		651	651	656	651	0	0	0	0	0	651	0	0	0	24	09/01/2033	1.....
	31402N	QN	1		09/01/2015	MBS PAYDOWN.....		7,231	7,231	7,338	7,247	0	(16)	0	(16)	0	7,231	0	0	0	266	09/01/2033	1.....
	31402N	VU	9		09/01/2015	MBS PAYDOWN.....		50,901	50,901	51,430	51,048	0	(147)	0	(147)	0	50,901	0	0	0	1,873	06/01/2033	1.....
	31402Q	B3	4		09/01/2015	MBS PAYDOWN.....		85,409	85,409	86,296	85,432	0	(24)	0	(24)	0	85,409	0	0	0	2,781	08/01/2033	1.....
	31402Q	B5	9		09/01/2015	MBS PAYDOWN.....		2,765	2,765	2,794	2,792	0	(27)	0	(27)	0	2,765	0	0	0	101	08/01/2033	1.....
	31402Q	K9	1		09/01/2015	MBS PAYDOWN.....		1,584	1,584	1,596	1,587	0	(2)	0	(2)	0	1,584	0	0	0	58	08/01/2033	1.....
	31402S	JA	6		09/01/2015	MBS PAYDOWN.....		7,274	7,274	7,349	7,275	0	(2)	0	(2)	0	7,274	0	0	0	267	09/01/2033	1.....
	31402S	T5	6		09/01/2015	MBS PAYDOWN.....		676	676	681	676	0	0	0	0	0	676	0	0	0	25	09/01/2033	1.....
	31402S	U9	6		09/01/2015	MBS PAYDOWN.....		3,769	3,769	3,480	3,715	0	55	0	55	0	3,769	0	0	0	111	08/01/2033	1.....
	31402T	SE	6		09/01/2015	MBS PAYDOWN.....		4,424	4,424	4,469	4,424	0	(1)	0	(1)	0	4,424	0	0	0	162	09/01/2033	1.....
	31402U	CW	0		09/01/2015	MBS PAYDOWN.....		8,126	8,126	8,211	8,131	0	(5)	0	(5)	0	8,126	0	0	0	298	10/01/2033	1.....
	31402U	JC	7		09/01/2015	MBS PAYDOWN.....		36	36	35	36	0	0	0	0	0	36	0	0	0	1	08/01/2033	1.....
	31402U	L7	5		09/01/2015	MBS PAYDOWN.....		3,516	3,516	3,553	3,517	0	(1)	0	(1)	0	3,516	0	0	0	129	09/01/2033	1.....
	31402V	CR	9		09/01/2015	MBS PAYDOWN.....		3,832	3,832	3,871	3,840	0	(9)	0	(9)	0	3,832	0	0	0	140	09/01/2033	1.....
	31402V	R8	5		09/01/2015	MBS PAYDOWN.....		82,606	82,606	83,820	82,903	0	(296)	0	(296)	0	82,606	0	0	0	3,029	08/01/2033	1.....
	31402V	RY	8		09/01/2015	MBS PAYDOWN.....		21,193	21,193	21,352	21,210	0	(17)	0	(17)	0	21,193	0	0	0	770	09/01/2033	1.....
	31402V	YF	1		09/01/2015	MBS PAYDOWN.....		5,039	5,039	5,091	5,044	0	(6)	0	(6)	0	5,039	0	0	0	186	10/01/2033	1.....
	31402W	2B	3		09/01/2015	MBS PAYDOWN.....		939	939	946	942	0	(3)	0	(3)	0	939	0	0	0	35	09/01/2033	1.....
	31402W	LX	4		09/01/2015	MBS PAYDOWN.....		3,580	3,580	3,607	3,583	0	(3)	0	(3)	0	3,580	0	0	0	127	09/01/2033	1.....
	31402W	Q6	8		09/01/2015	MBS PAYDOWN.....		2,153	2,153	2,176	2,161	0	(7)	0	(7)	0	2,153	0	0	0	79	09/01/2033	1.....
	31402W	Z2	7		09/01/2015	MBS PAYDOWN.....		3,880	3,880	3,920	3,892	0	(13)	0	(13)	0	3,880	0	0	0	142	09/01/2033	1.....

SCHEDULE D - PART 4

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

QE05.19

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			For eig 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)
31402W	ZZ	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	5,250	5,250	5,304	5,261	0	(11)	0	(11)	0	5,250	0	0	0	194	09/01/2033	1.....
31402X	LZ	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	982	982	990	982	0	0	0	0	0	982	0	0	0	36	09/01/2033	1.....
31402Y	FH	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	5,189	5,189	5,228	5,196	0	(7)	0	(7)	0	5,189	0	0	0	197	09/01/2033	1.....
31403A	N3	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	254	254	255	254	0	0	0	0	0	254	0	0	0	9	10/01/2033	1.....
31403A	T5	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	217,205	217,205	219,462	217,453	0	(247)	0	(247)	0	217,205	0	0	0	7,808	10/01/2033	1.....
31403B	4R	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	2,642	2,642	2,669	2,643	0	(1)	0	(1)	0	2,642	0	0	0	97	09/01/2033	1.....
31403B	GL	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	398	398	402	398	0	0	0	0	0	398	0	0	0	15	09/01/2033	1.....
31403C	6R	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	8,521	8,521	8,393	8,495	0	25	0	25	0	8,521	0	0	0	288	12/01/2019	1.....
31403C	H7	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	131,700	131,700	133,068	131,731	0	(31)	0	(31)	0	131,700	0	0	0	5,405	10/01/2033	1.....
31403C	PT	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	985	985	993	986	0	0	0	0	0	985	0	0	0	36	11/01/2033	1.....
31403C	R4	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	356	356	367	358	0	(3)	0	(3)	0	356	0	0	0	14	11/01/2033	1.....
31403D	UJ	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	974,839	974,839	1,021,528	972,600	0	2,239	0	2,239	0	974,839	0	0	0	38,904	10/01/2036	1.....
31403E	AL	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	294	294	296	294	0	0	0	0	0	294	0	0	0	11	10/01/2033	1.....
31403E	CU	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	10,525	10,525	9,987	10,499	0	26	0	26	0	10,525	0	0	0	287	10/01/2033	1.....
31403E	HQ	3	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	800	800	825	801	0	(1)	0	(1)	0	800	0	0	0	32	11/01/2033	1.....
31403F	K7	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	10,615	10,615	10,713	10,627	0	(12)	0	(12)	0	10,615	0	0	0	350	10/01/2033	1.....
31403F	M7	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	5,422	5,422	5,478	5,424	0	(2)	0	(2)	0	5,422	0	0	0	199	10/01/2033	1.....
31403F	Q7	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	13,743	13,743	13,026	13,673	0	70	0	70	0	13,743	0	0	0	421	11/01/2033	1.....
31403G	MD	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	89	89	90	89	0	0	0	0	0	89	0	0	0	3	11/01/2033	1.....
31403G	P3	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	1,074	1,074	1,085	1,074	0	0	0	0	0	1,074	0	0	0	39	08/01/2033	1.....
31403H	F9	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	407	407	410	407	0	0	0	0	0	407	0	0	0	15	10/01/2033	1.....
31403H	J2	7	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	508	508	511	508	0	0	0	0	0	508	0	0	0	19	10/01/2033	1.....
31403J	R2	4	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	4,153	4,153	4,191	4,154	0	(1)	0	(1)	0	4,153	0	0	0	152	11/01/2033	1.....
31403K	5F	6	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	2,863	2,863	2,890	2,864	0	(1)	0	(1)	0	2,863	0	0	0	105	01/01/2034	1.....
31403K	Y8	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	342	342	345	342	0	0	0	0	0	342	0	0	0	13	11/01/2033	1.....
31403M	UQ	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	5,005	5,005	5,052	5,012	0	(6)	0	(6)	0	5,005	0	0	0	183	12/01/2033	1.....
31403M	WT	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	279	279	281	279	0	0	0	0	0	279	0	0	0	10	11/01/2033	1.....
31403N	PN	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	211	211	218	211	0	0	0	0	0	211	0	0	0	8	10/01/2033	1.....
31403R	U2	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	35	35	36	35	0	0	0	0	0	35	0	0	0	1	11/01/2033	1.....
31403R	YZ	5	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	621	621	626	621	0	0	0	0	0	621	0	0	0	23	12/01/2033	1.....
31403S	V7	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	8,984	8,984	9,051	8,998	0	(14)	0	(14)	0	8,984	0	0	0	296	12/01/2033	1.....
31403S	WE	2	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	349	349	345	349	0	0	0	0	0	349	0	0	0	13	01/01/2034	1.....
31403T	PZ	1	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	149	149	150	149	0	0	0	0	0	149	0	0	0	5	12/01/2033	1.....
31403Y	LF	8	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	50,185	50,185	50,652	50,231	0	(46)	0	(46)	0	50,185	0	0	0	1,863	08/01/2033	1.....
31403Y	LJ	0	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	108,325	108,325	109,332	108,511	0	(186)	0	(186)	0	108,325	0	0	0	4,289	06/01/2033	1.....
31404L	TJ	9	FED NATIONAL MTG ASSN.....	....	09/01/2015	MBS PAYDOWN.....	.....	81	81	85	82	0	0	0	0	0	81	0	0	0	4	02/01/2034	1.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eig 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)
31404M ZX 9	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....480	480	474	480	0	0	0	0	0	480	0	0	0	18	04/01/2034	1.....
31405R AK 2	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....62,038	62,038	62,891	62,203	0	(165)	0	(165)	0	62,038	0	0	0	2,346	10/01/2034	1.....
31407J DD 1	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....112,281	112,281	120,456	113,457	0	(1,177)	0	(1,177)	0	112,281	0	0	0	4,790	09/01/2036	1.....
31408J E7 2	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....882	882	872	883	0	(1)	0	(1)	0	882	0	0	0	33	01/01/2036	1.....
31410G KP 7	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....229,954	229,954	246,697	232,572	0	(2,618)	0	(2,618)	0	229,954	0	0	0	9,918	08/01/2037	1.....
31410G RA 3	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....322,202	322,202	345,662	326,030	0	(3,829)	0	(3,829)	0	322,202	0	0	0	14,089	12/01/2037	1.....
31410K BJ 2	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....2,179	2,179	2,255	2,188	0	(9)	0	(9)	0	2,179	0	0	0	95	10/01/2035	1.....
31410K JX 3	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....206,931	206,931	216,696	207,172	0	(241)	0	(241)	0	206,931	0	0	0	8,150	04/01/2038	1.....
31410K KG 8	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....20,376	20,376	21,241	20,487	0	(111)	0	(111)	0	20,376	0	0	0	870	12/01/2028	1.....
31410K YX 6	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....13,104	13,104	13,497	13,155	0	(51)	0	(51)	0	13,104	0	0	0	570	07/01/2035	1.....
31410V JM 3	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....6,754	6,754	6,965	6,803	0	(49)	0	(49)	0	6,754	0	0	0	278	10/01/2036	1.....
31411A AV 7	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....53	53	53	53	0	0	0	0	0	53	0	0	0	1	10/01/2036	1.....
31412D 7E 2	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....790	790	801	791	0	0	0	0	0	790	0	0	0	32	12/01/2036	1.....
31413B PH 8	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....163,686	163,686	172,906	162,432	0	1,253	0	1,253	0	163,686	0	0	0	6,383	08/01/2037	1.....
31413K PK 1	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....51,734	51,734	53,019	51,334	0	400	0	400	0	51,734	0	0	0	1,982	11/01/2037	1.....
31416B L7 1	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....148,875	148,875	157,435	148,649	0	226	0	226	0	148,875	0	0	0	5,854	09/01/2037	1.....
31416C JV 9	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....132,406	132,406	138,757	132,430	0	(24)	0	(24)	0	132,406	0	0	0	5,426	11/01/2038	1.....
31417C GY 5	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....1,344,727	1,344,727	1,325,817	1,343,643	0	1,083	0	1,083	0	1,344,727	0	0	0	31,050	07/01/2042	1.....
31417Y UH 8	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....1,193,293	1,193,293	1,161,876	1,190,051	0	3,242	0	3,242	0	1,193,293	0	0	0	31,217	12/01/2040	1.....
31419B BT 1	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....2,179,555	2,179,555	2,190,623	2,177,895	0	1,660	0	1,660	0	2,179,555	0	0	0	56,945	02/01/2041	1.....
31419F FW 1	FED NATIONAL MTG ASSN.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....634,320	634,320	617,645	635,665	0	(1,345)	0	(1,345)	0	634,320	0	0	0	17,248	11/01/2040	1.....
38375G B3 4	GOVERNMENT NATL MTG ASSN.....		.....	09/16/2015	MBS PAYDOWN.....	.....	.....1,804,483	1,804,483	1,806,739	1,804,791	0	(308)	0	(308)	0	1,804,483	0	0	0	6,937	08/16/2042	1.....
38376V 4G 9	GOVERNMENT NATL MTG ASSN.....		.....	09/16/2015	MBS PAYDOWN.....	.....	.....157,938	157,938	160,208	158,238	0	(300)	0	(300)	0	157,938	0	0	0	928	02/16/2040	1.....
38378A LC 3	GOVERNMENT NATL MTG ASSN.....		.....	09/16/2015	MBS PAYDOWN.....	.....	.....670,743	670,743	671,372	670,806	0	(63)	0	(63)	0	670,743	0	0	0	2,606	11/16/2041	1.....
650033 LT 8	NYC URBAN DEV CORP-R/B.....		.....	07/01/2015	MATURITY.....	.....	.....4,630,000	4,630,000	364,474	4,411,511	0	218,489	0	218,489	0	4,630,000	0	0	0	0	07/01/2015	1FE.....
91203* CN 2	FHA #86 USGI.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....59,234	59,234	59,474	59,234	0	0	0	0	0	59,234	0	0	0	4,506	07/01/2018	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							30,104,251	30,104,251	25,765,425	29,868,813	0	235,438	0	235,438	0	30,104,251	0	0	0	634,593	XXX	XXX

Bonds - Industrial and Miscellaneous

00111@ AA 2	AES HAWAII INC.....		.....	09/30/2015	SINKING FUND REDEMPTION...	.....	.....319,079	319,079	290,362	290,362	0	0	0	0	0	290,362	0	28,717	28,717	16,441	06/30/2022	5.....
00217* AC 3	ARI FIRST LLC.....		.....	09/28/2015	SINKING FUND REDEMPTION...	.....	.....375,076	375,076	375,076	375,076	0	0	0	0	0	375,076	0	0	0	16,931	07/28/2026	2AM.....
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....3,331	3,331	3,268	3,319	0	11	0	11	0	3,331	0	0	0	61	08/25/2035	1FM.....
02360F AA 4	AMERENUE.....		.....	09/09/2015	WELLS FARGO CALLED THRU ISSUER at 100.000	.....	.....24,191,600	22,000,000	22,103,710	22,041,523	0	(5,537)	0	(5,537)	0	22,035,987	0	2,155,613	2,155,613	1,069,017	10/01/2019	1FE.....
039483 AY 8	ARCHER-DANIELS-MIDLAND.....		.....	09/04/2015	.....	.....	.....2,016,000	2,016,000	2,015,960	2,016,000	0	0	0	0	0	2,016,000	0	0	0	108,167	03/15/2018	1FE.....
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....		.....	08/01/2015	MBS PAYDOWN.....	.....	.....4,412	4,412	4,281	4,410	0	2	0	2	0	4,412	0	0	0	94	12/25/2035	3FM.....
05568B AA 6	BURLINGTON NORTH SANTA FE.....		.....	07/15/2015	SINKING FUND REDEMPTION...	.....	.....4,468	4,468	4,468	4,468	0	0	0	0	0	4,468	0	0	0	256	01/15/2024	1FE.....
05947U QA 9	BANC OF AMERICA COMM MTGE INC.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....4,646,049	4,646,049	4,669,536	4,646,049	0	0	0	0	0	4,646,049	0	0	0	183,949	11/10/2039	1FM.....
059511 AY 1	BANC OF AMERICA COMM MTGE INC.....		.....	09/01/2015	MBS PAYDOWN.....	.....	.....0	4,742,050	47,100	47,100	0	0	0	0	0	47,100	0	(47,100)	(47,100)	0	04/10/2049	1FM.....

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		For eig 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)
071813	BL	2		07/21/2015	PREREF.....		7,351,190	7,000,000	6,806,730	6,827,896	0	9,815	0	9,815	0	6,837,711	0	513,479	513,479	134,400	06/15/2023	2FE.....
07383F	B6	4		09/01/2015	MBS PAYDOWN.....		515,054	515,054	515,651	515,054	0	0	0	0	0	515,054	0	0	0	34,557	01/12/2041	1FM.....
073914	WF	6		09/01/2015	MBS PAYDOWN.....		19,013	19,013	17,973	18,287	0	726	0	726	0	19,013	0	0	0	344	06/25/2030	1FM.....
085790	AW	3		07/13/2015	CALLED IHRU ISSUER at 109.367.....		683,546	625,000	693,619	0	(15,475)	0	(15,475)	0	0	678,144	0	5,402	5,402	30,130	01/15/2021	4FE.....
120568	AQ	3		07/15/2015	MATURITY.....		11,000,000	11,000,000	11,030,599	11,002,170	0	(2,170)	0	(2,170)	0	11,000,000	0	0	0	561,000	07/15/2015	2FE.....
12189P	AD	4		07/02/2015	SINKING FUND REDEMPTION...		803,084	803,084	749,743	795,500	0	7,584	0	7,584	0	803,084	0	0	0	65,486	07/02/2018	1FE.....
12189P	AE	2		07/02/2015	SINKING FUND REDEMPTION...		48,010	48,010	48,010	48,010	0	0	0	0	0	48,010	0	0	0	3,438	01/02/2020	1FE.....
12189P	AF	9		07/02/2015	SINKING FUND REDEMPTION...		17,774	17,774	17,774	17,774	0	0	0	0	0	17,774	0	0	0	1,345	01/02/2021	1FE.....
125581	GM	4		07/07/2015	CREDIT SUISSE GROUP.....		556,200	540,000	589,950	569,938	0	(6,473)	0	(6,473)	0	563,466	0	(7,266)	(7,266)	17,625	05/15/2017	3FE.....
125581	GP	7		07/07/2015	CREDIT SUISSE GROUP.....		690,883	679,000	715,964	702,171	0	(4,511)	0	(4,511)	0	697,660	0	(6,778)	(6,778)	26,052	08/15/2017	3FE.....
126171	AK	3		08/01/2015	MBS PAYDOWN.....		15,000,000	15,000,000	15,074,959	14,999,855	0	145	0	145	0	15,000,000	0	0	0	474,638	06/10/2044	1FM.....
126171	AS	6		08/01/2015	MBS PAYDOWN.....		0	547,407	93,453	93,453	0	0	0	0	0	93,453	0	(93,453)	(93,453)	26,908	06/10/2044	1FM.....
126171	AT	4		08/01/2015	VARIOUS.....		0	163,015	18,839	2,035	16,803	0	0	16,803	0	18,839	0	(18,839)	(18,839)	13,432	06/10/2044	1FM.....
12625L	AF	0		09/01/2015	MBS PAYDOWN.....		185,691	185,691	185,691	185,691	0	0	0	0	0	185,691	0	0	0	11,088	06/01/2031	3AM.....
126650	AN	0		09/10/2015	SINKING FUND REDEMPTION...		52,091	52,091	52,091	52,091	0	0	0	0	0	52,091	0	0	0	2,155	10/10/2025	2AM.....
126650	AQ	3		09/10/2015	SINKING FUND REDEMPTION...		146,746	146,746	146,746	146,746	0	0	0	0	0	146,746	0	0	0	5,666	01/10/2026	2AM.....
126650	BP	4		09/10/2015	SINKING FUND REDEMPTION...		218,359	218,359	214,235	218,014	0	344	0	344	0	218,359	0	0	0	8,790	12/10/2028	2AM.....
12806*	AH	4		07/15/2015	SINKING FUND REDEMPTION... CALLED IHRU ISSUER at		560,403	560,403	560,403	560,403	0	0	0	0	0	560,403	0	0	0	31,999	01/15/2032	2FE.....
13959R	AB	0		09/30/2015	102.313.....		1,074,287	1,050,000	1,115,501	810,913	0	(15,373)	0	(15,373)	0	1,074,120	0	167	167	98,936	07/01/2017	4FE.....
14744@	AA	8		09/30/2015	SINKING FUND REDEMPTION...		33,333	33,333	32,667	33,248	0	86	0	86	0	33,333	0	0	0	2,022	07/30/2020	3FE.....
15941R	AN	0		09/24/2015	VARIOUS.....		45,150	140,000	155,850	153,145	0	(6,185)	0	(6,185)	0	146,960	0	(101,810)	(101,810)	13,748	10/01/2020	4FE.....
165167	CM	7		09/09/2015	VARIOUS.....		447,261	516,000	516,000	516,000	0	0	0	0	0	516,000	0	(68,739)	(68,739)	14,496	04/15/2019	3FE.....
172967	BL	4		09/24/2015	CITIGROUP INC.....		16,761,780	14,000,000	13,811,140	13,849,782	0	3,468	0	3,468	0	13,853,250	0	2,908,530	2,908,530	726,542	06/15/2032	2FE.....
17307G	RE	0		09/01/2015	MBS PAYDOWN.....		9,909	9,909	9,757	9,333	0	0	0	0	0	9,333	0	575	575	168	05/25/2035	1FM.....
17309D	AN	3		08/01/2015	VARIOUS.....		0	5,521,838	605,783	605,783	0	0	0	0	0	605,783	0	(605,783)	(605,783)	558,874	03/15/2049	6FM.....
22541S	3Q	9		08/01/2015	MBS PAYDOWN.....		8,413	8,413	8,357	8,394	0	19	0	19	0	8,413	0	0	0	396	11/15/2037	1FM.....
22541S	WN	4		09/22/2015	MORGAN STANLEY.....		10,933,803	11,690,000	11,232,446	11,690,000	0	0	0	0	0	11,690,000	0	(756,197)	(756,197)	204,225	07/15/2036	1FM.....
22541S	WR	5		09/22/2015	MORGAN STANLEY.....		1,203,125	10,000,000	1,545,710	1,394,000	151,710	0	0	151,710	0	1,545,710	0	(342,585)	(342,585)	0	07/15/2036	6FM.....
22545M	AM	9		09/01/2015	MBS PAYDOWN.....		0	5,463	382	382	0	0	0	0	0	382	0	(382)	(382)	0	09/15/2039	6FM.....
228819	C#	5		09/01/2015	MBS PAYDOWN.....		3,108	3,108	1,964	2,982	0	126	0	126	0	3,108	0	0	0	152	04/01/2019	1FE.....
233293	AM	1		07/14/2015	DIRECT.....		415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	21,632	10/01/2019	3FE.....
25087*	AB	9		09/02/2015	SINKING FUND REDEMPTION...		324,840	324,840	324,840	324,840	0	0	0	0	0	324,840	0	0	0	13,625	09/02/2017	2FE.....
25087*	AH	6		09/02/2015	SINKING FUND REDEMPTION...		15,487	15,487	15,487	15,487	0	0	0	0	0	15,487	0	0	0	551	11/02/2023	2FE.....
25275@	AA	1		09/30/2015	SINKING FUND REDEMPTION... CALLED IHRU ISSUER at		598,341	598,341	598,706	598,706	0	0	0	0	0	598,706	0	(366)	(366)	23,430	03/30/2025	2FE.....
256747	A@	5		07/06/2015	100.000.....		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	2,182,037	09/16/2023	2.....
261561	AB	0		09/15/2015	MATURITY.....		8,000,000	8,000,000	9,401,440	8,115,433	0	(115,433)	0	(115,433)	0	8,000,000	0	0	0	580,000	09/15/2015	3FE.....

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

QE05.22

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
26817R AF 5	DYNEGY INC.....			.....	08/18/2015	DIRECT.....	.....	1,672,079	1,635,000	1,675,217	0	0	(3,138)	0	(3,138)	0	1,672,079	0	0	0	84,725	11/01/2019	4FE.....
26984# AA 9	EAGLE RX, INC.....			.....	09/30/2015	SINKING FUND REDEMPTION...	.....	94,875	94,875	94,401	94,789	0	86	0	86	0	94,875	0	0	0	5,066	08/15/2019	3FE.....
28932M AA 3	ELM RD GENERATING STATION.....			.....	08/11/2015	SINKING FUND REDEMPTION...	.....	255,870	255,870	255,870	255,870	0	0	0	0	0	255,870	0	0	0	13,328	02/11/2030	1FE.....
28932M AG 0	ELM RD GENERATING STATION.....			.....	07/19/2015	SINKING FUND REDEMPTION...	.....	164,317	164,317	164,317	164,317	0	0	0	0	0	164,317	0	0	0	7,679	01/19/2031	1FE.....
29271L AB 0	ENDO FINANCE LLC & ENDO FINCO.....			.....	07/24/2015	CALLLED IHRU ISSUER at 103.500	.....	683,100	660,000	704,602	692,919	0	(6,262)	0	(6,262)	0	686,657	0	(3,557)	(3,557)	47,978	07/15/2019	4FE.....
29375@ AB 0	ENTERPRISE COMMUNITY LN FD.....			.....	08/31/2015	CALLLED IHRU ISSUER at 100.000	.....	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	158,000	10/15/2017	4.....
319963 BC 7	FIRST DATA CORP.....			.....	08/13/2015	VARIOUS.....	.....	757,679	730,000	768,625	752,241	0	(4,557)	0	(4,557)	0	747,684	0	9,994	9,994	33,890	06/15/2019	3FE.....
337932 AC 1	FIRST ENERGY CORP.....			.....	09/23/2015	VARIOUS.....	.....	4,962,615	4,120,000	4,064,957	4,076,191	0	976	0	976	0	4,077,167	0	885,448	885,448	258,957	11/15/2031	3FE.....
35804G AF 5	FRESENIUS US FINANCE II INC.....			.....	07/15/2015	MATURITY.....	.....	695,000	695,000	802,725	722,388	0	(27,388)	0	(27,388)	0	695,000	0	0	0	62,550	07/15/2015	3FE.....
361849 D8 2	GMAC COMM MTGE SECS.....			.....	09/01/2015	MBS PAYDOWN.....	.....	110,556	110,556	111,102	110,556	0	0	0	0	0	110,556	0	0	0	3,934	03/10/2038	1FM.....
361849 N2 4	GMAC COMM MTGE SECS.....			.....	09/01/2015	MBS PAYDOWN.....	.....	2,016,433	2,016,433	2,026,448	2,016,433	0	0	0	0	0	2,016,433	0	0	0	69,964	05/10/2043	3FM.....
36228C XK 4	GS MTGE SECS CORP.....			.....	09/01/2015	MBS PAYDOWN.....	.....	.....0	52,669	4,083	4,083	0	0	0	0	0	4,083	0	(4,083)	(4,083)	0	04/10/2038	1FM.....
364725 AT 8	GANNEIT CO INC.....			.....	09/01/2015	MATURITY.....	.....	675,000	675,000	739,125	689,554	0	(14,554)	0	(14,554)	0	675,000	0	0	0	43,031	09/01/2015	3FE.....
36828Q MP 8	GE CAPITAL COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	2,609,020	2,609,020	2,539,931	2,602,592	0	6,428	0	6,428	0	2,609,020	0	0	0	121,797	05/10/2043	1FM.....
368710 AG 4	GENENTECH INC.....			.....	07/15/2015	MATURITY.....	.....	20,000,000	20,000,000	18,425,800	19,882,342	0	117,658	0	117,658	0	20,000,000	0	0	0	950,000	07/15/2015	1FE.....
38119# AC 8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....			.....	08/10/2015	SINKING FUND REDEMPTION...	.....	355,205	355,205	355,205	355,205	0	0	0	0	0	355,205	0	0	0	15,451	08/10/2031	1.....
396789 KB 4	GREENWICH CAPITAL COMM FUND.....			.....	09/23/2015	GOLDMAN SACHS... CALLLED IHRU ISSUER at 100.000	.....	4,500,000	5,000,000	5,024,865	5,000,000	0	0	0	0	0	5,000,000	0	(500,000)	(500,000)	243,195	08/10/2042	1FM.....
423074 AR 4	HJ HEINZ CO.....			.....	07/06/2015	CALLLED IHRU ISSUER at 103.125	.....	720,000	720,000	711,158	711,874	0	639	0	639	0	712,513	0	7,487	7,487	37,485	10/15/2020	4FE.....
436440 AF 8	HOLOGIC INC.....			.....	08/03/2015	CALLLED IHRU ISSUER at 104.313	.....	673,406	653,000	686,675	358,962	0	(7,736)	0	(7,736)	0	673,403	0	3	3	31,125	08/01/2020	4FE.....
44701Q AX 0	HUNTSMAN INTERNATIONAL LLC.....			.....	09/15/2015	.....	.....	1,041,039	998,000	1,064,320	62,427	0	(22,488)	0	(22,488)	0	1,041,039	0	0	0	45,807	03/15/2021	4FE.....
44967# AD 7	IMC HOME EQUITY LOAN TRUST.....			.....	09/01/2015	MBS PAYDOWN.....	.....	.....1,717	1,717	1,716	1,717	0	0	0	0	0	1,717	0	0	0	96	07/25/2025	1.....
45169U AE 5	IGATE CORP.....			.....	07/31/2015	VARIOUS.....	.....	319,000	319,000	318,375	318,397	0	76	0	76	0	318,474	0	526	526	28,345	04/15/2019	4FE.....
45458* AY 8	INDIANA AMERICAN WATER.....			.....	09/01/2015	MATURITY.....	.....	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	745,000	09/01/2015	1.....
459745 FW 0	INTERNATIONAL LEASE FINANCE CORP.....			.....	09/15/2015	MATURITY.....	.....	745,000	745,000	851,163	777,221	0	(32,221)	0	(32,221)	0	745,000	0	0	0	64,256	09/15/2015	3FE.....
46625M 3R 8	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	131,709	131,709	128,209	131,709	0	0	0	0	0	131,709	0	0	0	4,957	05/15/2041	1FM.....
46625M RL 5	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	1,917,255	1,134,628	1,140,260	684,113	0	0	0	0	0	684,113	0	1,233,142	1,233,142	103,124	07/12/2035	1FM.....
46625M UF 4	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	.....0	1,477,165	493,225	(458,024)	951,250	0	0	951,250	0	493,225	0	(493,225)	(493,225)	69,811	01/12/2037	4FM.....
46625Y NF 6	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	5,429,511	5,429,511	5,340,857	5,414,936	0	14,575	0	14,575	0	5,429,511	0	0	0	164,219	07/15/2042	1FM.....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	.....0	16	2	0	1	0	0	1	0	2	0	(2)	(2)	0	04/15/2043	1FM.....
46625Y QV 8	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN.....	.....	3,478,687	3,478,687	3,495,814	3,478,687	0	0	0	0	0	3,478,687	0	0	0	126,997	09/12/2037	1FM.....
46628F AW 1	JP MORGAN CHASE COMM MTGE.....			.....	09/01/2015	MBS PAYDOWN... CALLLED IHRU ISSUER at 105.808	.....	.....0	14,372,822	671,067	671,067	0	0	0	0	0	671,067	0	(671,067)	(671,067)	675,706	04/15/2045	1FM.....
47009W AA 9	JAGUAR HOLDING CO.....			.....	08/21/2015	CALLLED IHRU ISSUER at 102.900	.....	743,366	701,000	758,685	418,222	0	(10,751)	0	(10,751)	0	743,366	0	0	0	45,322	12/01/2019	4FE.....
488535 AA 3	KENAN ADVANTAGE GROUP INC.....			.....	07/31/2015	.....	.....	512,442	498,000	526,319	517,325	0	(5,730)	0	(5,730)	0	511,596	0	846	846	32,597	12/15/2018	4FE.....
49228R AC 7	KERN RIVER FUNDING CORP.....			.....	09/30/2015	SINKING FUND REDEMPTION...	.....	831,985	831,985	856,844	834,859	0	(2,845)	0	(2,845)	0	832,014	0	(28)	(28)	36,983	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP.....			.....	09/30/2015	SINKING FUND REDEMPTION... CALLLED IHRU ISSUER at 103.930	.....	130,455	130,455	128,049	130,026	0	429	0	429	0	130,455	0	0	0	4,070	04/30/2018	1FE.....
500255 AP 9	KOHLS CORP.....				08/17/2015			10,404,356	10,000,000	11,207,950	10,506,755	0	(102,399)	0	(102,399)	0	10,404,356	0	0	0	1,179,023	12/15/2017	2FE.....

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

QE05.23

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
50181Q AA 6	LCOR ALEXANDRIA LLC.....			....	09/15/2015	SINKING FUND REDEMPTION...	.....	.....687,575	687,575	760,458	693,195	0	(5,620)	0	(5,620)	0	687,575	0	0	0	45,552	09/15/2019	1FE.....
52108M DS 9	LB-UBS COMM MTGE TRUST.....			....	08/11/2015	MBS PAYDOWN.....	.....	.....0	59	8	1	7	0	0	7	0	8	0	(8)	(8)	1	02/15/2041	1FM.....
524660 AV 9	LEGGETT & PLATT INC.....			....	08/15/2015	MATURITY.....	.....	.....15,000,000	15,000,000	14,935,846	14,995,013	0	4,987	0	4,987	0	15,000,000	0	0	0	750,000	08/15/2015	2FE.....
536022 AC 0	LINN ENERGY LLC.....			....	09/03/2015	DEUTSCHE BANK.....	.....	.....48,328	127,000	134,679	133,427	0	(1,254)	0	(1,254)	0	132,173	0	(83,846)	(83,846)	9,810	04/15/2020	4FE.....
53961* BK 1	LOCAL INITIATIVES/LIVING CITIES.....			....	09/08/2015	SINKING FUND REDEMPTION...	.....	.....119,700	119,700	119,700	119,700	0	0	0	0	0	119,700	0	0	0	3,126	09/07/2018	4.....
554694 AA 7	MACKINAW POWER LLC.....			....	07/31/2015	SINKING FUND REDEMPTION... CALLED IHRU ISSUER at	.....	.....444,000	444,000	444,000	444,000	0	0	0	0	0	444,000	0	0	0	20,966	10/31/2023	2FE.....
56808R AD 8	MARINA DISTRICT FINANCE CO INC.....			....	08/16/2015	102.469	.....	.....153,704	150,000	162,750	157,425	0	(3,721)	0	(3,721)	0	153,704	0	0	0	14,854	08/15/2018	3FE.....
59022H BV 3	MERRILL LYNCH MTGE TRUST.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....115,688	115,688	114,017	115,688	0	0	0	0	0	115,688	0	0	0	5,472	11/12/2035	1FM.....
59549P AA 6	MID-STATE TRUST.....			....	07/01/2015	MBS PAYDOWN.....	.....	.....63,080	63,080	63,070	63,078	0	2	0	2	0	63,080	0	0	0	3,941	04/01/2030	2AM.....
616912 AA 9	MORGANBERRY CORPORATION.....			....	09/30/2015	SINKING FUND REDEMPTION...	.....	.....724,769	724,769	739,264	726,274	0	(1,505)	0	(1,505)	0	724,769	0	0	0	56,547	03/31/2019	1FE.....
617451 AP 4	MORGAN STANLEY CAPITAL I.....			....	07/01/2015	VARIOUS.....	.....	.....0	3,027,822	292,114	322,242	0	0	0	0	0	322,242	0	(322,242)	(322,242)	49,049	09/15/2042	1FM.....
61745M 6P 3	MORGAN STANLEY CAPITAL I.....			....	07/01/2015	MBS PAYDOWN.....	.....	.....14,000,000	14,000,000	13,378,203	13,924,659	0	75,341	0	75,341	0	14,000,000	0	0	0	427,198	08/13/2042	1FM.....
61745M 6Q 1	MORGAN STANLEY CAPITAL I.....			....	08/01/2015	MBS PAYDOWN.....	.....	.....11,000,000	11,000,000	10,527,773	10,936,641	0	63,359	0	63,359	0	11,000,000	0	0	0	377,130	08/13/2042	1FM.....
61745M 6S 7	MORGAN STANLEY CAPITAL I.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....5,000,000	5,000,000	5,027,180	5,000,000	0	0	0	0	0	5,000,000	0	0	0	184,512	08/13/2042	1FM.....
61745M 6T 5	MORGAN STANLEY CAPITAL I.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....822,893	822,893	720,830	725,550	0	312	0	312	0	725,863	0	97,031	97,031	34,070	08/13/2042	3FM.....
61745M US 0	MORGAN STANLEY CAPITAL I.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....244,187	244,187	242,986	244,187	0	0	0	0	0	244,187	0	0	0	9,599	04/14/2040	1FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....0	1,082	39	39	0	0	0	0	0	39	0	(39)	(39)	6	11/12/2041	1FM.....
61751X AL 4	MORGAN STANLEY CAPITAL I.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....0	27,523	2,525	1,906	619	0	0	619	0	2,525	0	(2,525)	(2,525)	0	11/12/2049	6FM.....
649705 JJ 0	NYC IND DEVELMNT AGENCY.....			....	09/11/2015	MBS PAYDOWN.....	.....	.....396,777	396,777	335,278	413,660	0	(16,883)	0	(16,883)	0	396,777	0	0	0	23,292	09/11/2018	2.....
674215 AC 2	OASIS PETROLEUM INC.....			....	09/30/2015	DEUTSCHE BANK.....	.....	.....56,880	64,000	69,353	66,478	0	(756)	0	(756)	0	65,722	0	(8,842)	(8,842)	5,399	02/01/2019	4FE.....
677415 CL 3	OHIO POWER COMPANY.....			....	07/23/2015	BANK OF AMERICA CORP.....	.....	.....23,947,370	23,000,000	22,852,260	22,973,093	0	10,663	0	10,663	0	22,983,756	0	963,614	963,614	908,500	06/01/2016	2FE.....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....			....	07/12/2015	SINKING FUND REDEMPTION... CALLED IHRU ISSUER at	.....	.....85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	2,266	07/12/2017	1.....
69073T AP 8	OWENS-BROCKWAY.....			....	09/17/2015	102.307 CALLED IHRU ISSUER at	.....	.....255,767	250,000	281,250	261,806	0	(6,039)	0	(6,039)	0	255,767	0	0	0	25,691	05/15/2016	4FE.....
70788T AC 1	PENN VIRGINIA RESOURCE PARTNERS.....			....	08/13/2015	106.498	.....	.....568,451	531,000	585,266	401,970	0	(9,919)	0	(9,919)	0	568,451	0	0	0	47,453	06/01/2020	2FE.....
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....20	20	20	20	0	0	0	0	0	20	0	0	0	1	08/28/2022	1FM.....
74730* AH 5	QUAD GRAPHICS INC.....			....	09/01/2015	MATURITY.....	.....	.....500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3.....
74731@ AF 6	QUAD GRAPHICS INC.....			....	09/30/2015	SINKING FUND REDEMPTION...	.....	.....340,909	340,909	340,909	340,909	0	0	0	0	0	340,909	0	0	0	27,614	09/30/2016	3.....
74955E AB 5	RGS (I&M) FUNDING CORP.....			....	06/07/2015	VARIOUS.....	.....	.....(1)	(1)	(1)	277	0	(60)	0	(60)	0	(1)	0	0	0	0	12/07/2022	3AM.....
749618 AA 2	REPUBLIC BANK OF NEW YORK.....			....	07/15/2015	MBS PAYDOWN..... CALLED IHRU ISSUER at	.....	.....1,514,799	1,514,799	1,521,055	1,512,232	0	2,567	0	2,567	0	1,514,799	0	0	0	106,335	07/15/2017	1FE.....
75281A AL 3	RANGE RESOURCES CORP.....			....	08/03/2015	103.375	.....	.....529,280	512,000	536,595	75,950	0	(4,887)	0	(4,887)	0	529,280	0	0	0	24,458	08/01/2020	3FE.....
75884R AP 8	REGENCY CENTERS CORP.....			....	08/01/2015	MATURITY.....	.....	.....10,000,000	10,000,000	9,986,400	9,999,026	0	974	0	974	0	10,000,000	0	0	0	525,000	08/01/2015	2FE.....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....			....	09/01/2015	MBS PAYDOWN..... CALLED IHRU ISSUER at	.....	.....21,360	21,451	21,174	20,091	0	0	0	0	0	20,091	0	1,269	1,269	425	08/25/2035	1FM.....
767754 CB 8	RITE AID CORP.....			....	08/15/2015	104.000	.....	.....521,040	501,000	564,878	537,851	0	(16,811)	0	(16,811)	0	521,040	0	0	0	40,080	08/15/2020	3FE.....
78355H JN 0	RYDER SYSTEM INC.....			....	09/01/2015	MATURITY.....	.....	.....21,000,000	21,000,000	23,736,850	21,371,539	0	(371,539)	0	(371,539)	0	21,000,000	0	0	0	1,512,000	09/01/2015	2FE.....
784635 AP 9	SPX CORP.....			....	09/22/2015	PACEDIR.....	.....	.....992,797	937,000	1,041,514	887,447	0	(17,413)	0	(17,413)	0	992,797	0	0	0	60,270	09/01/2017	3FE.....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			....	09/01/2015	MBS PAYDOWN.....	.....	.....295	295	301	295	0	0	0	0	0	295	0	0	0	5	04/25/2024	1FM.....

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			For eig 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)
803111 AR 4	SARA LEE CORP.....			07/30/2015	100.000	.....	.....	20,195,000	20,195,000	20,182,681	20,193,180	0	1,496	0	1,496	0	20,194,676	0	324	324	547,537	09/15/2015	2FE.....
820922 AV 4	SHEARSON LEHMAN CMO INC.....			09/01/2015	MBS PAYDOWN.....	.....	.....	224,954	224,954	190,856	221,943	0	3,011	0	3,011	0	224,954	0	0	0	8,755	05/01/2017	1.....
852061 AF 7	SPRINT COMMUNICATIONS INC.....			09/16/2015	CREDIT SUISSE GROUP.....	.....	.....	257,500	250,000	268,125	267,901	0	(4,673)	0	(4,673)	0	263,229	0	(5,729)	(5,729)	23,031	08/15/2017	4FE.....
852061 AK 6	SPRINT NEXTEL CORP.....			08/19/2015	GOLDMAN SACHS.....	.....	.....	274,831	245,000	305,025	286,141	0	(6,423)	0	(6,423)	0	279,717	0	(4,886)	(4,886)	17,089	11/15/2018	3FE.....
85746* AW 0	AIRBUS IND GE/WIL TR/ST BK.....			09/30/2015	MATURITY.....	.....	.....	204,005	204,005	204,005	204,005	0	0	0	0	0	204,005	0	0	0	16,422	09/30/2015	1.....
858271 AA 7	STEELRIVER TRANSMISSION.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	212,765	212,765	212,765	212,765	0	0	0	0	0	212,765	0	0	0	7,516	06/30/2017	2FE.....
86736@ AA 6	SUNFLOWER ELECTRIC CO-OP.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	317,123	317,123	250,142	309,504	0	7,619	0	7,619	0	317,123	0	0	0	19,027	12/31/2016	2.....
86787G AG 7	SUNTRUST BANK.....			09/01/2015	MATURITY.....	.....	.....	21,000,000	21,000,000	20,618,160	20,965,443	0	34,557	0	34,557	0	21,000,000	0	0	0	1,050,000	09/01/2015	2FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....			08/01/2015	SINKING FUND REDEMPTION.....	.....	.....	412,500	412,500	441,656	413,419	0	(919)	0	(919)	0	412,500	0	0	0	39,188	02/01/2030	2FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	118,744	118,744	118,744	118,744	0	0	0	0	0	118,744	0	0	0	5,390	12/30/2023	2FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....			09/20/2015	MBS PAYDOWN.....	.....	.....	283,629	283,629	283,629	283,629	0	0	0	0	0	283,629	0	0	0	12,060	03/20/2018	2.....
89176* AA 9	TOWER DEVELOPMENT CORP.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	75,000	75,000	74,438	74,812	0	188	0	188	0	75,000	0	0	0	4,725	01/02/2017	3FE.....
89188# AA 1	TOWERPOINT INVESTMENTS LLC.....			09/22/2015	VARIOUS.....	.....	.....	3,590,468	3,590,468	3,590,468	0	0	0	0	0	0	3,590,468	0	0	0	39,270	07/17/2017	5*.....
89188* AA 5	TOWERPOINT ACQUISITIONS LLC.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	31,370,686	31,370,686	31,370,686	0	0	0	0	0	0	31,370,686	0	0	0	124,861	07/17/2017	5*.....
902118 BL 1	TYCO INTERNATIONAL FINANCE SA.....			09/16/2015	100.000	.....	.....	12,301,055	12,235,000	12,390,724	12,313,040	0	(11,985)	0	(11,985)	0	12,301,055	0	0	0	3,851,014	01/15/2019	1FE.....
90363@ AB 6	USTA NATIONAL TENNIS CENTER.....			07/08/2015	SINKING FUND REDEMPTION.....	.....	.....	23,383	23,383	23,383	23,383	0	0	0	0	0	23,383	0	0	0	795	09/08/2039	1FE.....
906548 BY 7	UNION ELECTRIC CO.....			09/04/2015	WELLS FARGO.....	.....	.....	12,331,990	11,000,000	10,877,130	10,901,985	0	2,022	0	2,022	0	10,904,007	0	1,427,983	1,427,983	596,597	03/15/2034	1FE.....
906548 CA 8	UNION ELECTRIC CO.....			09/10/2015	WELLS FARGO.....	.....	.....	11,947,760	11,000,000	10,994,170	10,998,167	0	335	0	335	0	10,998,502	0	949,258	949,258	629,567	08/01/2018	1FE.....
90783W AA 1	UNION PACIFIC RAILROAD.....			07/02/2015	SINKING FUND REDEMPTION.....	.....	.....	288,720	288,720	289,318	288,745	0	(25)	0	(25)	0	288,720	0	0	0	16,936	07/02/2030	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT.....			09/01/2015	SINKING FUND REDEMPTION.....	.....	.....	299,259	299,259	299,259	299,259	0	0	0	0	0	299,259	0	0	0	14,904	05/01/2032	1.....
925524 BB 5	VIACOM INC.....			09/29/2015	100.000	.....	.....	46,139,545	45,994,000	47,190,659	46,291,018	0	(164,332)	0	(164,332)	0	46,126,685	0	12,860	12,860	2,990,654	04/30/2016	2FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY.....			09/30/2015	SINKING FUND REDEMPTION.....	.....	.....	21,005	21,005	21,005	21,005	0	0	0	0	0	21,005	0	0	0	619	06/30/2030	1FE.....
92966* AA 7	WABASH VALLEY POWER ASSOC.....			07/31/2015	SINKING FUND REDEMPTION.....	.....	.....	126,849	126,849	119,436	125,843	0	1,006	0	1,006	0	126,849	0	0	0	4,833	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....			07/30/2015	SINKING FUND REDEMPTION.....	.....	.....	130,269	130,269	130,269	130,269	0	0	0	0	0	130,269	0	0	0	6,024	01/31/2028	1.....
929766 MZ 3	WACHOVIA BANK COMM MTGE.....			09/01/2015	MBS PAYDOWN.....	.....	.....	11,207	11,207	11,258	11,242	0	(34)	0	(34)	0	11,207	0	0	0	469	12/15/2035	3FM.....
929766 S5 3	WACHOVIA BANK COMM MTGE.....			08/01/2015	MBS PAYDOWN.....	.....	.....	5,227	5,227	5,251	5,226	0	0	0	0	0	5,227	0	0	0	161	04/15/2042	5FM.....
931422 AE 9	WALGREEN CO.....			08/10/2015	99.789	.....	.....	17,831,203	17,850,000	17,803,435	17,828,212	0	2,991	0	2,991	0	17,831,203	0	0	0	2,575,072	01/15/2019	2FE.....
989701 AV 9	ZIONS BANCORP.....			09/15/2015	MATURITY.....	.....	.....	13,301,000	13,301,000	13,285,148	13,299,087	0	1,913	0	1,913	0	13,301,000	0	0	0	798,060	09/15/2015	3FE.....
C4862# AA 0	ISLAND TIMBERLANDS FIN CORP.....	A...		08/30/2015	MATURITY.....	.....	.....	7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	417,770	08/30/2015	2.....
00772B AA 9	AERCAP IRELAND CAPITAL LTD.....	F...		08/05/2015	DIRECT.....	.....	.....	236,000	236,000	236,000	236,000	0	0	0	0	0	236,000	0	0	0	4,687	05/15/2017	3FE.....
00772B AC 5	AERCAP IRELAND CAPITAL LTD.....	F...		08/05/2015	DIRECT.....	.....	.....	432,867	432,000	432,875	257,000	0	(8)	0	(8)	0	432,867	0	0	0	8,419	05/15/2019	3FE.....
12545D AB 4	CHC HELICOPTER SA.....	F...		09/25/2015	BANK OF AMERICA CORP.....	.....	.....	205,494	336,600	332,308	332,318	0	451	0	451	0	332,769	0	(127,275)	(127,275)	28,826	10/15/2020	4FE.....
1912EQ AD 4	COCA-COLA HBC FINANCE.....	F...		09/17/2015	MATURITY.....	.....	.....	7,935,000	7,935,000	8,157,646	7,952,751	0	(17,751)	0	(17,751)	0	7,935,000	0	0	0	436,425	09/17/2015	2FE.....
35177P AU 1	FRANCE TELECOM SA.....	F...		09/16/2015	MATURITY.....	.....	.....	15,000,000	15,000,000	14,920,200	14,988,159	0	11,841	0	11,841	0	15,000,000	0	0	0	318,750	09/16/2015	2FE.....
46115H AA 5	INTESA SANPAOLO SPA.....	F...		08/12/2015	MATURITY.....	.....	.....	40,000,000	40,000,000	39,949,200	39,993,265	0	6,735	0	6,735	0	40,000,000	0	0	0	1,450,000	08/12/2015	2FE.....
59146Q A# 0	METCASH TRADING LTD.....	F...		07/10/2015	102.856	.....	.....	14,399,853	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	399,853	399,853	584,107	09/11/2023	3.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For eig 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)
59146Q	A*	4	METCASH TRADING LTD.....	F..	07/10/2015	CALLD THRU ISSUER at 101.876	.....	.....9,168,856	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	168,856	168,856	310,783	09/10/2018	3.....
63859W	AA	7	NATIONWIDE BUILDING SOCIETY.....	F..	08/01/2015	MATURITY.....	.....	.....40,000,000	40,000,000	39,803,200	39,987,470	0	12,530	0	12,530	0	40,000,000	0	0	0	2,000,000	08/01/2015	2FE.....
780153	AT	9	ROYAL CARIBBEAN CRUISES LTD.....	R..	07/15/2015	MATURITY.....	.....	.....705,000	705,000	851,681	742,734	0	(37,734)	0	(37,734)	0	705,000	0	0	0	83,719	07/15/2015	3FE.....
78401S	AA	7	SCA COORDINATION CENTER.....	F..	07/15/2015	MATURITY.....	.....	.....15,000,000	15,000,000	14,727,900	14,984,308	0	15,692	0	15,692	0	15,000,000	0	0	0	675,000	07/15/2015	1FE.....
865622	AE	4	SUMITOMO MITSUI BANKING CORP.....	F..	07/22/2015	MATURITY.....	.....	.....18,702,000	18,702,000	18,677,126	18,699,026	0	2,974	0	2,974	0	18,702,000	0	0	0	589,113	07/22/2015	1FE.....
K3752#	AB	4	COPENHAGEN AIRPORTS A/S.....	F..	08/27/2015	MATURITY.....	.....	.....7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	432,000	08/27/2015	2.....
3899999. Total Bonds - Industrial and Miscellaneous.....								681,149,837	709,702,354	676,739,536	633,019,092	1,120,390	(684,758)	0	435,632	0	673,655,509	0	7,494,325	7,494,325	38,877,868	XXX	XXX
Bonds - Hybrid Securities																							
06738C	AG	4	BARCLAYS BANK PLC.....	F..	09/22/2015	BARCLAYS PLC.....	.....	.....42,087,500	37,000,000	38,090,740	37,960,284	0	(24,950)	0	(24,950)	0	37,935,333	0	4,152,167	4,152,167	1,974,156	01/01/9999	3FE.....
76117H	AA	0	RESONA PFD GLOBAL SECURITY.....	F..	07/30/2015	CALLD THRU ISSUER at 100.000	.....	.....21,000,000	21,000,000	21,479,718	21,065,821	0	(65,821)	0	(65,821)	0	21,000,000	0	0	0	1,510,110	01/01/9999	4AM.....
4899999. Total Bonds - Hybrid Securities.....								63,087,500	58,000,000	59,570,458	59,026,105	0	(90,771)	0	(90,771)	0	58,935,333	0	4,152,167	4,152,167	3,484,266	XXX	XXX
8399997. Total Bonds - Part 4.....								..2,366,570,767	..2,271,676,885	..2,353,920,484	730,574,533	1,120,390	(107,580)	0	1,012,810	0	..2,355,087,721	0	11,483,044	11,483,044	56,934,771	XXX	XXX
8399999. Total Bonds.....								..2,366,570,767	..2,271,676,885	..2,353,920,484	730,574,533	1,120,390	(107,580)	0	1,012,810	0	..2,355,087,721	0	11,483,044	11,483,044	56,934,771	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
16934W	10	6	CHIMERIX INC.....	.....	08/18/2015	MERRILL LYNCH CAPITALSERVICES INC.	4,615.000	247,257	XXX	252,210	0	0	0	0	0	0	252,210	0	(4,953)	(4,953)	0	XXX	L.....
83587F	20	2	SORRENTO THERAPEUTICS INC.....	.....	09/23/2015	MERRILL LYNCH CAPITALSERVICES INC.	13,531.000	228,161	XXX	236,133	0	0	0	0	0	0	236,133	0	(7,973)	(7,973)	0	XXX	L.....
31680Q	10	4	58.COM INC-ADR.....	F..	09/16/2015	MORGAN STANLEY.....	7,000.000	300,902	XXX	301,294	0	0	0	0	0	0	301,294	0	(392)	(392)	0	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								776,320	XXX	789,637	0	0	0	0	0	0	789,637	0	(13,318)	(13,318)	0	XXX	XXX
9799997 Total Common Stocks - Part 4.....								776,320	XXX	789,637	0	0	0	0	0	0	789,637	0	(13,318)	(13,318)	0	XXX	XXX
9799999. Total Common Stocks.....								776,320	XXX	789,637	0	0	0	0	0	0	789,637	0	(13,318)	(13,318)	0	XXX	XXX
9899999. Total Preferred and Common Stocks.....								776,320	XXX	789,637	0	0	0	0	0	0	789,637	0	(13,318)	(13,318)	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								..2,367,347,087	XXX	..2,354,710,121	730,574,533	1,120,390	(107,580)	0	1,012,810	0	..2,355,877,358	0	11,469,726	11,469,726	56,934,771	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, 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)		
Purchased Options - Hedging Other - Put Options																									
340333 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/02/2012	..04/01/2022	...10,864	...38,786,338	...3,086.0000	...9,045,584	0	0	5,631,971	.....	.....5,631,971	...(3,413,613)	0	0	0	...9,045,584	.....	001.....		
371624 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/14/2012	..09/14/2022	...10,000	...35,701,710	...3,110.0000	...8,761,400	0	0	5,477,476	.....	.....5,477,476	...(3,283,924)	0	0	0	...8,761,400	.....	001.....		
371628 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/14/2012	..09/14/2022	...10,000	...35,701,710	...3,110.0000	...8,760,000	0	0	5,477,476	.....	.....5,477,476	...(3,282,524)	0	0	0	...8,760,000	.....	001.....		
339346 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..03/26/2012	..03/18/2022	...15,000	...53,552,565	...3,084.5200	...12,581,825	0	0	7,742,281	.....	.....7,742,281	...(4,839,544)	0	0	0	...12,581,825	.....	001.....		
373593 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/19/2012	..09/19/2022	...10,000	...35,701,710	...3,053.0000	...8,703,400	0	0	5,263,516	.....	.....5,263,516	...(3,439,884)	0	0	0	...8,703,400	.....	001.....		
375229 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/27/2012	..09/27/2022	...10,000	...35,701,710	...2,988.3400	...8,675,800	0	0	5,027,821	.....	.....5,027,821	...(3,647,979)	0	0	0	...8,675,800	.....	001.....		
339779 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..03/29/2012	..03/18/2022	...10,380	...37,058,375	...3,015.0000	...8,677,369	0	0	5,084,385	.....	.....5,084,385	...(3,592,983)	0	0	0	...8,677,369	.....	001.....		
341033 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/05/2012	..04/05/2022	...15,136	...54,038,108	...3,036.0000	...12,489,016	0	0	7,567,488	.....	.....7,567,488	...(4,921,529)	0	0	0	...12,489,016	.....	001.....		
371613 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..09/13/2012	..09/13/2022	...10,000	...35,701,710	...3,052.0000	...8,755,500	0	0	5,252,094	.....	.....5,252,094	...(3,503,406)	0	0	0	...8,755,500	.....	001.....		
373567 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/19/2012	..09/19/2022	...10,000	...35,701,710	...3,053.0000	...8,703,400	0	0	5,263,516	.....	.....5,263,516	...(3,439,884)	0	0	0	...8,703,400	.....	001.....		
377411 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..10/05/2012	..10/05/2022	...10,000	...35,701,710	...3,072.0000	...8,754,000	0	0	5,353,176	.....	.....5,353,176	...(3,400,824)	0	0	0	...8,754,000	.....	001.....		
339294 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQGNF3BB653.....	..03/23/2012	..03/18/2022	...10,350	...36,951,270	...3,031.5600	...8,790,255	0	0	5,134,142	.....	.....5,134,142	...(3,656,113)	0	0	0	...8,790,255	.....	001.....		
372684 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..09/17/2012	..09/19/2022	...10,000	...35,701,710	...3,089.3900	...8,823,100	0	0	5,403,808	.....	.....5,403,808	...(3,419,292)	0	0	0	...8,823,100	.....	001.....		
373299 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..09/18/2012	..09/19/2022	...10,000	...35,701,710	...3,060.0000	...8,728,400	0	0	5,290,391	.....	.....5,290,391	...(3,438,009)	0	0	0	...8,728,400	.....	001.....		
377980 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..10/11/2012	..10/11/2022	...10,000	...35,701,710	...2,993.0000	...8,593,000	0	0	5,059,680	.....	.....5,059,680	...(3,533,320)	0	0	0	...8,593,000	.....	001.....		
0099999. Total-Purchased Options-Hedging Other-Put Options.....											..138,842,048	0	0	84,029,221	XXX	...84,029,221	...(54,812,827)	0	0	0	..138,842,048	XXX	XXX		
Purchased Options - Hedging Other - Floors																									
97248 Floor #84 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..03/26/2007	..03/30/2017	1	600,000,000	4.0000	...27,000,000	0	0	...(16,926,923)		21,937,187	450,187	0	0	0	...27,000,000	.....	001.....		
97249 Floor #83 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	JPCB.....	7H6GLXDRUGQFV57RNE97.....	..03/26/2007	..03/31/2017	1	600,000,000	4.0000	...27,000,000	0	0	...(16,863,868)		21,937,187	450,187	0	0	0	...27,000,000	.....	001.....		
97250 Floor #85 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	MLCS.....	GDWTXX036O1TB7DW3U69.....	..03/26/2007	..03/31/2017	1	600,000,000	4.0000	...27,000,000	0	0	...(16,863,868)		21,886,227	450,187	0	0	0	...27,000,000	.....	001.....		
0119999. Total-Purchased Options-Hedging Other-Floors.....											...81,000,000	0	0	...(50,654,660)		65,760,601	XXX	...82,299,601	...1,350,561	0	0	0	...81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																									
533350 MSO Collar 55 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/17/2014	..10/21/2014	...3,812	0	...1,886.7600	460,342	0	0	200,097	.....	.....200,097	...(260,245)	0	0	0	0	.....	003.....		
533351 MSO Collar 55 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/17/2014	..10/21/2014	...3,812	...7,319,838	...1,415.0700	...(130,192)	0	0	(29)	.....	.....(29)	...130,163	0	0	0	...7,663	.....	003.....		
533352 MSO Collar 55 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/17/2014	..10/21/2014	...3,812	0	...2,075.4400	...(160,043)	0	0	(1,461)	.....	.....(1,461)	...158,582	0	0	0	0	.....	003.....		
538256 MSO Collar 56 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/21/2014	..11/25/2014	...4,104	0	...1,547.6300	...(105,847)	0	0	(18,291)	.....	.....(18,291)	...87,556	0	0	0	0	.....	003.....		
538257 MSO Collar 56 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/21/2014	..11/25/2014	...4,104	0	...2,255.6100	...(140,938)	0	0	(777)	.....	.....(777)	...140,161	0	0	0	0	.....	003.....		
538255 MSO Collar 56 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/21/2014	..11/25/2014	...4,104	...7,880,172	...2,063.5000	...467,509	0	0	20,206	.....	.....20,206	...(447,303)	0	0	0	...14,728	.....	003.....		
544992 MSO Collar 57 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/19/2014	..12/23/2014	...3,876	...7,442,186	...1,552.9900	...(119,577)	0	0	(39,940)	.....	.....(39,940)	...79,637	0	0	0	...17,312	.....	003.....		
544994 MSO Collar 57 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/19/2014	..12/23/2014	...3,876	0	...2,070.6500	...488,231	0	0	33,052	.....	.....33,052	...(455,179)	0	0	0	0	.....	003.....		
544996 MSO Collar 57 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/19/2014	..12/23/2014	...3,876	0	...2,271.1500	...(156,439)	0	0	(1,930)	.....	.....(1,930)	...154,509	0	0	0	0	.....	003.....		
545001 MSO Collar 58 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...4,104	...7,880,168	...2,255.6100	...154,112	0	0	777	.....	.....777	...(153,335)	0	0	0	...14,728	.....	003.....		
545606 MSO Collar 58 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...4,104	0	...2,373.0300	...(56,720)	0	0	(122)	.....	.....(122)	...56,598	0	0	0	0	.....	003.....		
544998 MSO Collar 60 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...3,812	0	...2,169.7700	...(229,008)	0	0	(85)	.....	.....(85)	...228,924	0	0	0	0	.....	003.....		
544999 MSO Collar 60 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...3,812	...7,319,846	...2,075.4400	...398,049	0	0	1,461	.....	.....1,461	...(396,588)	0	0	0	...7,663	.....	003.....		
545006 MSO Collar 61 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...2,812	...5,399,432	...2,373.0300	...(41,507)	0	0	(83)	.....	.....(83)	...41,424	0	0	0	...10,092	.....	003.....		
545007 MSO Collar 61 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/18/2014	..12/22/2014	...2,8																	

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 s at Inception and at Year- end (b)
557685 MSO Collar 63 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LWTFZYICNSX8D621K86.....	..02/20/2015	..02/24/2015	3,979	0	..2,312.8900	0	(147,106)	0	(5,601)	.....	.....(5,601)	141,504	0	0	0	0	003.....	
557686 MSO Collar 63 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LWTFZYICNSX8D621K86.....	..02/20/2015	..02/24/2015	3,979	0	..2,110.3000	0	487,036	0	52,633	.....	.....52,633	(434,403)	0	0	0	0	003.....	
565090 MSO Collar 64 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	..03/20/2015	..03/24/2015	2,614	0	..2,108.1000	0	134,829	0	48,235	.....	.....48,235	(86,594)	0	0	0	0	003.....	
565091 MSO Collar 64 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	..03/20/2015	..03/24/2015	2,614	..5,018,436	..1,581.0800	0	0	0	(81,428)	.....	.....(81,428)	(81,428)	0	0	0	17,124	003.....	
565089 MSO Collar 64 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	..03/20/2015	..03/24/2015	2,614	0	..2,287.0800	0	0	0	(7,065)	.....	.....(7,065)	(7,065)	0	0	0	0	003.....	
572095 MSO Collar 65 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..04/17/2015	..04/21/2015	2,534	0	..1,560.8900	0	(77,687)	0	(85,852)	.....	.....(85,852)	(8,166)	0	0	0	0	003.....	
572096 MSO Collar 65 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..04/17/2015	..04/21/2015	2,534	0	..2,081.1800	0	305,840	0	78,576	.....	.....78,576	(227,264)	0	0	0	0	003.....	
572097 MSO Collar 65 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..04/17/2015	..04/21/2015	2,534	..4,865,623	..2,250.8000	0	(107,906)	0	(13,580)	.....	.....(13,580)	94,326	0	0	0	17,918	003.....	
575679 MSO Collar 66 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..05/15/2015	..05/19/2015	3,442	0	..2,122.7300	0	416,500	0	91,633	.....	.....91,633	(324,867)	0	0	0	0	003.....	
575680 MSO Collar 66 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..05/15/2015	..05/19/2015	3,442	..6,609,252	..2,310.5900	0	(127,216)	0	(15,039)	.....	.....(15,039)	112,177	0	0	0	26,403	003.....	
575678 MSO Collar 66 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..05/15/2015	..05/19/2015	3,442	0	..1,592.0500	0	(105,953)	0	(155,854)	.....	.....(155,854)	(49,901)	0	0	0	0	003.....	
583427 MSO Collar 67 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..06/19/2015	..06/23/2015	4,517	..8,672,025	..1,582.4900	0	(130,562)	0	(222,461)	.....	.....(222,461)	(91,900)	0	0	0	36,666	003.....	
583426 MSO Collar 67 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..06/19/2015	..06/23/2015	4,517	0	..2,109.9900	0	532,725	0	156,585	.....	.....156,585	(376,140)	0	0	0	0	003.....	
583425 MSO Collar 67 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	..06/19/2015	..06/23/2015	4,517	0	..2,299.8900	0	(153,434)	0	(26,984)	.....	.....(26,984)	126,449	0	0	0	0	003.....	
588730 MSO Collar 68 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..07/17/2015	..07/21/2015	2,951	0	..1,594.9800	0	(75,939)	0	(166,512)	.....	.....(166,512)	(90,574)	0	0	0	0	003.....	
588731 MSO Collar 68 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..07/17/2015	..07/21/2015	2,951	0	..2,126.6400	0	333,882	0	103,006	.....	.....103,006	(230,877)	0	0	0	0	003.....	
588732 MSO Collar 68 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..07/17/2015	..07/21/2015	2,951	..5,666,266	..2,311.0200	0	(93,513)	0	(20,619)	.....	.....(20,619)	72,894	0	0	0	25,210	003.....	
597024 MSO Collar 69 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..08/21/2015	..08/25/2015	4,327	0	..1,970.8900	0	517,710	0	432,738	.....	.....432,738	(84,972)	0	0	0	0	003.....	
597022 MSO Collar 69 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..08/21/2015	..08/25/2015	4,327	..8,308,905	..2,145.7100	0	(175,185)	0	(152,231)	.....	.....(152,231)	22,954	0	0	0	39,142	003.....	
597023 MSO Collar 69 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	..08/21/2015	..08/25/2015	4,327	0	..1,478.1700	0	(132,200)	0	(186,377)	.....	.....(186,377)	(54,177)	0	0	0	0	003.....	
608104 MSO Collar 70 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	..09/18/2015	..09/22/2015	5,018	0	..2,149.7200	0	(234,009)	0	(191,110)	.....	.....(191,110)	42,899	0	0	0	0	003.....	
608105 MSO Collar 70 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	..09/18/2015	..09/22/2015	5,018	0	..1,958.0300	0	674,190	0	558,396	.....	.....558,396	(115,794)	0	0	0	0	003.....	
608106 MSO Collar 70 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	..09/18/2015	..09/22/2015	5,018	..9,635,304	..1,468.5200	0	(197,847)	0	(228,729)	.....	.....(228,729)	(30,882)	0	0	0	47,311	003.....	
216263 SCS Collar 18 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... Q2RNE8IBXP4R0TD8PU41.....	..11/15/2010	..11/16/2015	82	0	..719.9400	14,361	0	0	30,901	.....	.....30,901	16,540	0	0	0	0	003.....	
216262 SCS Collar 18 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... Q2RNE8IBXP4R0TD8PU41.....	..11/15/2010	..11/16/2015	82	0	..647.9460	(13,092)	0	0	(0)	.....	.....(0)	13,092	0	0	0	0	003.....	
216264 SCS Collar 18 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... Q2RNE8IBXP4R0TD8PU41.....	..11/15/2010	..11/16/2015	82	..90,203	..1,281.4932	1,762	0	0	(15)	.....	.....(15)	(1,777)	0	0	0	162	003.....	
222186 SCS Collar 32 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	475	0	..1,111.7100	(86,923)	0	0	(66)	.....	.....(66)	86,857	0	0	0	0	003.....	
222187 SCS Collar 32 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	475	0	..1,235.2300	107,098	0	0	318,717	.....	.....318,717	211,619	0	0	0	0	003.....	
222188 SCS Collar 32 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	475	..912,437	..2,075.1900	(9,873)	0	0	(3,456)	.....	.....(3,456)	6,417	0	0	0	2,068	003.....	
222190 SCS Collar 33 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	2,697	0	..1,235.2300	611,561	0	0	1,809,118	.....	.....1,809,118	1,197,557	0	0	0	0	003.....	
222191 SCS Collar 33 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	2,697	..5,179,223	..1,741.6700	(170,064)	0	0	(518,237)	.....	.....(518,237)	(348,173)	0	0	0	11,739	003.....	
222189 SCS Collar 33 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	2,697	0	..988.1800	(382,981)	0	0	(148)	.....	.....(148)	382,833	0	0	0	0	003.....	
222194 SCS Collar 34 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	1,809	..3,472,509	..1,593.4500	(175,816)	0	0	(586,379)	.....	.....(586,379)	(410,564)	0	0	0	7,870	003.....	
222193 SCS Collar 34 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	1,809	0	..1,235.2300	408,934	0	0	1,212,957	.....	.....1,212,957	804,024	0	0	0	0	003.....	
222192 SCS Collar 34 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	..12/15/2010	..12/14/2015	1,809	0	..864.6600	(193,911)	0	0	(33)	.....	.....(33)	193,879	0	0	0	0	003.....	
222210 SCS Collar 38 Russel2000.....																						

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 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)
	Description																						
222214 SCS Collar 40 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.12/15/2010	.12/14/2015	1,436	0	537.8500	(141,934)	0	0	(27)	.....	.....(27)	141,907	0	0	0	0	0	003.....
226401 SCS Collar 46 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	322	0	..1,295.0200	71,903	0	0	196,759	.....	.....196,759	124,856	0	0	0	0	0	003.....
226397 SCS Collar 46 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	322	0	..1,165.5200	(60,365)	0	0	(233)	.....	.....(233)	60,132	0	0	0	0	0	003.....
226402 SCS Collar 46 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	322	618,250	..2,046.1300	(8,411)	0	0	(6,309)	.....	.....(6,309)	2,102	0	0	0	0	1,666	003.....
226403 SCS Collar 47 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	3,040	0	..1,036.0200	(439,409)	0	0	(699)	.....	.....(699)	438,710	0	0	0	0	0	003.....
226404 SCS Collar 47 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	3,040	0	..1,295.0200	678,857	0	0	1,857,670	.....	.....1,857,670	1,178,813	0	0	0	0	0	003.....
226405 SCS Collar 47 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	3,040	5,837,102	..1,748.2800	(209,921)	0	0	(592,948)	.....	.....(592,948)	(383,027)	0	0	0	0	15,728	003.....
226406 SCS Collar 48 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,362	0	906.5100	(147,682)	0	0	(104)	.....	.....(104)	147,578	0	0	0	0	0	003.....
226408 SCS Collar 48 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,362	2,615,350	..1,605.8200	(143,254)	0	0	(432,931)	.....	.....(432,931)	(289,676)	0	0	0	0	7,047	003.....
226407 SCS Collar 48 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,362	0	..1,295.0200	304,167	0	0	832,340	.....	.....832,340	528,174	0	0	0	0	0	003.....
226422 SCS Collar 52 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	811	0	726.8000	(129,238)	0	0	(1,113)	.....	.....(1,113)	128,125	0	0	0	0	0	003.....
226423 SCS Collar 52 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	811	0	807.5600	158,399	0	0	235,507	.....	.....235,507	77,108	0	0	0	0	0	003.....
226424 SCS Collar 52 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	811	892,757	..1,445.5300	(24,255)	0	0	(80)	.....	.....(80)	24,174	0	0	0	0	2,406	003.....
226425 SCS Collar 53 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,942	0	646.0500	(249,202)	0	0	(524)	.....	.....(524)	248,678	0	0	0	0	0	003.....
226427 SCS Collar 53 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,942	2,137,151	..1,235.5700	(118,243)	0	0	(10,036)	.....	.....(10,036)	108,207	0	0	0	0	5,759	003.....
226426 SCS Collar 53 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,942	0	807.5600	379,189	0	0	563,774	.....	.....563,774	184,585	0	0	0	0	0	003.....
226442 SCS Collar 55 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,683	0	565.2900	(169,807)	0	0	(83)	.....	.....(83)	169,724	0	0	0	0	0	003.....
226444 SCS Collar 55 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,683	1,852,293	..1,106.3600	(148,675)	0	0	(81,944)	.....	.....(81,944)	66,731	0	0	0	0	4,991	003.....
226443 SCS Collar 55 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.01/18/2011	.01/14/2016	1,683	0	807.5600	328,661	0	0	488,629	.....	.....488,629	159,969	0	0	0	0	0	003.....
231300 SCS Collar 61 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	850	0	..1,195.2100	(138,269)	0	0	(1,949)	.....	.....(1,949)	136,319	0	0	0	0	0	003.....
231302 SCS Collar 61 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	850	1,632,294	..2,138.1000	(18,335)	0	0	(7,534)	.....	.....(7,534)	10,801	0	0	0	0	5,037	003.....
231301 SCS Collar 61 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	850	0	..1,328.0100	192,991	0	0	491,276	.....	.....491,276	298,285	0	0	0	0	0	003.....
231305 SCS Collar 62 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,539	4,875,225	..1,832.6500	(153,628)	0	0	(353,797)	.....	.....(353,797)	(200,169)	0	0	0	0	15,043	003.....
231304 SCS Collar 62 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,539	0	..1,328.0100	576,410	0	0	1,467,309	.....	1,467,309	890,899	0	0	0	0	0	003.....
231303 SCS Collar 62 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,539	0	..1,062.4100	(314,102)	0	0	(1,944)	.....	.....(1,944)	312,158	0	0	0	0	0	003.....
231308 SCS Collar 63 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,530	2,937,857	..1,686.5700	(141,732)	0	0	(385,530)	.....	.....(385,530)	(243,798)	0	0	0	0	9,065	003.....
231307 SCS Collar 63 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,530	0	..1,328.0100	347,350	0	0	884,215	.....	884,215	536,864	0	0	0	0	0	003.....
231306 SCS Collar 63 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,530	0	929.6100	(140,127)	0	0	(397)	.....	.....(397)	139,729	0	0	0	0	0	003.....
231321 SCS Collar 67 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	854	0	820.0300	167,986	0	0	239,174	.....	239,174	71,188	0	0	0	0	0	003.....
231320 SCS Collar 67 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	854	0	738.0300	(123,627)	0	0	(2,719)	.....	.....(2,719)	120,908	0	0	0	0	0	003.....
231322 SCS Collar 67 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	854	939,580	..1,549.8600	(21,798)	0	0	(48)	.....	.....(48)	21,750	0	0	0	0	2,899	003.....
231324 SCS Collar 68 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,433	0	820.0300	478,760	0	0	681,645	.....	681,645	202,885	0	0	0	0	0	003.....
231323 SCS Collar 68 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,433	0	656.0200	(282,472)	0	0	(2,168)	.....	.....(2,168)	280,304	0	0	0	0	0	003.....
231325 SCS Collar 68 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	2,433	2,677,798	..1,295.6500	(131,989)	0	0	(6,564)	.....	.....(6,564)	125,426	0	0	0	0	8,262	003.....
231326 SCS Collar 69 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,773	0	574.0200	(161,263)	0	0	(316)	.....	.....(316)	160,947	0	0	0	0	0	003.....
231328 SCS Collar 69 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,773	1,951,641	..1,172.6400	(140,805)	0	0	(46,085)	.....	.....(46,085)	94,720	0	0	0	0	6,022	003.....
231327 SCS Collar 69 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868.....	.02/15/2011	.02/16/2016	1,773	0	820.0300	348,931	0	0	496,799	.....	496,799	147,868	0	0	0	0	0	003.....
238055 SCS Collar																							

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, 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 s at Inception and at Year- end (b)
238058 SCS Collar 76 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	1,905	3,657,715	..1,743.3400	(136,654)	0	0	(401,939)	.....	.....(401,939)	(265,284)	0	0	0	12,334	.....	003.....
238061 SCS Collar 77 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,456	4,715,190	..1,602.3400	(266,604)	0	0	(803,427)	.....	.....(803,427)	(536,822)	0	0	0	15,899	.....	003.....
238059 SCS Collar 77 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,456	0	897.3100	(281,715)	0	0	(899)	.....	.....(899)	280,816	0	0	0	0	.....	003.....
238060 SCS Collar 77 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,456	0	..1,281.8700	572,873	0	0	1,525,719	.....	....1,525,719	952,846	0	0	0	0	.....	003.....
238083 SCS Collar 83 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	808	0	712.2000	(129,404)	0	0	(2,827)	.....	.....(2,827)	126,577	0	0	0	0	.....	003.....
238085 SCS Collar 83 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	808	888,806	..1,479.7900	(22,256)	0	0	(231)	.....	.....(231)	22,026	0	0	0	2,997	.....	003.....
238084 SCS Collar 83 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	808	0	791.3300	156,644	0	0	248,391	.....	....248,391	91,746	0	0	0	0	.....	003.....
238086 SCS Collar 84 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,348	0	633.0671	(300,271)	0	0	(2,592)	.....	.....(2,592)	297,680	0	0	0	0	.....	003.....
238087 SCS Collar 84 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,348	0	791.3300	455,470	0	0	722,240	.....	....722,240	266,770	0	0	0	0	.....	003.....
238088 SCS Collar 84 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,348	..2,584,360	..1,234.4700	(140,706)	0	0	(29,524)	.....	.....(29,524)	111,182	0	0	0	8,714	.....	003.....
238089 SCS Collar 85 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,541	0	553.9300	(251,355)	0	0	(642)	.....	.....(642)	250,713	0	0	0	0	.....	003.....
238090 SCS Collar 85 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,541	0	791.3300	492,977	0	0	781,712	.....	....781,712	288,736	0	0	0	0	.....	003.....
238091 SCS Collar 85 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.03/15/2011	.03/14/2016	2,541	..2,797,167	..1,099.9500	(225,936)	0	0	(163,724)	.....	.....(163,724)	62,212	0	0	0	9,432	.....	003.....
245487 SCS Collar 90 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	740	0	..1,187.7100	(140,173)	0	0	(3,880)	.....	.....(3,880)	136,294	0	0	0	0	.....	003.....
245488 SCS Collar 90 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	740	..1,419,997	..1,319.6800	157,419	0	0	433,839	.....	....433,839	276,420	0	0	0	5,216	.....	003.....
245503 SCS Collar 90 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	740	0	2,151.0800	0	0	0	(11,240)	.....	.....(11,240)	(11,240)	0	0	0	0	.....	003.....
245489 SCS Collar 91 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	2,312	0	..1,055.7400	(346,441)	0	0	(4,668)	.....	.....(4,668)	341,774	0	0	0	0	.....	003.....
245504 SCS Collar 91 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	2,312	0	..1,834.3600	0	0	0	(353,062)	.....	.....(353,062)	(353,062)	0	0	0	0	.....	003.....
245490 SCS Collar 91 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	2,312	4,438,956	..1,319.6800	400,352	0	0	1,356,196	.....	....1,356,196	955,843	0	0	0	16,306	.....	003.....
245491 SCS Collar 92 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	1,545	0	923.7800	(173,967)	0	0	(1,070)	.....	.....(1,070)	172,898	0	0	0	0	.....	003.....
245492 SCS Collar 92 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	1,545	..2,966,581	..1,319.6800	209,997	0	0	906,354	.....	....906,354	696,357	0	0	0	10,897	.....	003.....
245505 SCS Collar 92 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	1,545	0	..1,675.9900	0	0	0	(418,372)	.....	.....(418,372)	(418,372)	0	0	0	0	.....	003.....
245516 SCS Collar 97 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	904	0	834.9800	158,324	0	0	243,622	.....	....243,622	85,298	0	0	0	0	.....	003.....
245515 SCS Collar 97 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	904	0	751.4800	(144,983)	0	0	(6,725)	.....	.....(6,725)	138,258	0	0	0	0	.....	003.....
245517 SCS Collar 97 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	904	995,253	..1,578.1100	0	0	0	(139)	.....	.....(139)	(139)	0	0	0	3,656	.....	003.....
245518 SCS Collar 98 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,474	0	667.9800	(441,677)	0	0	(10,267)	.....	.....(10,267)	431,411	0	0	0	0	.....	003.....
245520 SCS Collar 98 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,474	3,824,153	..1,302.5700	0	0	0	(19,172)	.....	.....(19,172)	(19,172)	0	0	0	14,047	.....	003.....
245519 SCS Collar 98 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,474	0	834.9800	492,938	0	0	936,091	.....	....936,091	443,153	0	0	0	0	.....	003.....
245522 SCS Collar 99 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,200	0	834.9800	365,316	0	0	862,199	.....	....862,199	496,883	0	0	0	0	.....	003.....
245523 SCS Collar 99 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,200	..3,522,290	..1,168.9700	0	0	0	(118,806)	.....	.....(118,806)	(118,806)	0	0	0	12,938	.....	003.....
245521 SCS Collar 99 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.04/15/2011	.04/14/2016	3,200	0	584.4900	(318,102)	0	0	(2,690)	.....	.....(2,690)	315,412	0	0	0	0	.....	003.....
250874 SCS Collar 107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	430	473,494	740.6200	(69,437)	0	0	(3,754)	.....	.....(3,754)	65,683	0	0	0	1,875	.....	003.....
250890 SCS Collar 107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	430	0	..1,555.3000	0	0	0	(140)	.....	.....(140)	(140)	0	0	0	0	.....	003.....
250873 SCS Collar 107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	430	0	822.9100	71,508	0	0	121,263	.....	....121,263	49,755	0	0	0	0	.....	003.....
250876 SCS Collar 108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	3,704	0	822.9100	496,550	0	0	1,044,096	.....	....1,044,096	547,547	0	0	0	0	.....	003.....
250875 SCS Collar 108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	3,704	4,076,871	658.3300	(478,719)	0	0	(13,942)	.....	.....(13,942)	464,777	0	0	0	16,146	.....	003.....
250891 SCS Collar 108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	3,704	0	..1,267.2800	0	0	0	(48,829)	.....	.....(48,829)	(48,829)	0	0	0	0	.....	003.....
250892 SCS Collar 109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,192	0	..1,127.3900	0	0	0	(132,883)	.....	.....(132,883)	(132,883)	0	0	0	0	.....	003.....
250877 SCS Collar 109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,192	0	822.9100	231,958	0	0	617,962	.....	....617,962	386,004	0	0	0	0	.....	003.....
250878 SCS Collar 109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,192	..2,412,950	576.0400	(221,405)	0	0	(2,586)	.....	.....(2,586)	218,819	0	0	0	9,556	.....	003.....
250861 SCS Collar 113 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	360	0	..1,329.4700	72,938	0	0	207,762	.....	....207,762	134,824	0	0	0	0	.....	003.....
250862 SCS Collar 113 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	360	690,328	..1,196.5200	(70,142)	0	0	(2,725)	.....	.....(2,725)	67,417	0	0	0	2,734	.....	003.....
250884 SCS Collar 113 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	360	0	..2,140.4500	0	0	0	(7,930)	.....	.....(7,930)	(7,930)	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

QE064

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 s at Inception and at Year- end (b)
250863 SCS Collar 114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,623	5,035,951	..1,063.5800	(395,356)	0	0	(7,991)	.....	.....(7,991)	387,365	0	0	0	19,944	.....	003.....
250864 SCS Collar 114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,623	0	..1,329.4700	415,755	0	0	1,515,625	.....	.....1,515,625	...1,099,870	0	0	0	0	.....	003.....
250885 SCS Collar 114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,623	0	..1,821.3700	0	0	0	(441,688)	.....	.....(441,688)	(441,688)	0	0	0	0	.....	003.....
250866 SCS Collar 115 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,351	..4,514,586	..930.6300	(266,429)	0	0	(2,431)	.....	.....(2,431)	263,998	0	0	0	17,880	.....	003.....
250865 SCS Collar 115 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,351	0	..1,329.4700	284,716	0	0	1,358,715	.....	.....1,358,715	...1,073,999	0	0	0	0	.....	003.....
250886 SCS Collar 115 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.05/16/2011	.05/16/2016	2,351	0	..1,675.1300	0	0	0	(649,984)	.....	.....(649,984)	(649,984)	0	0	0	0	.....	003.....
338396 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	93	0	981.8200	0	0	0	(909)	.....	.....(909)	(909)	0	0	0	0	.....	003.....
338398 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	93	179,327	..1,879.4840	0	0	0	(16,912)	.....	.....(16,912)	(16,912)	0	0	0	1,081	.....	003.....
338397 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	93	0	..1,402.6000	361	0	0	48,735	.....	.....48,735	48,374	0	0	0	0	.....	003.....
338380 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	218	239,608	..1,280.4484	0	0	0	(7,769)	.....	.....(7,769)	(7,769)	0	0	0	1,445	.....	003.....
338378 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	218	0	..831.4600	499	0	0	62,506	.....	.....62,506	62,007	0	0	0	0	.....	003.....
338379 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	218	0	..582.0220	0	0	0	(1,797)	.....	.....(1,797)	(1,797)	0	0	0	0	.....	003.....
338391 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	94	0	..1,402.6000	364	0	0	49,106	.....	.....49,106	48,742	0	0	0	0	.....	003.....
338392 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	94	180,696	..2,805.2000	0	0	0	(177)	.....	.....(177)	(177)	0	0	0	1,090	.....	003.....
338390 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	94	0	..1,262.3400	0	0	0	(3,346)	.....	.....(3,346)	(3,346)	0	0	0	0	.....	003.....
338395 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	117	224,501	..2,188.0560	0	0	0	(5,901)	.....	.....(5,901)	(5,901)	0	0	0	1,354	.....	003.....
338394 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	117	0	..1,402.6000	453	0	0	61,013	.....	.....61,013	60,561	0	0	0	0	.....	003.....
338393 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.03/15/2012	.03/14/2017	117	0	..1,122.0800	0	0	0	(2,394)	.....	.....(2,394)	(2,394)	0	0	0	0	.....	003.....
360813 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... 1IE8VN30JCEQV1H4R804....	.07/17/2012	.07/14/2017	96	0	..799.4500	2,045	0	0	30,548	.....	.....30,548	28,503	0	0	0	0	.....	003.....
360812 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... 1IE8VN30JCEQV1H4R804....	.07/17/2012	.07/14/2017	96	106,014	..719.5100	0	0	0	(2,781)	.....	.....(2,781)	(2,781)	0	0	0	709	.....	003.....
433201 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	304	0	..1,508.6300	0	0	0	(40,536)	.....	.....(40,536)	(40,536)	0	0	0	0	.....	003.....
433203 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	304	583,021	..3,436.3300	0	0	0	(272)	.....	.....(272)	(272)	0	0	0	4,873	.....	003.....
433202 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	304	0	..1,676.2600	6,963	0	0	108,218	.....	.....108,218	101,254	0	0	0	0	.....	003.....
433257 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	318	349,677	..1,603.8300	0	0	0	(5,103)	.....	.....(5,103)	(5,103)	0	0	0	2,923	.....	003.....
433255 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	318	0	..831.0000	0	0	0	(25,128)	.....	.....(25,128)	(25,128)	0	0	0	0	.....	003.....
433256 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	318	0	..1,038.7500	4,514	0	0	58,611	.....	.....58,611	54,097	0	0	0	0	.....	003.....
433260 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	.07/16/2013	.07/16/2018	78	85,830	..1,397.1200	0	0	0	(3,644)	.....	.....(3,644)	(3,644)	0	0	0	717	.....	003.....
433258 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 4PQUHN3JPFGFNF3BB653..	.07/16/2013	.07/16/2018	78	0	..727.1300	0	0	0	(4,115)	.....	.....(4,115)	(4,115)	0	0	0	0	.....	003.....
433259 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 4PQUHN3JPFGFNF3BB653..	.07/16/2013	.07/16/2018	78	0	..1,038.7500	1,108	0	0	14,387	.....	.....14,387	13,279	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	0	..1,676.2600	5,609	0	0	87,169	.....	.....87,169	81,560	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	469,620	..2,386.9900	0	0	0	(12,922)	.....	.....(12,922)	(12,922)	0	0	0	3,925	.....	003.....
433288 SCS Collar 853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.07/16/2013	.07/16/2018	245	0	..1,341.0100	0	0	0	(22,203)	.....	.....(22,203)	(22,203)	0	0	0	0	.....	003.....
433291 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.07/16/2013	.07/16/2018	93	0	..1,173.3800	0	0	0	(5,411)	.....	.....(5,411)	(5,411)	0	0	0	0	.....	003.....
433292 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... Z0MI2JT14K8OXYZWX446....	.07/16/2013	.07/16/2018	93	0	..1,676.2600	2,134	0	0	33,166	.....	.....33,166	31,032	0	0	0	0	.....	003.....
433293 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... Z0MI2JT14K8OXYZWX446....	.07/16/2013	.07/16/2018	93	178,678	..2,112.0900	0	0	0	(12,200)	.....	.....(12,200)	(12,200)	0	0	0	1,493	.....	003.....
439730 SCS Collar 905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446....	.08/15/2013	.08/14/2018	298	327,761	..1,553.7460	0	0	0	(6,777)	.....	.....(6,777)	(6,777)	0	0	0	2,778	.....	003.....
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	(23,462)	.....	.....(23,462)	(23,462)	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	57,533	.....	.....57,533	52,190	0	0	0	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	(11,084)	.....	.....(11,084)	(11,084)	0	0	0	0	.....	003.....
439732 SCS Collar 906 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... VF1AUT09OCWSY5Y7OE568.	.08/15/2013	.08/14/2018	209	0	..1,027.6100	3,754	0	0	40,423	.....	.....40,423	36,669	0	0	0	0	.....	003.....
439733 SCS Collar 906 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... VF1AUT09OCWSY5Y7OE568.	.08/15/2013	.08/14/2018	209	230,290	..1,381.1080	0	0	0	(11,043)	.....	.....(11,043)	(11,043)	0	0	0	1,952	.....	003.....
439792 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY5Y7OE568.	.08/15/2013	.08/14/2018	178	0	..1,329.0600	0	0	0	(16,163)	.....	.....(16,163)	(16,163)	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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
439794 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.08/15/2013.....	.08/14/2018.....	178.....	342,096.....	..2,358.9600.....	0.....	0.....	0.....	(10,817).....	.....	.....(10,817).....	(10,817).....	0.....	0.....	0.....	2,900.....	.....	003.....
439793 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.08/15/2013.....	.08/14/2018.....	178.....	0.....	..1,661.3200.....	5,169.....	0.....	0.....	65,613.....	.....	.....65,613.....	60,444.....	0.....	0.....	0.....	0.....	.....	003.....
439796 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.08/15/2013.....	.08/14/2018.....	130.....	0.....	..1,661.3200.....	3,772.....	0.....	0.....	47,881.....	.....	.....47,881.....	44,109.....	0.....	0.....	0.....	0.....	.....	003.....
439797 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.08/15/2013.....	.08/14/2018.....	130.....	249,637.....	..2,091.5400.....	0.....	0.....	0.....	(18,492).....	.....	.....(18,492).....	(18,492).....	0.....	0.....	0.....	2,116.....	.....	003.....
439795 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.08/15/2013.....	.08/14/2018.....	130.....	0.....	..1,162.9200.....	0.....	0.....	0.....	(7,588).....	.....	.....(7,588).....	(7,588).....	0.....	0.....	0.....	0.....	.....	003.....
450021 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	104.....	0.....	..1,704.7600.....	4,382.....	0.....	0.....	35,877.....	.....	.....35,877.....	31,495.....	0.....	0.....	0.....	0.....	.....	003.....
450020 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	104.....	0.....	..1,534.2800.....	0.....	0.....	0.....	(15,416).....	.....	.....(15,416).....	(15,416).....	0.....	0.....	0.....	0.....	.....	003.....
450022 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	104.....	200,478.....	..5,465.9700.....	0.....	0.....	0.....	(0).....	.....	.....(0).....	(0).....	0.....	0.....	0.....	1,724.....	.....	003.....
450024 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	141.....	0.....	..1,704.7600.....	5,909.....	0.....	0.....	48,374.....	.....	.....48,374.....	42,466.....	0.....	0.....	0.....	0.....	.....	003.....
450023 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	G5GSEF7VJP5I7OUK5573....	.09/17/2013.....	.09/14/2018.....	141.....	0.....	..1,363.8100.....	0.....	0.....	0.....	(14,287).....	.....	.....(14,287).....	(14,287).....	0.....	0.....	0.....	0.....	.....	003.....
450025 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	G5GSEF7VJP5I7OUK5573....	.09/17/2013.....	.09/14/2018.....	141.....	270,306.....	..2,465.5800.....	0.....	0.....	0.....	(6,129).....	.....	.....(6,129).....	(6,129).....	0.....	0.....	0.....	2,325.....	.....	003.....
450127 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.09/17/2013.....	.09/14/2018.....	927.....	1,020,809.....	..1,706.2200.....	0.....	0.....	0.....	(10,083).....	.....	.....(10,083).....	(10,083).....	0.....	0.....	0.....	8,780.....	.....	003.....
450125 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	927.....	0.....	853.1100.....	0.....	0.....	0.....	(83,825).....	.....	.....(83,825).....	(83,825).....	0.....	0.....	0.....	0.....	.....	003.....
450126 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	VF1AUT09OCSW5Y7OE568.....	.09/17/2013.....	.09/14/2018.....	927.....	0.....	..1,066.3900.....	24,349.....	0.....	0.....	162,538.....	.....	.....162,538.....	138,189.....	0.....	0.....	0.....	0.....	.....	003.....
456794 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	290.....	0.....	..1,528.2500.....	0.....	0.....	0.....	(43,190).....	.....	.....(43,190).....	(43,190).....	0.....	0.....	0.....	0.....	.....	003.....
456795 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	290.....	0.....	..1,698.0600.....	6,963.....	0.....	0.....	101,603.....	.....	.....101,603.....	94,640.....	0.....	0.....	0.....	0.....	.....	003.....
456796 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	290.....	556,313.....	..3,861.4100.....	0.....	0.....	0.....	(78).....	.....	.....(78).....	(78).....	0.....	0.....	0.....	4,853.....	.....	003.....
456798 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	153.....	0.....	..1,358.4500.....	0.....	0.....	0.....	(15,753).....	.....	.....(15,753).....	(15,753).....	0.....	0.....	0.....	0.....	.....	003.....
456799 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	153.....	0.....	..1,698.0600.....	3,679.....	0.....	0.....	53,694.....	.....	.....53,694.....	50,015.....	0.....	0.....	0.....	0.....	.....	003.....
456807 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	153.....	293,987.....	..2,383.9400.....	0.....	0.....	0.....	(9,283).....	.....	.....(9,283).....	(9,283).....	0.....	0.....	0.....	2,565.....	.....	003.....
456810 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	131.....	251,019.....	..2,114.5800.....	0.....	0.....	0.....	(18,306).....	.....	.....(18,306).....	(18,306).....	0.....	0.....	0.....	2,190.....	.....	003.....
456809 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	131.....	0.....	..1,698.0600.....	3,142.....	0.....	0.....	45,846.....	.....	.....45,846.....	42,705.....	0.....	0.....	0.....	0.....	.....	003.....
456808 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	131.....	0.....	..1,188.6400.....	0.....	0.....	0.....	(8,764).....	.....	.....(8,764).....	(8,764).....	0.....	0.....	0.....	0.....	.....	003.....
456852 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	220.....	0.....	863.7000.....	0.....	0.....	0.....	(21,194).....	.....	.....(21,194).....	(21,194).....	0.....	0.....	0.....	0.....	.....	003.....
456854 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	220.....	242,644.....	..1,579.1200.....	0.....	0.....	0.....	(5,074).....	.....	.....(5,074).....	(5,074).....	0.....	0.....	0.....	2,117.....	.....	003.....
456853 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	220.....	0.....	..1,079.6200.....	3,368.....	0.....	0.....	37,727.....	.....	.....37,727.....	34,358.....	0.....	0.....	0.....	0.....	.....	003.....
456855 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.10/15/2013.....	.10/15/2018.....	936.....	0.....	755.7300.....	0.....	0.....	0.....	(61,426).....	.....	.....(61,426).....	(61,426).....	0.....	0.....	0.....	0.....	.....	003.....
456857 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	.10/15/2013.....	.10/15/2018.....	936.....	0.....	..1,079.6200.....	14,309.....	0.....	0.....	160,258.....	.....	.....160,258.....	145,949.....	0.....	0.....	0.....	0.....	.....	003.....
456858 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	.10/15/2013.....	.10/15/2018.....	936.....	1,030,729.....	..1,404.1600.....	0.....	0.....	0.....	(49,039).....	.....	.....(49,039).....	(49,039).....	0.....	0.....	0.....	8,991.....	.....	003.....
462253 SCS Collar 1070 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	135.....	0.....	..1,584.2200.....	(9,635).....	0.....	0.....	(3,243).....	.....	.....(3,243).....	6,393.....	0.....	0.....	0.....	0.....	.....	003.....
462251 SCS Collar 1070 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	135.....	0.....	892.9600.....	(19,419).....	0.....	0.....	(14,612).....	.....	.....(14,612).....	4,806.....	0.....	0.....	0.....	0.....	.....	003.....
462252 SCS Collar 1070 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	135.....	148,902.....	..1,116.2000.....	30,276.....	0.....	0.....	21,107.....	.....	.....21,107.....	.....						

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
469738 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013.....	12/14/2018.....	219.....	0	..1,007.0010.....	(41,160).....	0.....	0.....	(33,611).....	.....	.....(33,611).....	7,549.....	0.....	0.....	0.....	0.....	003.....	
469744 SCS Collar 1113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013.....	12/14/2018.....	136.....	0	..1,618.4744.....	(9,409).....	0.....	0.....	(2,932).....	.....	.....(2,932).....	6,477.....	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.....	(15,096).....	.....	.....(15,096).....	4,299.....	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.....	149,527.....	..1,118.8900.....	31,221.....	0.....	0.....	21,375.....	.....	21,375.....	(9,846).....	0.....	0.....	0.....	1,339.....	003.....	
469645 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	141.....	0	..3,712.8900.....	(1,990).....	0.....	0.....	(81).....	.....	.....(81).....	1,909.....	0.....	0.....	0.....	0.....	003.....	
469643 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	141.....	0	..1,602.9000.....	(1,990).....	0.....	0.....	(25,197).....	.....	.....(25,197).....	(23,207).....	0.....	0.....	0.....	0.....	003.....	
469644 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	141.....	270,594.....	..1,781.0000.....	7,958.....	0.....	0.....	43,233.....	.....	43,233.....	35,275.....	0.....	0.....	0.....	2,423.....	003.....	
469648 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	90.....	172,490.....	..1,781.0000.....	5,073.....	0.....	0.....	27,560.....	.....	27,560.....	22,487.....	0.....	0.....	0.....	1,545.....	003.....	
469649 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	90.....	0	..2,480.9900.....	(1,269).....	0.....	0.....	(4,234).....	.....	.....(4,234).....	(2,966).....	0.....	0.....	0.....	0.....	003.....	
469646 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/14/2018.....	90.....	0	..1,424.8000.....	(1,269).....	0.....	0.....	(11,260).....	.....	.....(11,260).....	(9,991).....	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.....	(9,470).....	.....	.....(9,470).....	5,265.....	0.....	0.....	0.....	0.....	003.....	
469719 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013.....	12/14/2018.....	115.....	219,924.....	..1,781.0000.....	32,618.....	0.....	0.....	35,137.....	.....	35,137.....	2,520.....	0.....	0.....	0.....	1,970.....	003.....	
469721 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013.....	12/14/2018.....	115.....	0	..2,218.5917.....	(14,649).....	0.....	0.....	(12,520).....	.....	.....(12,520).....	2,130.....	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.....	(32,424).....	.....	.....(32,424).....	4,444.....	0.....	0.....	0.....	0.....	003.....	
473971 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	160.....	0	..3,286.9400.....	(3,511).....	0.....	0.....	(474).....	.....	.....(474).....	3,037.....	0.....	0.....	0.....	0.....	003.....	
473970 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	160.....	306,435.....	..1,848.3800.....	46,774.....	0.....	0.....	43,689.....	.....	43,689.....	(3,085).....	0.....	0.....	0.....	2,780.....	003.....	
474160 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	412.....	0	..1,171.0500.....	97,338.....	0.....	0.....	56,603.....	.....	56,603.....	(40,736).....	0.....	0.....	0.....	0.....	003.....	
474161 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	412.....	0	..1,665.8200.....	(29,536).....	0.....	0.....	(7,713).....	.....	.....(7,713).....	21,822.....	0.....	0.....	0.....	0.....	003.....	
474159 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	412.....	453,979.....	..936.8400.....	(57,331).....	0.....	0.....	(53,062).....	.....	.....(53,062).....	4,268.....	0.....	0.....	0.....	4,119.....	003.....	
474162 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	01/15/2014.....	01/14/2019.....	154.....	169,185.....	..1,053.9500.....	(15,525).....	0.....	0.....	(27,220).....	.....	.....(27,220).....	(11,695).....	0.....	0.....	0.....	1,535.....	003.....	
474164 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	7LTFWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2019.....	154.....	0	..1,972.7500.....	(16,694).....	0.....	0.....	(737).....	.....	.....(737).....	15,957.....	0.....	0.....	0.....	0.....	003.....	
474163 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	7LTFWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2019.....	154.....	0	..1,171.0500.....	36,121.....	0.....	0.....	21,094.....	.....	21,094.....	(15,027).....	0.....	0.....	0.....	0.....	003.....	
481765 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	116.....	127,934.....	..1,045.3300.....	(21,310).....	0.....	0.....	(20,472).....	.....	.....(20,472).....	838.....	0.....	0.....	0.....	1,176.....	003.....	
481766 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	116.....	0	..1,161.4800.....	27,729.....	0.....	0.....	16,819.....	.....	16,819.....	(10,910).....	0.....	0.....	0.....	0.....	003.....	
481768 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	116.....	0	..1,963.1300.....	(4,131).....	0.....	0.....	(674).....	.....	.....(674).....	3,457.....	0.....	0.....	0.....	0.....	003.....	
481769 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	351.....	386,645.....	..929.1800.....	(48,655).....	0.....	0.....	(45,137).....	.....	.....(45,137).....	3,518.....	0.....	0.....	0.....	3,553.....	003.....	
481772 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	351.....	0	..1,646.7500.....	(28,232).....	0.....	0.....	(7,893).....	.....	.....(7,893).....	20,339.....	0.....	0.....	0.....	0.....	003.....	
481770 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	351.....	0	..1,161.4800.....	83,804.....	0.....	0.....	50,832.....	.....	50,832.....	(32,972).....	0.....	0.....	0.....	0.....	003.....	
481775 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	02/18/2014.....	02/14/2019.....	93.....	102,347.....	..1,161.4800.....	22,183.....	0.....	0.....	13,455.....	.....	13,455.....	(8,729).....	0.....	0.....	0.....	941.....	003.....	
481774 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014.....	02/14/2019.....	93.....	0	813.0400.....	(9,369).....	0.....	0.....	(8,344).....	.....	.....(8,344).....	1,025.....	0.....	0.....	0.....	0.....	003.....	
481776 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014.....	02/14/2019.....	93.....	0	..1,485.4200.....	(10,983).....	0.....	0.....	(4,245).....	.....	.....(4,245).....	6,738.....	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.....	232,604.....	..1,656.6800.....	(28,106).....	0.....	0.....	(24,838).....	.....								

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
488450 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	282	541,253	1,487.0600	(46,417)	0	0	(43,245)		(43,245)	3,173	0	0	0	5,030	003.....	
488451 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	282	0	1,858.8300	78,751	0	0	77,686		77,686	(1,065)	0	0	0	0	003.....	
488452 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	282	0	2,471.6900	(23,682)	0	0	(16,559)		(16,559)	7,123	0	0	0	0	003.....	
488453 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	69	132,215	1,301.1800	(7,774)	0	0	(7,076)		(7,076)	698	0	0	0	1,229	003.....	
488454 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	69	0	1,858.8300	19,237	0	0	18,976		18,976	(261)	0	0	0	0	003.....	
488455 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	69	0	2,244.1700	(9,349)	0	0	(7,836)		(7,836)	1,513	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	(670)		(670)	3,652	0	0	0	0	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	(25,274)		(25,274)	(316)	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	146,360	1,188.2300	31,890	0	0	18,126		18,126	(13,764)	0	0	0	1,360	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	(52,099)		(52,099)	819	0	0	0	0	003.....	
488521 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	7LTFWFZYICNSX8D621K86.....	03/17/2014	03/14/2019	375	412,215	1,188.2300	89,818	0	0	51,052		51,052	(38,766)	0	0	0	3,831	003.....	
488522 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	7LTFWFZYICNSX8D621K86.....	03/17/2014	03/14/2019	375	0	1,690.9700	(29,552)	0	0	(7,445)		(7,445)	22,108	0	0	0	0	003.....	
496410 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	04/15/2014	04/15/2019	102	0	1,007.5400	(17,328)	0	0	(16,821)		(16,821)	507	0	0	0	0	003.....	
496411 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	102	0	1,918.2500	(2,901)	0	0	(899)		(899)	2,002	0	0	0	0	003.....	
496409 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	102	112,085	1,119.4900	22,572	0	0	17,249		17,249	(5,323)	0	0	0	1,055	003.....	
496461 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	68	0	1,658.6800	(14,906)	0	0	(14,600)		(14,600)	307	0	0	0	0	003.....	
496462 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWFZYICNSX8D621K86.....	04/15/2014	04/15/2019	68	0	3,284.1900	(588)	0	0	(340)		(340)	248	0	0	0	0	003.....	
496460 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWFZYICNSX8D621K86.....	04/15/2014	04/15/2019	68	131,269	1,842.9800	18,083	0	0	19,722		19,722	1,639	0	0	0	1,235	003.....	
500864 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	133	0	1,393.0000	(13,248)	0	0	(9,890)		(9,890)	3,358	0	0	0	0	003.....	
500863 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	133	146,626	767.1900	(12,002)	0	0	(11,022)		(11,022)	981	0	0	0	1,395	003.....	
500862 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	133	0	1,095.9900	27,827	0	0	24,412		24,412	(3,415)	0	0	0	0	003.....	
500906 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	122	235,019	1,870.8500	31,075	0	0	33,967		33,967	2,893	0	0	0	2,236	003.....	
500907 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	122	0	1,683.7700	(25,617)	0	0	(27,732)		(27,732)	(2,115)	0	0	0	0	003.....	
500908 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	122	0	3,215.2400	(1,416)	0	0	(848)		(848)	568	0	0	0	0	003.....	
500910 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	0	1,496.6800	(15,920)	0	0	(17,689)		(17,689)	(1,769)	0	0	0	0	003.....	
500911 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	0	2,438.6500	(8,047)	0	0	(7,861)		(7,861)	186	0	0	0	0	003.....	
500909 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	208,337	1,870.8500	27,550	0	0	30,113		30,113	2,563	0	0	0	1,982	003.....	
500914 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	0	2,222.0100	(13,382)	0	0	(14,137)		(14,137)	(756)	0	0	0	0	003.....	
500912 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	209,362	1,870.8500	27,681	0	0	30,260		30,260	2,579	0	0	0	1,992	003.....	
500913 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	109	0	1,309.6000	(10,699)	0	0	(12,010)		(12,010)	(1,311)	0	0	0	0	003.....	
514988 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	120	131,647	1,153.8100	26,465	0	0	19,490		19,490	(6,975)	0	0	0	1,282	003.....	
514989 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	120	0	923.0500	(14,489)	0	0	(16,590)		(16,590)	(2,101)	0	0	0	0	003.....	
514990 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	120	0	1,608.1800	(8,808)	0	0	(4,447)		(4,447)	4,361	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	(3,535)		(3,535)	2,436	0	0	0	0	003.....	
515028 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	70	134,275	1,973.2800	20,233	0	0	16,515		16,515	(3,719)	0	0	0	1,307	003.....	
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	(13,754)		(13,754)	(2,661)	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	116,659	1,141.6500	24,091	0	0	18,135		18,135	(5,956)	0	0	0	1,148	003.....	
520508 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	106	0	913.3200	(13,988)	0	0	(14,550)		(14,550)	(561)	0	0	0	0	003.....	
520509 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	106	0	1,647.7400	(7,554)	0	0	(3,595)		(3,595)	3,958	0	0	0	0	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	(7,061)		(7,061)	(157)	0	0	0	0	003.....	
520565 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	7LTFWFZYICNSX8D621K86.....	08/15/2014	08/14/2019	53	101,155	1,955.0600	16,362	0	0	13,079		13,079	(3,283)	0	0	0	995	003.....	
520567 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	7LTFWFZYICNSX8D621K86.....	08/15/2014	08/14/2019	53	0	2,433.6600	(7,287)	0	0	(4,442)		(4,442)	2,846	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

QE068

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)
526066 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	7,495	0	..1,035.8700	(1,362,882)	0	0	(1,429,576)	.....	.....(1,429,576)	(66,694)	0	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	(160,951)	.....	.....(160,951)	256,195	0	0	0	0	0	003.....
526218 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	7,495	8,249,152	..1,150.9700	1,811,431	0	0	1,275,279	.....	1,275,279	(536,152)	0	0	0	82,123	0	003.....
526228 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	9,637	0	..1,571.0800	(957,926)	0	0	(457,259)	.....	.....(457,259)	500,667	0	0	0	0	0	003.....
526056 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	9,637	0	920.7800	(1,331,073)	0	0	(1,373,404)	.....	.....(1,373,404)	(42,331)	0	0	0	0	0	003.....
526221 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	9,637	10,607,418	..1,150.9700	2,329,282	0	0	1,639,856	.....	1,639,856	(689,427)	0	0	0	105,601	0	003.....
526186 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	2,161	2,378,349	..1,150.9700	522,261	0	0	367,681	.....	367,681	(154,581)	0	0	0	23,677	0	003.....
526195 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	2,161	0	..1,415.6900	(289,394)	0	0	(172,528)	.....	.....(172,528)	116,865	0	0	0	0	0	003.....
526051 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	2,161	0	805.6800	(223,836)	0	0	(221,038)	.....	.....(221,038)	2,797	0	0	0	0	0	003.....
526125 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	179	0	..1,950.6600	(6,463)	0	0	(2,326)	.....	.....(2,326)	4,137	0	0	0	0	0	003.....
526110 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	179	197,000	..1,208.5200	38,699	0	0	26,233	.....	26,233	(12,466)	0	0	0	1,961	0	003.....
526067 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	179	0	..1,035.8700	(31,488)	0	0	(34,140)	.....	.....(34,140)	(2,652)	0	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	824,343	..1,208.5200	161,935	0	0	109,769	.....	109,769	(52,166)	0	0	0	8,207	0	003.....
526175 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	749	0	..1,774.6800	(43,603)	0	0	(17,256)	.....	.....(17,256)	26,347	0	0	0	0	0	003.....
526060 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	749	0	978.3200	(115,201)	0	0	(123,999)	.....	.....(123,999)	(8,798)	0	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	(84,913)	.....	.....(84,913)	159,445	0	0	0	0	0	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	(922,224)	.....	.....(922,224)	(121,287)	0	0	0	0	0	003.....
526216 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	3,192	6,128,982	..1,998.9800	1,068,533	0	0	741,932	.....	741,932	(326,601)	0	0	0	61,016	0	003.....
526223 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	6,195	11,893,931	..1,998.9800	2,074,405	0	0	1,439,795	.....	1,439,795	(634,610)	0	0	0	118,409	0	003.....
526075 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	6,195	0	..1,599.1800	(1,132,074)	0	0	(1,306,254)	.....	.....(1,306,254)	(174,180)	0	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	(426,564)	.....	.....(426,564)	470,670	0	0	0	0	0	003.....
526182 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	1,130	2,169,780	..1,998.9800	378,530	0	0	262,659	.....	262,659	(115,871)	0	0	0	21,601	0	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	(164,904)	.....	.....(164,904)	(20,141)	0	0	0	0	0	003.....
526188 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	1,130	0	..2,336.8100	(225,541)	0	0	(126,222)	.....	.....(126,222)	99,319	0	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	138,313	..1,998.9800	24,115	0	0	16,744	.....	.....16,744	(7,371)	0	0	0	1,377	0	003.....
526087 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	72	0	..1,799.0800	(18,074)	0	0	(20,813)	.....	.....(20,813)	(2,739)	0	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	(337)	.....	.....(337)	1,219	0	0	0	0	0	003.....
526161 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	369	707,892	..2,098.9300	107,122	0	0	70,336	.....	70,336	(36,786)	0	0	0	7,047	0	003.....
526172 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	369	0	..3,341.3000	(11,982)	0	0	(2,978)	.....	.....(2,978)	9,004	0	0	0	0	0	003.....
526088 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	369	0	..1,799.0800	(92,456)	0	0	(106,517)	.....	.....(106,517)	(14,061)	0	0	0	0	0	003.....
526122 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	113	0	..2,943.1000	(7,701)	0	0	(2,537)	.....	.....(2,537)	5,164	0	0	0	0	0	003.....
526076 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	113	0	..1,699.1300	(24,192)	0	0	(27,901)	.....	.....(27,901)	(3,709)	0	0	0	0	0	003.....
526113 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	7LTFWZYICNSX8D621K86....	09/16/2014	09/16/2019	113	216,113	..2,098.9300	32,712	0	0	21,473	.....	21,473	(11,239)	0	0	0	2,151	0	003.....
526112 SCS Collar 1517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	84	0	..2,591.2800	(10,903)	0	0	(4,902)	.....	.....(4,902)	6,001	0	0	0	0	0	003.....
5																							

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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 s at Inception and at Year- end (b)
533289 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... VF1AUT09OCSW5Y7OE568.....	.10/15/2014.....	.10/14/2019.....	1,371.....	.0.....	750.7100..... (148,913).....	.0.....	.0.....	.0.....	 (120,081).....	.....	..... (120,081).....	 28,832.....	.....	.0.....	.0.....	.0.....	.....	003.....
537919 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	156.....	172,066.....	1,164.2300..... 37,836.....	.0.....	.0.....	.0.....	 26,556.....	.....	..... 26,556.....	 (11,279).....	.....	.0.....	.0.....	1,748.....	.....	003.....
537921 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	156.....	.0.....	2,067.5600..... (5,004).....	.0.....	.0.....	.0.....	 (1,688).....	.....	..... (1,688).....	 3,317.....	.....	.0.....	.0.....	.0.....	.....	003.....
537920 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	156.....	.0.....	1,047.8100..... (28,886).....	.0.....	.0.....	.0.....	 (31,414).....	.....	..... (31,414).....	 (2,528).....	.....	.0.....	.0.....	.0.....	.....	003.....
537922 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	94.....	103,996.....	1,164.2300..... 22,864.....	.0.....	.0.....	.0.....	 16,050.....	.....	..... 16,050.....	 (6,814).....	.....	.0.....	.0.....	1,056.....	.....	003.....
537923 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... 1IE8VN30JCEQV1H4R804.....	.11/17/2014.....	.11/14/2019.....	94.....	.0.....	931.3900..... (13,193).....	.0.....	.0.....	.0.....	 (14,261).....	.....	..... (14,261).....	 (1,069).....	.....	.0.....	.0.....	.0.....	.....	003.....
537924 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... 1IE8VN30JCEQV1H4R804.....	.11/17/2014.....	.11/14/2019.....	94.....	.0.....	1,698.9700..... (7,287).....	.0.....	.0.....	.0.....	 (3,164).....	.....	..... (3,164).....	 4,123.....	.....	.0.....	.0.....	.0.....	.....	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.....	.0.....	 (36,168).....	.....	..... (36,168).....	 (5,435).....	.....	.0.....	.0.....	.0.....	.....	003.....
537977 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	116.....	221,977.....	2,041.3200..... 38,732.....	.0.....	.0.....	.0.....	 25,630.....	.....	..... 25,630.....	 (13,102).....	.....	.0.....	.0.....	2,254.....	.....	003.....
537979 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	116.....	.0.....	3,363.4800..... (2,882).....	.0.....	.0.....	.0.....	 (1,084).....	.....	..... (1,084).....	 1,799.....	.....	.0.....	.0.....	.0.....	.....	003.....
550211 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	73.....	140,679.....	2,784.7600..... 0..... (7,502).....	.0.....	.0.....	.0.....	 (3,239).....	.....	..... (3,239).....	 4,263.....	.....	.0.....	.0.....	1,457.....	.....	003.....
550212 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	73.....	.0.....	1,992.6700..... 0..... 25,476.....	.0.....	.0.....	.0.....	 18,345.....	.....	..... 18,345.....	 (7,131).....	.....	.0.....	.0.....	.0.....	.....	003.....
550213 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	73.....	.0.....	1,594.1400..... 0..... (16,806).....	.0.....	.0.....	.0.....	 (16,260).....	.....	..... (16,260).....	 545.....	.....	.0.....	.0.....	.0.....	.....	003.....
550288 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	204.....	.0.....	923.7700..... 0..... (32,439).....	.0.....	.0.....	.0.....	 (31,151).....	.....	..... (31,151).....	 1,288.....	.....	.0.....	.0.....	.0.....	.....	003.....
550289 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	204.....	.0.....	1,697.6500..... 0..... (15,089).....	.0.....	.0.....	.0.....	 (7,652).....	.....	..... (7,652).....	 7,438.....	.....	.0.....	.0.....	.0.....	.....	003.....
550287 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2020.....	204.....	224,959.....	1,154.7100..... 0..... 49,417.....	.0.....	.0.....	.0.....	 36,650.....	.....	..... 36,650.....	 (12,767).....	.....	.0.....	.0.....	2,331.....	.....	003.....
557426 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	311.....	.0.....	1,484.8900..... 0..... 0.....	.0.....	.0.....	.0.....	 (6,341).....	.....	..... (6,341).....	 (6,341).....	.....	.0.....	.0.....	.0.....	.....	003.....
557424 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0M2JT14K8OXYZWX446.....	.02/18/2015.....	.02/14/2018.....	311.....	342,409.....	982.3600..... 0..... 0.....	.0.....	.0.....	.0.....	 (35,736).....	.....	..... (35,736).....	 (35,736).....	.....	.0.....	.0.....	2,640.....	.....	003.....
557425 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0M2JT14K8OXYZWX446.....	.02/18/2015.....	.02/14/2018.....	311.....	.0.....	1,227.9600..... 0..... 299.....	.0.....	.0.....	.0.....	 25,436.....	.....	..... 25,436.....	 25,137.....	.....	.0.....	.0.....	.0.....	.....	003.....
557325 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... Z0M2JT14K8OXYZWX446.....	.02/18/2015.....	.02/14/2020.....	136.....	149,691.....	982.3600..... 0..... (21,303).....	.0.....	.0.....	.0.....	 (24,316).....	.....	..... (24,316).....	 (3,013).....	.....	.0.....	.0.....	1,566.....	.....	003.....
557327 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	136.....	.0.....	1,819.2200..... 0..... (11,172).....	.0.....	.0.....	.0.....	 (3,742).....	.....	..... (3,742).....	 7,430.....	.....	.0.....	.0.....	.0.....	.....	003.....
557326 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	136.....	.0.....	1,227.9600..... 0..... 36,203.....	.0.....	.0.....	.0.....	 20,838.....	.....	..... 20,838.....	 (15,365).....	.....	.0.....	.0.....	.0.....	.....	003.....
557486 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	84.....	.0.....	2,099.6800..... 0..... 22,335.....	.0.....	.0.....	.0.....	 9,878.....	.....	..... 9,878.....	 (12,458).....	.....	.0.....	.0.....	.0.....	.....	003.....
557487 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	84.....	.0.....	2,751.8400..... 0..... (4,487).....	.0.....	.0.....	.0.....	 (727).....	.....	..... (727).....	 3,760.....	.....	.0.....	.0.....	.0.....	.....	003.....
557485 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	84.....	160,941.....	1,889.7100..... 0..... (17,711).....	.0.....	.0.....	.0.....	 (20,816).....	.....	..... (20,816).....	 (3,105).....	.....	.0.....	.0.....	1,241.....	.....	003.....
557489 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	229.....	.0.....	2,099.6800..... 0..... 61,048.....	.0.....	.0.....	.0.....	 26,996.....	.....	..... 26,996.....	 (34,053).....	.....	.0.....	.0.....	.0.....	.....	003.....
557488 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	229.....	439,846.....	1,679.7400..... 0..... (33,398).....	.0.....	.0.....	.0.....	 (38,214).....	.....	..... (38,214).....	 (4,816).....	.....	.0.....	.0.....	3,391.....	.....	003.....
557490 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	229.....	.0.....	2,456.8400..... 0..... (27,275).....	.0.....	.0.....	.0.....	 (6,924).....	.....	..... (6,924).....	 20,351.....	.....	.0.....	.0.....	.0.....	.....	003.....
557491 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	81.....	155,455.....	1,679.7400..... 0..... (18,646).....	.0.....	.0.....	.0.....	 (20,853).....	.....	..... (20,853).....	 (2,206).....	.....	.0.....	.0.....	1,626.....	.....	003.....
557492 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... KX1WK48MPD4Y2NCUIZ63.....	.02/18/2015.....	.02/14/2020.....	81.....	.0.....	2,099.6800..... 0..... 31,524.....	.0.....	.0.....	.0.....	 17,005.....	.....	..... 17,005.....	 (14,518).....	.....	.0.....	.0.....	.0.....	.....	003.....
557493 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... KX1WK48MPD4Y2NCUIZ63.....	.02/18/2015.....	.02/14/2020.....	81.....	.0.....	2,997.5000..... 0..... (9,083).....	.0.....	.0.....	.0.....	 (2,284).....	.....	..... (2,284).....	 6,799.....	.....	.0.....	.0.....	.0.....	.....	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..... 0..... 46,752.....	.0.....	.0.....	.0.....	 20,718.....	.....	..... 20,718.....	 (26,034).....	.....	.0.....	.0.....	.0.....	.....	003.....
564147 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015.....	.03/14/2018.....	261.....	287,084.....	1,118.0000..... 0..... (36,450).....	.0.....	.0.....	.0.....	 (46,261).....	.....	..... (46,261).....	 (9,812).....	.....	.0.....	.0.....	2,249.....	.....	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..... 0..... (10,295).....	.0.....	.0.....	.0.....	 (1,662).....	.....	..... (1,662).....	 8,633.....	.....	.0.....	.0.....	.0.....	.....	003.....
564151 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015.....	.03/14/2018.....	251.....	276,451.....	993.7800..... 0..... (24,491).....	.0.....	.0.....	.0.....	 (30,707).....	.....	..... (30,707).....	 (6,216).....	.....	.0.....	.0.....	2,166.....	.....	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..... 0..... (20,520).....	.0.....	.0.....	.0.....	 (5,453).....	.....	..... (5,453).....	 15,067.....	.....	.0.....	.0.....	.0.....	.....	003.....
564152 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015.....	.03/14/2018.....	251.....	.0.....	1,242.2300..... 0..... 45,021.....	.0.....	.0.....	.0.....	 19,951.....	.....	..... 19,951.....	 (25,070).....	.....	.0.....	.0.....	.0.....	.....	003.....
564158 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015.....	.03/16/2020.....	233.....	256,072.....	1,118.0000..... 0..... (46,674).....	.0.....	.0.....	.0.....	 (57,025).....	.....	..... (57,025).....	 (10,351).....	.....	.0.....	.0.....	2,705.....	.....	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..... 0..... (7,938).....	.0.....	.0.....	.0.....	 (2,819).....	.....	..... (2,819).....	 5,119.....	.....	.0.....	.0.....	.0.....	.....	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..... 0..... 60,458.....	.0.....	.0.....	.0.....	 35,065.....	.....	..... 35,065.....	 (25,393).....	.....	.0.....	.0.....	.0.....	.....	003.....
564165 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015.....	.03/16/2020.....	185.....	203,793.....	993.7800..... 0..... (28,060).....	.0.....	.0.....	.0.....	 (34,454).....	.....	..... (34,454).....	 (6,395).....	.....	.0.....	.0.....	2,153.....	.....	003.....
564166 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... 1IE8VN30JCEQV1H4R804.....	.03/17/2015.....	.03/16/2020.....	185.....	.0.....	1,242.2300..... 0..... 48,115.....	.0.....	.0.....	.0.....	 27,906.....	.....	..... 27,906.....	 (20,210).....	.....	.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

QE06.10

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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)
564167 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	185	0	1,801.7200	0	(15,403)	0	(5,683)		(5,683)	9,720	0	0	0	0	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	0	33,013	0	17,496		17,496	(15,517)	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	0	(7,102)	0	(2,098)		(2,098)	5,005	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	256,401	1,866.8500	0	(25,902)	0	(32,421)		(32,421)	(6,518)	0	0	0	2,009	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	0	73,057	0	38,718		38,718	(34,339)	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	567,415	1,659.4200	0	(38,907)	0	(48,520)		(48,520)	(9,613)	0	0	0	4,445	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	0	(34,132)	0	(12,873)		(12,873)	21,259	0	0	0	0	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	0	62,571	0	38,526		38,526	(24,046)	0	0	0	0	003.....	
564208 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	172	0	3,430.8600	0	(6,083)	0	(2,060)		(2,060)	4,024	0	0	0	0	003.....	
564206 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	172	330,453	1,866.8500	0	(49,266)	0	(58,782)		(58,782)	(9,516)	0	0	0	3,491	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	0	(17,580)	0	(6,963)		(6,963)	10,617	0	0	0	0	003.....	
564221 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	159	305,459	1,659.4200	0	(33,660)	0	(40,273)		(40,273)	(6,613)	0	0	0	3,227	003.....	
564222 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	159	0	2,074.2800	0	57,915	0	35,611		35,611	(22,304)	0	0	0	0	003.....	
570509 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	89	0	1,821.7200	0	0	0	(2,739)		(2,739)	(2,739)	0	0	0	0	003.....	
570508 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015	04/14/2020	89	0	1,275.3500	0	1,100	0	12,657		12,657	11,557	0	0	0	0	003.....	
570507 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015	04/14/2020	89	98,387	1,020.2800	0	0	0	(17,876)		(17,876)	(17,876)	0	0	0	1,048	003.....	
570394 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015	04/14/2020	65	124,865	1,685.3000	0	(14,602)	0	(17,309)		(17,309)	(2,707)	0	0	0	1,331	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	0	(7,608)	0	(3,043)		(3,043)	4,564	0	0	0	0	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	0	23,530	0	13,992		13,992	(9,538)	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	0	(5,854)	0	(2,080)		(2,080)	3,774	0	0	0	0	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	0	19,843	0	11,227		11,227	(8,616)	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	101,305	1,698.1800	0	(12,050)	0	(14,492)		(14,492)	(2,442)	0	0	0	1,089	003.....	
575768 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	176	0	1,243.9500	0	3,791	0	27,402		27,402	23,611	0	0	0	0	003.....	
575769 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	176	0	2,152.0300	0	0	0	(2,497)		(2,497)	(2,497)	0	0	0	0	003.....	
575767 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	176	193,778	1,119.5500	0	0	0	(44,049)		(44,049)	(44,049)	0	0	0	2,084	003.....	
575612 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118	0	3,563.8500	0	(3,968)	0	(1,298)		(1,298)	2,670	0	0	0	0	003.....	
575611 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	118	0	2,122.7300	0	44,470	0	25,160		25,160	(19,310)	0	0	0	0	003.....	
575610 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	118	227,032	1,910.4600	0	(36,157)	0	(43,621)		(43,621)	(7,464)	0	0	0	2,441	003.....	
575617 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	191	0	2,122.7300	0	71,754	0	40,598		40,598	(31,156)	0	0	0	0	003.....	
575618 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/14/2020	191	0	2,660.4200	0	(33,384)	0	(13,658)		(13,658)	19,727	0	0	0	0	003.....	
575616 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/14/2020	191	366,326	1,485.9100	0	(31,359)	0	(37,467)		(37,467)	(6,108)	0	0	0	3,939	003.....	
582597 SCS COLLAR 1917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/16/2015	06/15/2020	87	167,613	1,886.6600	0	(3,312)	0	(31,520)		(31,520)	(28,207)	0	0	0	1,819	003.....	
582598 SCS COLLAR 1917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/16/2015	06/15/2020	87	0	2,096.2900	0	10,632	0	19,790		19,790	9,158	0	0	0	0	003.....	
582629 SCS COLLAR 1918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	167	320,572	1,572.2200	0	(30,212)	0	(38,387)		(38,387)	(8,174)	0	0	0	3,479	003.....	
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	0	(18,239)	0	(7,471)		(7,471)	10,768	0	0	0	0	003.....	
582630 SCS COLLAR 1918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	167	0	2,201.1000	0	54,863	0	31,452		31,452	(23,410)	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	0	(13,502)	0	(4,111)		(4,111)	9,391	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	675,031	1,886.6600	0	(69,160)	0	(93,208)		(93,208)	(24,048)	0	0	0	5,553	003.....	
582621 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....																		

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, 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)
582601 SCS COLLAR 1922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	620	0	..2,201.1000	0	46,244	0	116,734	.....	.....116,734	70,490	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	0	(90,526)	0	(33,356)	.....	.....(33,356)	57,170	0	0	0	0	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	0	224,985	0	118,298	.....	.....118,298	(106,687)	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	1,703,608	..1,677.0300	0	(118,091)	0	(161,523)	.....	.....(161,523)	(43,432)	0	0	0	14,014	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	0	(208,825)	0	(97,768)	.....	.....(97,768)	111,056	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	2,163,400	..1,467.4000	0	(171,458)	0	(217,488)	.....	.....(217,488)	(46,030)	0	0	0	23,481	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	0	423,554	0	255,428	.....	.....255,428	(168,127)	0	0	0	0	003.....	
582644 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	..10,375	..11,419,314	..2,083.3000	0	(443,622)	0	(186,229)	.....	.....(186,229)	257,394	0	0	0	123,945	003.....	
582645 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	06/16/2015	06/15/2020	..10,375	0	..1,269.5300	0	2,792,248	0	1,548,671	.....	.....1,548,671	(1,243,577)	0	0	0	0	003.....	
582646 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	06/16/2015	06/15/2020	..10,375	0	..1,142.5800	0	(2,107,310)	0	(2,744,735)	.....	.....(2,744,735)	(637,424)	0	0	0	0	003.....	
582615 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	7LTWTFZYICNSX8D621K86.....	06/16/2015	06/15/2020	7,768	0	..2,096.2900	0	2,919,870	0	1,760,853	.....	.....1,760,853	(1,159,016)	0	0	0	0	003.....	
582614 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	7,768	..14,913,894	..1,677.0300	0	(1,653,537)	0	(2,093,925)	.....	.....(2,093,925)	(440,388)	0	0	0	161,875	003.....	
582616 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	7,768	0	..2,825.1700	0	(968,021)	0	(408,618)	.....	.....(408,618)	559,403	0	0	0	0	003.....	
582659 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	..13,328	0	..1,797.5300	0	(1,256,502)	0	(485,107)	.....	.....(485,107)	771,395	0	0	0	0	003.....	
582657 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	..13,328	..14,669,713	..1,015.6200	0	(2,065,967)	0	(2,695,964)	.....	.....(2,695,964)	(630,466)	0	0	0	159,224	003.....	
582658 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	..13,328	0	..1,269.5300	0	3,632,003	0	1,989,485	.....	.....1,989,485	(1,642,518)	0	0	0	0	003.....	
582660 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	580	638,115	..1,142.5800	0	(82,705)	0	(115,984)	.....	.....(115,984)	(33,279)	0	0	0	5,249	003.....	
582661 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	580	0	..1,269.5300	0	108,635	0	45,930	.....	.....45,930	(62,705)	0	0	0	0	003.....	
582662 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	580	0	..1,749.6700	0	(19,454)	0	(3,599)	.....	.....(3,599)	15,855	0	0	0	0	003.....	
582663 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	619	681,466	..1,015.6200	0	(62,125)	0	(86,944)	.....	.....(86,944)	(24,819)	0	0	0	5,606	003.....	
582665 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	619	0	..1,547.4300	0	(46,984)	0	(12,463)	.....	.....(12,463)	34,521	0	0	0	0	003.....	
582664 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2018	619	0	..1,269.5300	0	116,024	0	49,051	.....	.....49,051	(66,974)	0	0	0	0	003.....	
582668 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	154	0	..2,521.6700	0	(1,838)	0	(1,029)	.....	.....(1,029)	810	0	0	0	0	003.....	
582666 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	154	169,933	..1,142.5800	0	(31,308)	0	(40,845)	.....	.....(40,845)	(9,537)	0	0	0	1,844	003.....	
582667 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	154	0	..1,269.5300	0	42,123	0	23,046	.....	.....23,046	(19,076)	0	0	0	0	003.....	
582671 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	131	0	..1,983.3900	0	(7,813)	0	(2,980)	.....	.....(2,980)	4,833	0	0	0	0	003.....	
582669 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	131	143,923	..1,015.6200	0	(20,247)	0	(26,450)	.....	.....(26,450)	(6,203)	0	0	0	1,562	003.....	
582670 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	131	0	..1,269.5300	0	35,663	0	19,519	.....	.....19,519	(16,144)	0	0	0	0	003.....	
582673 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	714	785,506	..1,142.5800	0	(144,694)	0	(188,803)	.....	.....(188,803)	(44,109)	0	0	0	8,526	003.....	
582674 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	714	0	..1,333.0100	0	174,844	0	91,428	.....	.....91,428	(83,416)	0	0	0	0	003.....	
582675 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	714	0	..2,380.7500	0	(13,550)	0	(6,491)	.....	.....(6,491)	7,059	0	0	0	0	003.....	
582677 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	641	0	..1,333.0100	0	157,057	0	82,143	.....	.....82,143	(74,914)	0	0	0	0	003.....	
582676 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	641	705,741	..1,079.1000	0	(114,050)	0	(148,899)	.....	.....(148,899)	(34,849)	0	0	0	7,660	003.....	
582678 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/15/2020	641	0	..2,099.5500	0	(28,093)	0	(11,078)		(11,078)	17,015	0	0	0	0		

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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 s at Inception and at Year- end (b)
588209 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	1,835	0	..1,264.5200	0	477,384	0	282,020	.....	.....282,020	(195,364)	0	0	0	0	0	003.....
588210 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	1,835	0	..1,595.7000	0	(246,095)	0	(121,151)	.....	.....(121,151)	124,944	0	0	0	0	0	003.....
588208 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	1,835	2,020,289	885.1600	0	(194,779)	0	(274,889)	.....	.....(274,889)	(80,110)	0	0	0	22,112	0	003.....
588212 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	200	0	..1,264.5200	0	52,037	0	30,742	.....	.....30,742	(21,295)	0	0	0	0	0	003.....
588211 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	200	220,221	..1,011.6200	0	(29,092)	0	(40,517)	.....	.....(40,517)	(11,424)	0	0	0	2,410	0	003.....
588213 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	200	0	..1,927.3800	0	(12,007)	0	(5,519)	.....	.....(5,519)	6,488	0	0	0	0	0	003.....
588215 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	759	0	..1,327.7500	0	176,217	0	100,510	.....	.....100,510	(75,708)	0	0	0	0	0	003.....
588216 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	759	0	..2,307.7500	0	(15,130)	0	(8,762)	.....	.....(8,762)	6,368	0	0	0	0	0	003.....
588214 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	759	835,621	..1,138.0700	0	(145,987)	0	(200,632)	.....	.....(200,632)	(54,644)	0	0	0	9,146	0	003.....
588218 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	981	1,080,214	..1,074.8400	0	(164,767)	0	(227,898)	.....	.....(227,898)	(63,131)	0	0	0	11,823	0	003.....
588219 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	981	0	..1,327.7500	0	227,797	0	129,930	.....	.....129,930	(97,868)	0	0	0	0	0	003.....
588220 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	981	0	..2,038.9100	0	(43,509)	0	(20,779)	.....	.....(20,779)	22,730	0	0	0	0	0	003.....
588223 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	215	0	..1,779.6900	0	(18,795)	0	(8,588)	.....	.....(8,588)	10,207	0	0	0	0	0	003.....
588221 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	215	236,759	948.3900	0	(26,855)	0	(37,642)	.....	.....(37,642)	(10,788)	0	0	0	2,591	0	003.....
588222 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	215	0	..1,327.7500	0	49,928	0	28,478	.....	.....28,478	(21,451)	0	0	0	0	0	003.....
588232 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	64	0	..2,694.3100	0	(2,421)	0	(1,038)	.....	.....(1,038)	1,384	0	0	0	0	0	003.....
588230 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	64	122,085	..1,896.6600	0	(11,553)	0	(17,414)	.....	.....(17,414)	(5,860)	0	0	0	1,020	0	003.....
588231 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	64	0	..2,107.4000	0	14,815	0	8,450	.....	.....8,450	(6,365)	0	0	0	0	0	003.....
588235 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	188	0	..2,423.5100	0	(18,853)	0	(8,716)	.....	.....(8,716)	10,137	0	0	0	0	0	003.....
588234 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	188	0	..2,107.4000	0	43,892	0	25,036	.....	.....25,036	(18,857)	0	0	0	0	0	003.....
588233 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	188	361,703	..1,685.9200	0	(22,550)	0	(35,595)	.....	.....(35,595)	(13,046)	0	0	0	3,023	0	003.....
588236 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	80	153,063	..1,896.6600	0	(21,469)	0	(29,407)	.....	.....(29,407)	(7,938)	0	0	0	1,675	0	003.....
588237 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	80	0	..2,107.4000	0	27,989	0	18,034	.....	.....18,034	(9,954)	0	0	0	0	0	003.....
588239 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	56	108,420	..1,685.9200	0	(11,154)	0	(15,587)	.....	.....(15,587)	(4,433)	0	0	0	1,187	0	003.....
588241 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	56	0	..3,088.1800	0	(3,532)	0	(1,803)	.....	.....(1,803)	1,729	0	0	0	0	0	003.....
588240 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	56	0	..2,107.4000	0	19,829	0	12,775	.....	.....12,775	(7,054)	0	0	0	0	0	003.....
588245 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	428	0	..2,212.7700	0	130,086	0	80,636	.....	.....80,636	(49,450)	0	0	0	0	0	003.....
588244 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	428	822,714	..1,791.2900	0	(99,384)	0	(137,259)	.....	.....(137,259)	(37,875)	0	0	0	9,005	0	003.....
588246 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	428	0	..3,308.4100	0	(16,498)	0	(8,946)	.....	.....(8,946)	7,552	0	0	0	0	0	003.....
588247 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	451	866,446	..1,580.5500	0	(75,167)	0	(106,348)	.....	.....(106,348)	(31,181)	0	0	0	9,483	0	003.....
588248 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	451	0	..2,212.7700	0	137,001	0	84,923	.....	.....84,923	(52,078)	0	0	0	0	0	003.....
588249 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	451	0	..2,839.9300	0	(46,875)	0	(24,108)	.....	.....(24,108)	22,767	0	0	0	0	0	003.....
588269 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	7,619	0	..2,107.4000	0	2,705,833	0	1,723,551	.....	.....1,723,551	(982,282)	0	0	0	0	0	003.....
588270 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	7,619	0	..2,779.6600	0	(891,407)	0	(461,765)	.....	.....(461,765)	429,642	0	0	0	0	0	003.....
588268 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	7,619	14,628,453	..1,685.9200	0	(1,561,868)	0	(2,102,917)	.....	.....(2,102,917)	(541,049)	0	0	0	160,109	0	003.....
588280 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	5,388	0	..2,107.4000	0	1,913,430	0	1,218,808	.....	.....1,218,808	(694,622)	0	0	0	0	0	003.....
588281 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	5,388	0	..3,259.0900	0	(258,609)	0	(123,484)	.....	.....(123,484)	135,125	0	0	0	0	0	003.....
588279 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	07/15/2015	07/14/2020	5															

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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 s at Inception and at Year- end (b)
588293 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	714	0	..5,270.6100	0	(714)	0	(485)	(485)	229	0	0	0	0	0	003.....
588292 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	714	0	..2,212.7700	0	219,350	0	134,394	134,394	(84,957)	0	0	0	0	0	003.....
588305 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	..15,259	0	..1,264.5200	0	3,873,081	0	2,344,493	2,344,493	..(1,528,587)	0	0	0	0	0	003.....
588306 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	..15,259	0	..1,753.8900	0	(1,350,643)	0	(651,818)	(651,818)	698,825	0	0	0	0	0	003.....
588304 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	..15,259	0	..16,795,114	0	(2,218,926)	0	(3,089,922)	(3,089,922)	(870,995)	0	0	0	183,824	0	003.....
588307 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	7,449	0	..1,138.0700	0	(1,431,839)	0	(1,968,701)	(1,968,701)	(536,862)	0	0	0	89,744	0	003.....
588308 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	7,449	0	..1,264.5200	0	1,890,874	0	1,144,604	1,144,604	(746,271)	0	0	0	0	0	003.....
588309 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/14/2020	7,449	0	..2,035.8800	0	(310,859)	0	(158,843)	(158,843)	152,016	0	0	0	0	0	003.....
588321 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	168	0	..1,707.3600	0	(5,712)	0	(1,499)	(1,499)	4,213	0	0	0	1,550	0	003.....
588322 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	168	0	..1,264.5200	0	30,141	0	14,157	14,157	(15,984)	0	0	0	0	0	003.....
588323 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	168	0	..1,138.0700	0	(23,094)	0	(33,842)	(33,842)	(10,749)	0	0	0	0	0	003.....
588325 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	290	0	..1,264.5200	0	51,942	0	24,394	24,394	(27,548)	0	0	0	0	0	003.....
588324 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	290	0	..319,450	0	1,515.9100	0	(21,997)	(7,524)	14,472	0	0	0	2,670	0	003.....
588326 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	290	0	..1,011.6200	0	(27,644)	0	(41,166)	(41,166)	(13,522)	0	0	0	0	0	003.....
596274 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	7,875	0	..3,273.0800	0	(355,972)	0	(187,793)	(187,793)	168,179	0	0	0	0	0	003.....
596272 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	7,875	0	..1,892.2000	0	(2,219,300)	0	(2,913,651)	(2,913,651)	(694,351)	0	0	0	166,955	0	003.....
596273 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	7,875	0	..2,102.4400	0	2,785,050	0	1,825,067	1,825,067	(959,982)	0	0	0	0	0	003.....
596276 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,055	0	..2,783.0000	0	(1,198,480)	0	(631,950)	(631,950)	566,530	0	0	0	0	0	003.....
596277 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,055	0	..2,102.4400	0	3,556,123	0	2,330,358	2,330,358	(1,225,765)	0	0	0	0	0	003.....
596275 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,055	0	..19,306,783	0	1,681.9500	0	(2,089,786)	(2,790,374)	(700,588)	0	0	0	213,179	0	003.....
596280 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	2,475	0	..2,102.4400	0	875,364	0	573,633	573,633	(301,730)	0	0	0	0	0	003.....
596279 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	2,475	0	..1,471.7100	0	(365,372)	0	(494,483)	(494,483)	(129,110)	0	0	0	0	0	003.....
596278 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	2,475	0	..4,752.495	0	2,550.2600	0	(444,057)	(248,948)	195,109	0	0	0	52,475	0	003.....
596281 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	192	0	..2,742.8400	0	(6,957)	0	(2,766)	(2,766)	4,191	0	0	0	3,127	0	003.....
596282 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	192	0	..2,102.4400	0	46,096	0	26,507	26,507	(19,590)	0	0	0	0	0	003.....
596283 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	192	0	..1,892.2000	0	(36,170)	0	(53,039)	(53,039)	(16,869)	0	0	0	0	0	003.....
596286 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	527	0	..1,681.9500	0	(66,081)	0	(100,828)	(100,828)	(34,747)	0	0	0	0	0	003.....
596284 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	527	0	..1,011,869	0	2,443.8800	0	(52,198)	(23,672)	28,526	0	0	0	8,577	0	003.....
596285 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	527	0	..2,102.4400	0	126,423	0	72,696	72,696	(53,726)	0	0	0	0	0	003.....
596288 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	212	0	..3,124.0200	0	(13,041)	0	(6,698)	(6,698)	6,343	0	0	0	0	0	003.....
596287 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	212	0	..407,304	0	75,021	0	49,161	49,161	(25,860)	0	0	0	4,497	0	003.....
596289 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	212	0	..1,681.9500	0	(44,087)	0	(58,866)	(58,866)	(14,779)	0	0	0	0	0	003.....
596291 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	555	0	..2,207.5600	0	169,700	0	107,391	107,391	(62,309)	0	0	0	0	0	003.....
596290 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	555	0	..1,064,837	0	1,787.0700	0	(134,766)	(178,396)	(43,630)	0	0	0	11,758	0	003.....
596292 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	555	0	..3,363.9000	0	(20,160)	0	(11,194)	(11,194)	8,966	0	0	0	0	0	003.....
596294 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	163	0	..2,857.2200	0	(16,845)	0	(8,805)	(8,805)	8,040	0	0	0	0	0	003.....
596293 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	163	0	..313,241	0	1,576.8300	0	(28,730)	(38,702)	(9,972)	0	0	0	3,459	0	003.....
596295 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	163	0	..2,207.5600	0	49,920	0	31,591	31,591	(18,330)	0	0	0	0	0	003.....
596328 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	340	0	..1,225.0900	0	57,237	0	34,420	34,420	(22,817)	0	0	0	3,176	0	003.....
596330 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	340	0	..1,102.5800	0	(45,003)	0	(63,245)	(63,245)	(18,242)	0	0	0	0	0	003.....
596329 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	340	0	..1,663.4300	0	(9,170)	0	(4,259)	(4,259)	4,911	0	0	0	0	0	003.....
596331 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	233	0	..256,958	0	1,225.0900	0	57,269	39,836	(17,432)	0	0	0	2,837	0	003.....
596333 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	233	0	..1,102.5800	0	(43,910)	0	(57,904)	(57,904)	(13,995)	0	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

QE06.14

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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)
596332 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	233	0	..2,452.3900	0	(1,885)	0	(2,138)	.....	.....(2,138)	(254)	0	0	0	0	0	003.....
596334 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	953	1,049,395	..1,286.3400	0	208,266	0	141,867	.....	.....141,867	(66,400)	0	0	0	11,587	.....	003.....
596335 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	953	0	..1,102.5800	0	(179,323)	0	(236,478)	.....	.....(236,478)	(57,155)	0	0	0	0	0	003.....
596336 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	953	0	..2,282.2200	0	(14,145)	0	(12,540)	.....	.....(12,540)	1,604	0	0	0	0	0	003.....
596338 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	980	0	..1,977.4200	0	(38,108)	0	(25,407)	.....	.....(25,407)	12,701	0	0	0	0	0	003.....
596339 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	980	0	..1,041.3300	0	(160,826)	0	(213,922)	.....	.....(213,922)	(53,096)	0	0	0	0	0	003.....
596337 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	980	1,079,044	..1,286.3400	0	214,150	0	145,875	.....	.....145,875	(68,275)	0	0	0	11,914	.....	003.....
596358 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	336	0	..1,864.1000	0	(17,774)	0	(11,402)	.....	.....(11,402)	6,372	0	0	0	0	0	003.....
596359 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	336	0	..1,225.0900	0	82,058	0	57,387	.....	.....57,387	(24,671)	0	0	0	0	0	003.....
596357 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	336	370,164	..980.0700	0	(47,755)	0	(64,062)	.....	.....(64,062)	(16,307)	0	0	0	4,087	.....	003.....
596361 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	442	0	..1,717.7000	0	(35,540)	0	(21,678)	.....	.....(21,678)	13,862	0	0	0	0	0	003.....
596360 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	442	486,064	..918.8200	0	(53,875)	0	(72,791)	.....	.....(72,791)	(18,916)	0	0	0	5,367	.....	003.....
596362 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	442	0	..1,286.3500	0	96,269	0	65,709	.....	.....65,709	(30,560)	0	0	0	0	0	003.....
596385 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	4,036	0	..1,543.8600	0	(530,702)	0	(317,043)	.....	.....(317,043)	213,659	0	0	0	0	0	003.....
596384 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	4,036	0	..857.5600	0	(435,935)	0	(570,027)	.....	.....(570,027)	(134,092)	0	0	0	0	0	003.....
596383 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	4,036	4,442,856	..1,225.0900	0	1,029,291	0	688,782	.....	.....688,782	(340,509)	0	0	0	49,056	.....	003.....
596399 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	146	0	..2,102.4400	0	51,004	0	33,729	.....	.....33,729	(17,275)	0	0	0	0	0	003.....
596398 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	146	279,451	..1,892.2000	0	(40,753)	0	(53,847)	.....	.....(53,847)	(13,094)	0	0	0	3,086	.....	003.....
596414 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	771	0	..1,473.1700	0	(53,168)	0	(26,446)	.....	.....(26,446)	26,723	0	0	0	0	0	003.....
596415 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	771	0	..1,225.0900	0	130,224	0	77,921	.....	.....77,921	(52,303)	0	0	0	0	0	003.....
596413 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2018	771	848,141	..980.0700	0	(70,121)	0	(101,608)	.....	.....(101,608)	(31,487)	0	0	0	7,189	.....	003.....
596448 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	599	1,149,768	..1,892.2000	0	(164,299)	0	(221,556)	.....	.....(221,556)	(57,256)	0	0	0	12,695	.....	003.....
596449 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	599	0	..2,207.5600	0	178,148	0	115,958	.....	.....115,958	(62,191)	0	0	0	0	0	003.....
596461 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,830	..11,920,689	..1,225.0900	0	2,633,703	0	1,848,080	.....	.....1,848,080	(785,623)	0	0	0	131,624	.....	003.....
596463 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,830	0	..1,999.3500	0	(402,418)	0	(266,817)	.....	.....(266,817)	135,602	0	0	0	0	0	003.....
596462 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..10,830	0	..1,102.5800	0	(2,063,178)	0	(2,686,289)	.....	.....(2,686,289)	(623,111)	0	0	0	0	0	003.....
596464 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..19,913	..21,917,788	..980.0700	0	(2,854,222)	0	(3,793,212)	.....	.....(3,793,212)	(938,990)	0	0	0	242,008	.....	003.....
596466 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..19,913	0	..1,225.0900	0	4,842,416	0	3,397,942	.....	.....3,397,942	(1,444,474)	0	0	0	0	0	003.....
596465 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/14/2020	..19,913	0	..1,700.6700	0	(1,679,108)	0	(1,022,797)	.....	.....(1,022,797)	656,311	0	0	0	0	0	003.....
606786 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,281	..12,060,307	..1,780.2800	0	(1,818,773)	0	(2,023,370)	.....	.....(2,023,370)	(204,598)	0	0	0	134,320	.....	003.....
606788 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,281	0	..1,978.0900	0	2,153,253	0	1,796,568	.....	.....1,796,568	(356,685)	0	0	0	0	0	003.....
606787 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,281	0	..3,458.8900	0	(136,053)	0	(114,511)	.....	.....(114,511)	21,542	0	0	0	0	0	003.....
606789 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	..11,040	..21,197,022	..1,978.0900	0	3,784,526	0	3,157,621	.....	.....3,157,621	(626,904)	0	0	0	236,079	.....	003.....
606790 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	..11,040	0	..2,753.5000	0	(1,048,662)	0	(766,412)	.....	.....(766,412)	282,250	0	0	0	0	0	003.....
606791 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	..11,040	0	..1,582.4700	0	(2,387,112)	0	(2,676,114)		(2,676,114)	(289,002)	0	0	0	0	0	003.....
606793 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....																			

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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 s at Inception and at Year- end (b)
606800 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	362	0	..1,582.4700	0	(51,058)	0	(58,740)	.....	.....(58,740)	(7,682)	0	0	0	0	003.....	
606799 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	362	0	..1,978.0900	0	87,617	0	70,506	.....	.....70,506	(17,111)	0	0	0	0	003.....	
606802 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	1,200	0	..3,171.0800	0	(48,717)	0	(36,685)	.....	.....(36,685)	12,032	0	0	0	0	003.....	
606801 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	1,200	2,303,349	..1,978.0900	0	411,241	0	343,119	.....	.....343,119	(68,122)	0	0	0	25,653	003.....	
606803 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	1,200	0	..1,582.4700	0	(259,393)	0	(290,796)	.....	.....(290,796)	(31,404)	0	0	0	0	003.....	
606804 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	983	1,887,912	..2,076.9900	0	296,068	0	241,008	.....	.....241,008	(55,060)	0	0	0	21,026	003.....	
606805 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	983	0	..1,780.2800	0	(284,709)	0	(316,736)	.....	.....(316,736)	(32,027)	0	0	0	0	003.....	
606807 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,849	0	..2,076.9900	0	1,151,543	0	943,341	.....	.....943,341	(208,202)	0	0	0	0	003.....	
606808 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,849	0	..3,584.1000	0	(62,883)	0	(56,423)	.....	.....(56,423)	6,460	0	0	0	0	003.....	
606806 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,849	7,389,547	..1,681.3800	0	(967,080)	0	(1,079,754)	.....	.....(1,079,754)	(112,674)	0	0	0	82,300	003.....	
606810 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	311	596,949	..2,076.9900	0	93,025	0	76,207	.....	.....76,207	(16,818)	0	0	0	6,648	003.....	
606812 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	311	0	..2,821.1500	0	(25,885)	0	(18,855)	.....	.....(18,855)	7,031	0	0	0	0	003.....	
606811 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	311	0	..1,483.5700	0	(57,318)	0	(64,296)	.....	.....(64,296)	(6,978)	0	0	0	0	003.....	
606829 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	407	0	..1,049.4000	0	(77,092)	0	(91,349)	.....	.....(91,349)	(14,257)	0	0	0	0	003.....	
606828 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	407	448,395	..2,599.5900	0	(1,586)	0	(2,993)	.....	.....(2,993)	(1,407)	0	0	0	4,994	003.....	
606830 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	407	0	..1,166.0000	0	99,323	0	79,929	.....	.....79,929	(19,394)	0	0	0	0	003.....	
606835 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,087	0	..1,166.0000	0	747,173	0	605,771	.....	.....605,771	(141,402)	0	0	0	0	003.....	
606836 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,087	0	..816.2000	0	(324,187)	0	(395,895)	.....	.....(395,895)	(71,709)	0	0	0	0	003.....	
606834 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	3,087	3,398,365	..1,521.3900	0	(365,494)	0	(264,823)	.....	.....(264,823)	100,672	0	0	0	37,849	003.....	
606838 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,487	0	..2,014.7200	0	(203,561)	0	(163,124)	.....	.....(163,124)	40,437	0	0	0	0	003.....	
606839 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,487	0	..1,224.2900	0	1,427,176	0	1,125,534	.....	.....1,125,534	(301,642)	0	0	0	0	003.....	
606837 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	6,487	7,140,342	..991.1000	0	(1,102,818)	0	(1,281,162)	.....	.....(1,281,162)	(178,345)	0	0	0	79,525	003.....	
606849 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	311	596,949	..1,780.2800	0	(88,608)	0	(100,152)	.....	.....(100,152)	(11,544)	0	0	0	6,648	003.....	
606850 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	311	0	..1,978.0900	0	105,521	0	88,926	.....	.....88,926	(16,595)	0	0	0	0	003.....	
606930 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	460	0	..1,700.9500	0	(9,504)	0	(5,140)	.....	.....(5,140)	4,364	0	0	0	0	003.....	
606929 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	460	505,979	..1,049.4000	0	(64,752)	0	(75,283)	.....	.....(75,283)	(10,531)	0	0	0	4,352	003.....	
606931 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	460	0	..1,165.9900	0	79,349	0	58,859	.....	.....58,859	(20,490)	0	0	0	0	003.....	
606932 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	545	599,434	..932.8000	0	(54,502)	0	(63,661)	.....	.....(63,661)	(9,159)	0	0	0	5,156	003.....	
606934 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	545	0	..1,464.3700	0	(33,578)	0	(20,691)	.....	.....(20,691)	12,887	0	0	0	0	003.....	
606933 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2018	545	0	..1,165.9900	0	94,114	0	69,731	.....	.....69,731	(24,383)	0	0	0	0	003.....	
606937 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	231	0	..1,876.9000	0	(10,513)	0	(7,959)	.....	.....(7,959)	2,554	0	0	0	0	003.....	
606935 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	231	253,933	..1,165.9900	0	56,205	0	45,265	.....	.....45,265	(10,941)	0	0	0	2,828	003.....	
606936 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	231	0	..932.8000	0	(34,003)	0	(39,813)	.....	.....(39,813)	(5,810)	0	0	0	0	003.....	
606940 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	628	0	..1,224.2900	0	136,935	0	108,923	.....	.....108,923	(28,013)	0	0	0	0	003.....	
606938 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	4PQUHN3JPF GFNF3BB653.....	09/15/2015	09/14/2020	628	691,001	..2,447.6600	0	(4,031)	0	(6,280)		(6,280)	(2,249)	0	0	0	7,696	003.....	
606939 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....																			

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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 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)
607003 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653..	09/15/2015	09/14/2020	23,756	26,147,588	932.8000	0	...(3,546,295)	0	...(4,099,614)	.....	...(4,099,614)	(553,319)	0	0	0	291,215	003.....	
607005 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	4PQUHN3JPF GFNF3BB653..	09/15/2015	09/14/2020	23,756	0	1,166.0000	0	5,747,543	0	4,660,904	.....	4,660,904	...(1,086,639)	0	0	0	0	003.....	
379306 Athena Collar 100 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	10/16/2012	10/14/2015	908	871,646	2,036.8880	0	0	0	861	.....	861	(861)	0	0	0	0	003.....	
379305 Athena Collar 100 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	10/16/2012	10/14/2015	908	871,646	1,454.9200	131,439	0	0	416,267	.....	416,267	284,828	0	0	0	131,439	003.....	
385183 Athena Collar 104 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	1,252	1,201,680	1,353.3300	170,078	0	0	695,975	.....	695,975	525,897	0	0	0	170,078	003.....	
385184 Athena Collar 104 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/16/2015	1,252	1,201,680	1,894.6620	0	0	0	82,117	.....	82,117	82,117	0	0	0	0	003.....	
394390 Athena Collar 109 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	468	449,013	2,002.5040	0	0	0	11,439	.....	11,439	11,439	0	0	0	0	003.....	
394389 Athena Collar 109 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	468	449,013	1,430.3600	64,893	0	0	223,922	.....	223,922	159,029	0	0	0	64,893	003.....	
400894 Athena Collar 114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	231	221,691	1,472.3400	32,844	0	0	101,837	.....	101,837	68,993	0	0	0	32,844	003.....	
400895 Athena Collar 114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	231	221,691	2,061.2760	0	0	0	3,625	.....	3,625	3,625	0	0	0	0	003.....	
405629 Athena Collar 117 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	405	388,481	1,519.7900	55,166	0	0	161,268	.....	161,268	106,103	0	0	0	55,166	003.....	
405631 Athena Collar 117 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/16/2016	405	388,481	2,127.7100	0	0	0	4,108	.....	4,108	4,108	0	0	0	0	003.....	
414685 Athena Collar 123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	185	177,154	1,560.7000	26,099	0	0	67,108	.....	67,108	41,009	0	0	0	26,099	003.....	
414686 Athena Collar 123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2016	185	177,154	2,184.9800	0	0	0	1,294	.....	1,294	1,294	0	0	0	0	003.....	
419439 Athena Collar 128 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/14/2016	796	764,566	1,574.5700	115,368	0	0	283,328	.....	283,328	167,960	0	0	0	115,368	003.....	
419440 Athena Collar 128 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/14/2016	796	764,566	2,204.4000	0	0	0	6,758	.....	6,758	6,758	0	0	0	0	003.....	
423096 Athena Collar 131 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	05/15/2013	05/16/2016	194	185,782	1,658.7800	29,789	0	0	56,022	.....	56,022	26,233	0	0	0	29,789	003.....	
423097 Athena Collar 131 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	05/15/2013	05/16/2016	194	185,782	2,322.2900	0	0	0	744	.....	744	744	0	0	0	0	003.....	
428903 Athena Collar 140 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/17/2013	06/14/2016	238	228,430	1,639.0400	39,163	0	0	73,569	.....	73,569	34,406	0	0	0	39,163	003.....	
428904 Athena Collar 140 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/17/2013	06/14/2016	238	228,430	2,294.6600	0	0	0	1,458	.....	1,458	1,458	0	0	0	0	003.....	
433306 Athena Collar 144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2016	318	305,256	1,676.2600	52,767	0	0	90,418	.....	90,418	37,651	0	0	0	52,767	003.....	
433307 Athena Collar 144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	07/16/2013	07/14/2016	318	305,256	2,346.7600	0	0	0	1,648	.....	1,648	1,648	0	0	0	0	003.....	
439801 Athena Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/15/2016	197	189,539	1,661.3200	31,714	0	0	59,222	.....	59,222	27,508	0	0	0	31,714	003.....	
439802 Athena Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/15/2016	197	189,539	2,325.8500	0	0	0	1,526	.....	1,526	1,526	0	0	0	0	003.....	
450079 Athena Collar 155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	09/17/2013	09/14/2016	661	634,090	1,704.7600	110,013	0	0	179,017	.....	179,017	69,004	0	0	0	110,013	003.....	
450080 Athena Collar 155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	09/17/2013	09/14/2016	661	634,090	2,386.6600	0	0	0	3,845	.....	3,845	3,845	0	0	0	0	003.....	
456823 Athena Collar 161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	905	868,393	1,698.0600	148,393	0	0	253,088	.....	253,088	104,694	0	0	0	148,393	003.....	
456824 Athena Collar 161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	905	868,393	2,377.2800	0	0	0	6,949	.....	6,949	6,949	0	0	0	0	003.....	
462110 Athena Collar 167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2016	1,407	1,350,720	2,517.4520	24,541	0	0	5,338	.....	5,338	19,203	0	0	0	24,541	003.....	
462109 Athena Collar 167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2016	1,407	1,350,720	1,798.1800	270,711	0	0	301,293	.....	301,293	30,582	0	0	0	270,711	003.....	
469656 Athena Collar 175 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	12/17/2013	12/14/2016	1,444	1,386,389	1,781.0000	504,522	0	0	331,000	.....	331,000	173,523	0	0	0	504,522	003.....	
469657 Athena Collar 175 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	12/17/2013	12/14/2016	1,444	1,386,389	2,493.4000	252,261	0	0	7,424	.....	7,424	244,837	0	0	0	252,261	003.....	
473967 Athena Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/17/2017	1,575	1,512,440	1,848.3800	314,567	0	0	302,893	.....	302,893	11,674	0	0	0	314,567	003.....	
473968 Athena Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/17/2017	1,575	1,512,440	2,587.7300	29,776	0	0	6,107	.....	6,107	23,669	0	0	0	29,776	003.....	
481930 Athena Collar 194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2017	1,368	1,313,739	1,840.7600	477,646	0	0	274,166	.....	274,166	203,480	0	0	0	477,646	003.....	
481931 Athena Collar 194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2017	1,368	1,313,739	2,577.0600	238,823	0	0	6,551	.....	6,551	232,272	0	0	0	238,823	003.....	
488564 Athena Collar 201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	1,860	1,785,409	1,858.8300	356,202	0	0	358,905	.....	358,905	2,703	0	0	0	356,202	003.....	
488565 Athena Collar 201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	1,860	1,785,409	2,602.3600	24,158	0	0	9,033	.....	9,033	15,126	0	0	0	24,158	003.....	
496477 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/18/2017	1,113	1,068,894	2,580.1700	195,638	0	0	7,204	.....	7,204	188,434	0	0	0	195,638	003.....	
496475 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....</																			

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, 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 s at Inception and at Year- end (b)
509379 Athena Collar 225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,437	1,379,226	1,941.9900	277,436	0	229,332		229,332	(48,104)	0	0	0	277,436	003.....	003.....
515047 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/15/2014	07/14/2017	1,202	1,153,996	1,973.2800	237,671	0	177,714		177,714	(59,958)	0	0	0	237,671	003.....	003.....
515048 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/15/2014	07/14/2017	1,202	1,153,996	2,762.5900	(12,429)	0	(4,850)		(4,850)	7,579	0	0	0	12,429	003.....	003.....
520596 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,236	1,186,356	1,955.0600	264,788	0	197,958		197,958	(66,830)	0	0	0	264,788	003.....	003.....
520597 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,236	1,186,356	2,737.0800	(21,774)	0	(6,270)		(6,270)	15,504	0	0	0	21,774	003.....	003.....
526189 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,344	1,290,439	1,998.9800	305,318	0	191,552		191,552	(113,766)	0	0	0	305,318	003.....	003.....
526203 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,344	1,290,439	2,798.5700	(25,822)	0	(5,809)		(5,809)	20,013	0	0	0	25,822	003.....	003.....
533045 Athena Collar 256 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/14/2015	910	748,108	1,726.5900	99,341	0	1,135		1,135	(98,206)	0	0	0	99,341	003.....	003.....
533047 Athena Collar 256 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/14/2015	910	748,108	1,881.9800	(39,098)	0	(8)		(8)	39,090	0	0	0	39,098	003.....	003.....
533048 Athena Collar 257 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/14/2015	124	101,907	1,726.5900	13,532	0	155		155	(13,378)	0	0	0	13,532	003.....	003.....
533050 Athena Collar 257 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/14/2015	124	101,907	1,899.2500	(4,756)	0	(1)		(1)	4,755	0	0	0	4,756	003.....	003.....
533209 Athena Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	14,721	14,132,528	2,048.7400	(630,360)	0	(9,120)		(9,120)	621,240	0	0	0	630,360	003.....	003.....
533207 Athena Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	14,721	14,132,528	1,862.4900	1,853,246	0	1,003,181		1,003,181	(850,065)	0	0	0	1,853,246	003.....	003.....
533210 Athena Collar 259 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	1,127	1,081,923	1,862.4900	142,947	0	76,799		76,799	(66,148)	0	0	0	142,947	003.....	003.....
533212 Athena Collar 259 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	1,127	1,081,923	2,085.9900	(37,044)	0	(198)		(198)	36,846	0	0	0	37,044	003.....	003.....
533215 Athena Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	210	201,540	2,011.4900	(11,767)	0	(504)		(504)	11,263	0	0	0	11,767	003.....	003.....
533213 Athena Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	210	201,540	1,862.4900	26,429	0	14,306		14,306	(12,123)	0	0	0	26,429	003.....	003.....
533216 Athena Collar 261 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	464	445,862	1,862.4900	58,467	0	31,649		31,649	(26,818)	0	0	0	58,467	003.....	003.....
533218 Athena Collar 261 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2014	10/14/2015	464	445,862	2,048.7400	(20,063)	0	(288)		(288)	19,776	0	0	0	20,063	003.....	003.....
533219 Athena Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	146	140,202	1,862.4900	18,524	0	9,952		9,952	(8,572)	0	0	0	18,524	003.....	003.....
533221 Athena Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	146	140,202	2,085.9900	(4,800)	0	(26)		(26)	4,775	0	0	0	4,800	003.....	003.....
533237 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/16/2017	1,418	1,361,296	1,862.4900	570,289	0	306,549		306,549	(263,740)	0	0	0	570,289	003.....	003.....
533239 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	10/15/2014	10/16/2017	1,418	1,361,296	2,607.4900	(285,144)	0	(15,742)		(15,742)	269,403	0	0	0	285,144	003.....	003.....
533303 Athena Collar 264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	1,788	984,254	1,072.4500	166,861	0	67,098		67,098	(99,763)	0	0	0	166,861	003.....	003.....
533304 Athena Collar 264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	1,788	984,254	1,158.2400	(94,751)	0	(1,842)		(1,842)	92,909	0	0	0	94,751	003.....	003.....
533305 Athena Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	338	186,280	1,072.4500	31,580	0	12,699		12,699	(18,881)	0	0	0	31,580	003.....	003.....
533306 Athena Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	338	186,280	1,168.9700	(16,734)	0	(161)		(161)	16,573	0	0	0	16,734	003.....	003.....
537835 Athena Collar 266 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	1,691	1,390,572	1,967.6000	(51,905)	0	(175)		(175)	51,731	0	0	0	51,905	003.....	003.....
537834 Athena Collar 266 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	1,691	1,390,572	1,805.1400	155,699	0	2,700		2,700	(152,999)	0	0	0	155,699	003.....	003.....
537836 Athena Collar 267 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	66	54,202	1,805.1400	6,069	0	105		105	(5,964)	0	0	0	6,069	003.....	003.....
537837 Athena Collar 267 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	66	54,202	1,985.6500	(1,725)	0	(5)		(5)	1,720	0	0	0	1,725	003.....	003.....
537940 Athena Collar 268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	11/17/2014	11/16/2015	2,829	1,557,104	1,164.2300	240,210	0	23,610		23,610	(216,600)	0	0	0	240,210	003.....	003.....
537941 Athena Collar 268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	11/17/2014	11/16/2015	2,829	1,557,104	1,257.3700	(120,105)	0	(1,033)		(1,033)	119,072	0	0	0	120,105	003.....	003.....
537942 Athena Collar 269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	11/17/2014	11/16/2015	128	70,434	1,164.2300	11,884	0	1,068		1,068	(10,816)	0	0	0	11,884	003.....	003.....
537943 Athena Collar 269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.....	11/17/2014	11/16/2015	128	70,434	1,269.0200	(5,942)	0	(34)		(34)	5,908	0	0	0	5,942	003.....	003.....
537994 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/14/2017	2,469	2,369,798	2,041.3200	574,247	0	321,816		321,816	(252,431)	0	0	0	574,247	003.....	003.....
537995 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/14/2017	2,469	2,369,798	2,857.8500	(44,803)	0	(10,092)		(10,092)	34,712	0	0	0	44,803	003.....	003.....
538000 Athena Collar 271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	315	301,927	2,041.3200	35,290	0	2,194		2,194	(33,096)	0	0	0	35,290	003.....	003.....
538001 Athena Collar 271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	11/17/2014	11/16/2015	315	301,927	2,204.6300	(13,187)	0	(102)		(102)	13,085	0	0	0	13,187	003.....	003.....
537993 Athena Collar 272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2014	11/16/2015	15,175	14,568,684	2,245.4500	(460,120)	0	(2,558)		(2,558)	457,562	0	0	0	460,120	003.....	003.....
537992 Athena Collar 272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2014	11/16/2015	15,175	14,568,684	2,041.3200	1,714,677	0	105,855		105,855	(1,608,821)	0	0	0	1,714,677	003.....	003.....
537996 Athena Collar 273 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2014	11/16/2015	1,304	1,251,915	2,041.3200	147,346	0	9,096		9,096	(138,249)	0	0	0	147,346	003.....	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 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)
537997	Athena Collar 273 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	1,304	1,251,915	..2,286.2800	(28,089)	0	0	(111)	(111)	27,979	0	0	0	28,089	.....	003.....
537999	Athena Collar 274 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	114	109,108	..2,347.5200	(1,340)	0	0	(3)	(3)	1,336	0	0	0	1,340	.....	003.....
537998	Athena Collar 274 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	114	109,108	..2,041.3200	12,847	0	0	793	793	(12,054)	0	0	0	12,847	.....	003.....
538003	Athena Collar 275 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	91	87,475	..2,245.4500	(2,730)	0	0	(15)	(15)	2,715	0	0	0	2,730	.....	003.....
538002	Athena Collar 275 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	91	87,475	..2,041.3200	10,300	0	0	636	636	(9,664)	0	0	0	10,300	.....	003.....
538004	Athena Collar 276 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	215	205,988	..2,041.3200	24,255	0	0	1,497	1,497	(22,758)	0	0	0	24,255	.....	003.....
538005	Athena Collar 276 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..11/17/2014	..11/16/2015	215	205,988	..2,286.2800	(4,545)	0	0	(18)	(18)	4,526	0	0	0	4,545	.....	003.....
544606	Athena Collar 277 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	..11,330	..10,876,900	..1,972.7400	..1,552,200	0	0	408,094	408,094	(1,144,106)	0	0	0	1,552,200	.....	003.....
544607	Athena Collar 277 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	..11,330	..10,876,900	..2,170.0100	(568,762)	0	0	(17,284)	(17,284)	551,479	0	0	0	568,762	.....	003.....
544574	Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..12/16/2014	..12/14/2017	2,174	..2,086,715	..1,972.7400	540,516	0	0	357,592	357,592	(182,924)	0	0	0	540,516	.....	003.....
544575	Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..12/16/2014	..12/14/2017	2,174	..2,086,715	..2,761.8400	(54,341)	0	0	(14,707)	(14,707)	39,634	0	0	0	54,341	.....	003.....
544605	Athena Collar 279 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	1,094	1,050,170	..2,209.4700	(43,045)	0	0	(1,031)	(1,031)	42,014	0	0	0	43,045	.....	003.....
544604	Athena Collar 279 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	1,094	1,050,170	..1,972.7400	149,866	0	0	39,402	39,402	(110,464)	0	0	0	149,866	.....	003.....
544608	Athena Collar 280 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	134	128,960	..1,972.7400	18,403	0	0	4,838	4,838	(13,565)	0	0	0	18,403	.....	003.....
544609	Athena Collar 280 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	134	128,960	..2,130.5600	(8,466)	0	0	(361)	(361)	8,105	0	0	0	8,466	.....	003.....
544650	Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..12/16/2014	..12/14/2017	53	51,097	..2,761.8400	(1,331)	0	0	(360)	(360)	971	0	0	0	1,331	.....	003.....
544549	Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..12/16/2014	..12/14/2017	53	51,097	..1,972.7400	13,235	0	0	8,755	8,755	(4,480)	0	0	0	13,235	.....	003.....
544600	Athena Collar 282 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..12/16/2014	..12/14/2015	904	743,138	..1,752.5200	102,957	0	0	7,891	7,891	(95,065)	0	0	0	102,957	.....	003.....
544601	Athena Collar 282 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..12/16/2014	..12/14/2015	904	743,138	..1,910.2500	(45,147)	0	0	(857)	(857)	44,290	0	0	0	45,147	.....	003.....
544671	Athena Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	347	332,862	..1,972.7400	47,571	0	0	12,489	12,489	(35,082)	0	0	0	47,571	.....	003.....
544672	Athena Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	347	332,862	..2,209.4700	(13,644)	0	0	(327)	(327)	13,317	0	0	0	13,644	.....	003.....
544719	Athena Collar 284 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..12/16/2014	..12/14/2015	127	70,038	..1,139.3800	11,600	0	0	3,125	3,125	(8,475)	0	0	0	11,600	.....	003.....
544720	Athena Collar 284 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..12/16/2014	..12/14/2015	127	70,038	..1,241.9200	(5,799)	0	0	(293)	(293)	5,506	0	0	0	5,799	.....	003.....
544675	Athena Collar 285 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	391	375,687	..1,972.7400	53,613	0	0	14,095	14,095	(39,517)	0	0	0	53,613	.....	003.....
544676	Athena Collar 285 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	391	375,687	..2,170.0100	(19,645)	0	0	(597)	(597)	19,048	0	0	0	19,645	.....	003.....
544674	Athena Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	232	222,881	..2,268.6500	(6,250)	0	0	(104)	(104)	6,146	0	0	0	6,250	.....	003.....
544673	Athena Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	..12/16/2014	..12/14/2015	232	222,881	..1,972.7400	31,806	0	0	8,362	8,362	(23,444)	0	0	0	31,806	.....	003.....
544759	Athena Collar 287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..12/16/2014	..12/14/2015	1,612	887,312	..1,139.3800	146,960	0	0	39,592	39,592	(107,368)	0	0	0	146,960	.....	003.....
544760	Athena Collar 287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..12/16/2014	..12/14/2015	1,612	887,312	..1,230.5300	(80,098)	0	0	(4,957)	(4,957)	75,141	0	0	0	80,098	.....	003.....
550235	Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..01/15/2015	..01/16/2018	1,413	1,356,191	..2,789.7400	0	(312,922)	0	(9,538)	(9,538)	303,384	0	0	0	312,922	.....	003.....
550236	Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..01/15/2015	..01/16/2018	1,413	1,356,191	..1,992.6700	0	625,844	0	225,584	225,584	(400,260)	0	0	0	625,844	.....	003.....
550238	Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..01/15/2015	..01/16/2018	81	77,565	..1,992.6700	0	35,794	0	12,903	12,903	(22,892)	0	0	0	35,794	.....	003.....
550237	Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC SW5Y7OE568.....	..01/15/2015	..01/16/2018	81	77,565	..2,789.7400	0	(17,897)	0									

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, 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 s at Inception and at Year- end (b)
550263 Athena Collar 295 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.01/15/2015	.01/14/2016	..11,252	..10,801,837	..1,992.6700	0	1,462,726	0	428,934	.....	.....428,934	..(1,033,792)	0	0	0	1,462,726	.....	003.....
550262 Athena Collar 295 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.01/15/2015	.01/14/2016	..11,252	..10,801,837	..2,191.9400	0	(460,534)	0	(26,748)	.....	.....(26,748)	433,785	0	0	0	460,534	.....	003.....
550310 Athena Collar 296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.01/15/2015	.01/14/2016	..2,199	..1,210,108	..1,247.0900	0	(96,726)	0	(8,501)	.....	.....(8,501)	88,225	0	0	0	96,726	.....	003.....
550311 Athena Collar 296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.01/15/2015	.01/14/2016	..2,199	..1,210,108	..1,154.7100	0	193,452	0	57,195	.....	.....57,195	..(136,257)	0	0	0	193,452	.....	003.....
550313 Athena Collar 297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.01/15/2015	.01/14/2016	180	99,135	..1,154.7100	0	17,376	0	4,686	.....	.....4,686	..(12,690)	0	0	0	17,376	.....	003.....
550312 Athena Collar 297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.01/15/2015	.01/14/2016	180	99,135	..1,258.6300	0	(8,688)	0	(521)	.....	.....(521)	8,167	0	0	0	8,688	.....	003.....
550347 Athena Collar 298 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.01/15/2015	.01/14/2016	..1,330	..1,093,616	..1,744.9700	0	143,904	0	23,816	.....	.....23,816	..(120,088)	0	0	0	143,904	.....	003.....
550346 Athena Collar 298 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.01/15/2015	.01/14/2016	..1,330	..1,093,616	..1,902.0200	0	(59,882)	0	(3,800)	.....	.....(3,800)	56,082	0	0	0	59,882	.....	003.....
550349 Athena Collar 299 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.01/15/2015	.01/14/2016	88	72,562	..1,919.4700	0	(3,558)	0	(209)	.....	.....(209)	3,348	0	0	0	3,558	.....	003.....
550348 Athena Collar 299 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.01/15/2015	.01/14/2016	88	72,562	..1,744.9700	0	9,548	0	1,580	.....	.....1,580	..(7,968)	0	0	0	9,548	.....	003.....
557353 Athena Collar 300 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	..1,045	859,100	..1,854.7600	0	107,946	0	9,071	.....	.....9,071	..(98,875)	0	0	0	107,946	.....	003.....
557354 Athena Collar 300 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	..1,045	859,100	..2,021.6900	0	(33,332)	0	(1,928)	.....	.....(1,928)	31,404	0	0	0	33,332	.....	003.....
557428 Athena Collar 301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.02/18/2015	.02/16/2016	..1,636	900,392	..1,326.1900	0	.....	.....0	(2,521)	.....	.....(2,521)	..(2,521)	0	0	0	.....	.....	003.....
557427 Athena Collar 301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.02/18/2015	.02/16/2016	..1,636	900,392	..1,227.9600	0	74,800	0	17,283	.....	.....17,283	..(57,518)	0	0	0	74,800	.....	003.....
557430 Athena Collar 302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.02/18/2015	.02/16/2016	131	72,157	..1,338.4700	0	.....	.....0	(164)	.....	.....(164)	.....	.....0	0	0	.....	.....	003.....
557429 Athena Collar 302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.02/18/2015	.02/16/2016	131	72,157	..1,227.9600	0	6,567	0	1,385	.....	.....1,385	..(5,182)	0	0	0	6,567	.....	003.....
557448 Athena Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	..8,435	..8,097,361	..2,099.6800	0	1,036,024	0	123,422	.....	.....123,422	..(912,602)	0	0	0	1,036,024	.....	003.....
557449 Athena Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	..8,435	..8,097,361	..2,309.6500	0	(281,548)	0	(11,614)	.....	.....(11,614)	269,934	0	0	0	281,548	.....	003.....
557503 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/14/2018	883	847,686	..2,099.6800	0	420,640	0	104,055	.....	.....104,055	..(316,585)	0	0	0	420,640	.....	003.....
557504 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/14/2018	883	847,686	..2,939.5500	0	(210,320)	0	(3,451)	.....	.....(3,451)	206,869	0	0	0	210,320	.....	003.....
557450 Athena Collar 305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	..1,165	..1,118,359	..2,099.6800	0	143,089	0	17,046	.....	.....17,046	..(126,043)	0	0	0	143,089	.....	003.....
557451 Athena Collar 305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	..1,165	..1,118,359	..2,351.6400	0	(27,399)	0	(1,101)	.....	.....(1,101)	26,298	0	0	0	27,399	.....	003.....
557506 Athena Collar 306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	101	96,931	..2,414.6300	0	(11,096)	0	(54)	.....	.....(54)	11,042	0	0	0	11,096	.....	003.....
557505 Athena Collar 306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	101	96,931	..2,099.6800	0	22,193	0	1,477	.....	.....1,477	..(20,715)	0	0	0	22,193	.....	003.....
557508 Athena Collar 306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	140	134,880	..2,267.6500	0	(10,859)	0	(284)	.....	.....(284)	10,576	0	0	0	10,859	.....	003.....
557507 Athena Collar 306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	140	134,880	..2,099.6800	0	21,718	0	2,056	.....	.....2,056	..(19,662)	0	0	0	21,718	.....	003.....
557453 Athena Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	212	203,463	..2,309.6500	0	(7,074)	0	(292)	.....	.....(292)	6,783	0	0	0	7,074	.....	003.....
557452 Athena Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	212	203,463	..2,099.6800	0	26,032	0	3,101	.....	.....3,101	..(22,931)	0	0	0	26,032	.....	003.....
557509 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/14/2018	63	60,810	..2,099.6800	0	30,175	0	7,464	.....	.....7,464	..(22,711)	0	0	0	30,175	.....	003.....
557510 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/14/2018	63	60,810	..2,939.5500	0	(15,088)	0	(248)	.....	.....(248)	14,840	0	0	0	15,088	.....	003.....
557454 Athena Collar 309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	330	316,853	..2,099.6800	0	40,540	0	4,830	.....	.....4,830	..(35,710)	0	0	0	40,540	.....	003.....
557455 Athena Collar 309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	330	316,853	..2,351.6400	0	(7,763)	0	(312)	.....	.....(312)	7,451	0	0	0	7,763	.....	003.....
564278 Athena Collar 310 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.03/17/2015	.03/14/2016	922	758,365	..1,995.9800	0	.....	.....0	(3,138)	.....	.....(3,138)	..(3,138)	0	0	0	.....	.....	003.....
564277 Athena Collar 310 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.03/17/2015	.03/14/2016	922	758,365	..1,831.1700	0	63,523	0	13,352	.....	.....13,352	..(50,171)	0	0	0	63,523	.....	003.....
564169 Athena Collar 311 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.03/17/2015	.03/14/2016	..1,680	924,605	..1,242.2300	0	152,560	0	18,483	.....	.....18,483	..(134,077)	0	0	0	152,560	.....	003.....
564170 Athena Collar 311 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.03/17/2015	.03/14/2016	..1,680	924,605	..1,341.6000	0	(76,175)	0	(3,068)	.....	.....(3,068)	73,107	0	0	0	76,175	.....	003.....
564251 Athena Collar 312 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.03/17/2015	.03/14/2016	196	107,657	..1,242.2300	0	9,841	0	2,152	.....	.....2,152	..(7,689)	0	0	0	9,841	.....	003.....
564252 Athena Collar 312 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	.03/17/2015	.03/14/2016	196	107,657	..1,354.0300	0	.....	.....0	(297)	.....	.....(297)	..(297)	0	0	0	.....	.....	003.....
564109 Athena Collar 313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.03/17/2015	.03/14/2016	..15,867	..15,232,280	..2,281.7100	0	(482,205)	0	(42,268)	.....	.....(42,268)	439,937	0	0	0	482,205	.....	003.....
564108 Athena Collar 313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.03/17/2015	.03/14/2016	..15,867	..15,232,280	..2,074.2800	0	1,904,005	0	408,788	.....	.....408,788	..(1,495,218)	0	0	0	1,904,005	.....	003.....
564068 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.03/17/2015	.03/14/2018	1,512	1,451,399	..2,074.2800	0	370,403	0	198,079	.....	.....198,079	..(172,325)	0	0	0	370,403	.....	003.....
564069 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	.03/17/2015	.03/14/2018	1,512	1,451,399	..2,903.9900	0	(22,935)	0	(7,499)	.....	.....(7,499)	15,436	0	0	0	22,935	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

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 s at Inception and at Year- end (b)
564299 Athena Collar 315 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	1,318	1,264,883	..2,074.2500	0	155,473	0	33,956	.....	.....33,956	(121,516)	0	0	0	155,473	.....	003.....
564300 Athena Collar 315 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	1,318	1,264,883	..2,323.1900	0	(24,289)	0	(2,503)	.....	.....(2,503)	21,787	0	0	0	24,289	.....	003.....
564112 Athena Collar 316 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	70	67,109	..2,385.4200	0	(563)	0	(80)	.....	.....(80)	483	0	0	0	563	.....	003.....
564111 Athena Collar 316 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	70	67,109	..2,074.2800	0	8,249	0	1,801	.....	.....1,801	(6,448)	0	0	0	8,249	.....	003.....
564247 Athena Collar 317 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2016	394	378,123	..2,240.2200	0	(16,586)	0	(1,518)	.....	.....(1,518)	15,068	0	0	0	16,586	.....	003.....
564246 Athena Collar 317 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2016	394	378,123	..2,074.2800	0	46,567	0	10,148	.....	.....10,148	(36,420)	0	0	0	46,567	.....	003.....
564476 Athena Collar 318 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	101	96,729	..2,281.7100	0	(3,051)	0	(2,596)	.....	.....(2,596)	2,783	0	0	0	3,051	.....	003.....
564475 Athena Collar 318 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	101	96,729	..2,074.2800	0	12,080	0	2,596	.....	.....2,596	(9,484)	0	0	0	12,080	.....	003.....
564227 Athena Collar 319 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	100	95,804	..2,074.2800	0	24,840	0	13,074	.....	.....13,074	(11,766)	0	0	0	24,840	.....	003.....
564228 Athena Collar 319 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	100	95,804	..2,903.9900	0	(1,853)	0	(495)	.....	.....(495)	1,359	0	0	0	1,853	.....	003.....
564236 Athena Collar 320 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2016	312	299,443	..2,323.1900	0	(6,813)	0	(593)	.....	.....(593)	6,220	0	0	0	6,813	.....	003.....
564235 Athena Collar 320 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2016	312	299,443	..2,074.2800	0	37,979	0	8,036	.....	.....8,036	(29,943)	0	0	0	37,979	.....	003.....
570513 Athena Collar 321 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	04/15/2015	04/14/2016	887	729,204	..1,904.4000	0	59,990	0	8,177	.....	.....8,177	(51,812)	0	0	0	59,990	.....	003.....
570514 Athena Collar 321 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....Z0MI2JT14K8OXYZW446.....	04/15/2015	04/14/2016	887	729,204	..2,075.8000	0	0	0	(2,037)	.....	.....(2,037)	(2,037)	0	0	0	0	.....	003.....
570457 Athena Collar 322 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	04/15/2015	04/14/2016	1,270	699,069	..1,377.3800	0	(54,382)	0	(2,190)	.....	.....(2,190)	52,192	0	0	0	54,382	.....	003.....
570456 Athena Collar 322 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	04/15/2015	04/14/2016	1,270	699,069	..1,275.3500	0	114,322	0	11,110	.....	.....11,110	(103,212)	0	0	0	114,322	.....	003.....
570446 Athena Collar 323 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	04/15/2015	04/14/2016	113	62,139	..1,275.3500	0	10,162	0	988	.....	.....988	(9,174)	0	0	0	10,162	.....	003.....
570447 Athena Collar 323 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653.....	04/15/2015	04/14/2016	113	62,139	..1,390.1300	0	(4,345)	0	(164)	.....	.....(164)	4,181	0	0	0	4,345	.....	003.....
570378 Athena Collar 324 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	16,618	15,953,540	..2,106.6300	0	3,008,525	0	401,038	.....	.....401,038	(2,607,487)	0	0	0	3,008,525	.....	003.....
570379 Athena Collar 324 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	16,618	15,953,540	..2,317.2900	0	(1,504,262)	0	(48,975)	.....	.....(48,975)	1,455,288	0	0	0	1,504,262	.....	003.....
570401 Athena Collar 325 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	842	807,976	..2,949.2800	0	(15,070)	0	(3,846)	.....	.....(3,846)	11,224	0	0	0	15,070	.....	003.....
570402 Athena Collar 325 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	842	807,976	..2,106.6300	0	209,214	0	103,292	.....	.....103,292	(105,922)	0	0	0	209,214	.....	003.....
570377 Athena Collar 326 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	1,193	1,145,658	..2,359.4300	0	(119,135)	0	(2,512)	.....	.....(2,512)	116,623	0	0	0	119,135	.....	003.....
570376 Athena Collar 326 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	1,193	1,145,658	..2,106.6300	0	238,269	0	28,800	.....	.....28,800	(209,470)	0	0	0	238,269	.....	003.....
570391 Athena Collar 327 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	240	230,134	..2,422.6200	0	(26,189)	0	(313)	.....	.....(313)	25,876	0	0	0	26,189	.....	003.....
570390 Athena Collar 327 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	240	230,134	..2,106.6300	0	52,379	0	5,785	.....	.....5,785	(46,594)	0	0	0	52,379	.....	003.....
570403 Athena Collar 328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2016	241	231,501	..2,275.1600	0	(9,977)	0	(1,019)	.....	.....(1,019)	8,958	0	0	0	9,977	.....	003.....
570404 Athena Collar 328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2016	241	231,501	..2,106.6300	0	28,854	0	5,819	.....	.....5,819	(23,035)	0	0	0	28,854	.....	003.....
570387 Athena Collar 329 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	281	269,325	..2,317.2900	0	(25,395)	0	(827)	.....	.....(827)	24,568	0	0	0	25,395	.....	003.....
570386 Athena Collar 329 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	281	269,325	..2,106.6300	0	50,790	0	6,770	.....	.....6,770	(44,019)	0	0	0	50,790	.....	003.....
570405 Athena Collar 330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	60	57,419	..2,949.2800	0	(1,071)	0	(273)	.....	.....(273)	798	0	0	0	1,071	.....	003.....
570406 Athena Collar 330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	60	57,419	..2,106.6300	0	14,868	0	7,340	.....	.....7,340	(7,528)	0	0	0	14,868	.....	003.....
570383 Athena Collar 331 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	362	347,252	..2,359.4300	0	(36,110)	0	(761)	.....	.....(761)	35,349	0	0	0	36,110	.....	003.....
570382 Athena Collar 331 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2015	04/14/2016	362	347,252	..2,106.6300	0	72,220	0	8,729	.....	.....8,729	(63,491)	0	0	0	72,220	.....	003.....
575651 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	56	53,818	..3,184.1000	0	(505)	0	(107)	.....	.....(107)	397	0	0	0	505	.....	003.....
575650 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	56	53,818	..2,122.7300	0	14,343	0	6,717	.....	.....6,717	(7,626)	0	0	0	14,343	.....	003.....
575825 Athena Collar 333 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	89	73,385	..2,144.4400	0	(2,819)	0	(149)	.....	.....(149)	2,670	0	0	0	2,819	.....	003.....
575824 Athena Collar 333 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	89	73,385	..1,949.4900	0	9,483	0	674	.....	.....674	(8,809)	0	0	0	9,483	.....	003.....
575647 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	101	97,235	..2,971.8200	0	(2,098)	0	(457)	.....	.....(457)	1,641	0	0	0	2,098	.....	003.....
575646 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	101	97,235	..2,122.7300	0	25,914	0	12,135	.....	.....12,135	(13,779)	0	0	0	25,914	.....	003.....
575746 Athena Collar 335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2015	05/16/2016	255	140,246	..1,243.9500	0	26,222	0	4,616	.....	.....4,616	(21,607)	0	0	0	26,222	.....	003.....
575747 Athena Collar 335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2015	05/16/2016	255	140,246	..1,355.9000	0	(13,111)	0	(864)	.....	.....(864)	12,247	0	0	0	13,111	.....	003.....
575689 Athena Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GEF7VJP5I7OUK5573....	05/15/2015	05/16/2016	280	268,639	..2,335.0000	0	(8,405)	0	(971)	.....	.....(971)	7,434	0	0	0	8,405	.....	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 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)
575688	Athena Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/16/2016	280	268,639	2,122.7300	0	33,798	0	7,282	7,282	(26,516)	0	0	0	33,798	003.....	003.....
575645	Athena Collar 337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	331	317,483	2,441.1400	0	(3,461)	0	(529)	(529)	2,932	0	0	0	3,461	003.....	003.....
575644	Athena Collar 337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	331	317,483	2,122.7300	0	40,260	0	8,606	8,606	(31,654)	0	0	0	40,260	003.....	003.....
575649	Athena Collar 338 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	353	338,739	2,377.4600	0	(7,228)	0	(887)	(887)	6,341	0	0	0	7,228	003.....	003.....
575648	Athena Collar 338 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	353	338,739	2,122.7300	0	42,955	0	9,182	9,182	(33,773)	0	0	0	42,955	003.....	003.....
575686	Athena Collar 339 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/16/2016	391	375,824	2,122.7300	0	47,284	0	10,188	10,188	(37,096)	0	0	0	47,284	003.....	003.....
575687	Athena Collar 339 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/16/2016	391	375,824	2,292.5500	0	(16,454)	0	(1,941)	(1,941)	14,512	0	0	0	16,454	003.....	003.....
575822	Athena Collar 340 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	1,156	950,628	1,949.4900	0	122,843	0	8,732	8,732	(114,111)	0	0	0	122,843	003.....	003.....
575823	Athena Collar 340 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	1,156	950,628	2,124.9400	0	(41,700)	0	(2,211)	(2,211)	39,489	0	0	0	41,700	003.....	003.....
575786	Athena Collar 341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2015	05/16/2016	1,801	991,014	1,243.9500	0	161,272	0	32,615	32,615	(128,657)	0	0	0	161,272	003.....	003.....
575787	Athena Collar 341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2015	05/16/2016	1,801	991,014	1,343.4600	0	(78,403)	0	(7,358)	(7,358)	71,045	0	0	0	78,403	003.....	003.....
575643	Athena Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	1,140	1,094,456	2,377.4600	0	(23,353)	0	(2,866)	(2,866)	20,487	0	0	0	23,353	003.....	003.....
575642	Athena Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	1,140	1,094,456	2,122.7300	0	138,787	0	29,668	29,668	(109,120)	0	0	0	138,787	003.....	003.....
575640	Athena Collar 343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	1,564	1,501,487	2,122.7300	0	400,160	0	187,392	187,392	(212,768)	0	0	0	400,160	003.....	003.....
575641	Athena Collar 343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	1,564	1,501,487	2,971.8200	0	(32,403)	0	(7,060)	(7,060)	25,343	0	0	0	32,403	003.....	003.....
575684	Athena Collar 344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/16/2016	9,663	9,276,200	2,122.7300	0	1,167,073	0	251,451	251,451	(915,621)	0	0	0	1,167,073	003.....	003.....
575685	Athena Collar 344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2015	05/16/2016	9,663	9,276,200	2,335.0000	0	(290,234)	0	(33,523)	(33,523)	256,711	0	0	0	290,234	003.....	003.....
582647	Athena Collar 345 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	06/16/2015	06/14/2016	1,626	894,749	1,371.0900	0	(69,763)	0	(5,780)	(5,780)	63,983	0	0	0	69,763	003.....	003.....
582648	Athena Collar 345 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	06/16/2015	06/14/2016	1,626	894,749	1,269.5300	0	147,574	0	25,247	25,247	(122,327)	0	0	0	147,574	003.....	003.....
582685	Athena Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	173	95,370	1,269.5300	0	18,237	0	2,691	2,691	(15,546)	0	0	0	18,237	003.....	003.....
582686	Athena Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	173	95,370	1,383.7900	0	(9,119)	0	(519)	(519)	8,600	0	0	0	9,119	003.....	003.....
582694	Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	214	205,166	2,096.2900	0	53,271	0	28,493	28,493	(24,778)	0	0	0	53,271	003.....	003.....
582695	Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	214	205,166	3,144.4400	0	(855)	0	(528)	(528)	327	0	0	0	855	003.....	003.....
582696	Athena Collar 348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	843	809,672	2,096.2900	0	103,369	0	32,113	32,113	(71,256)	0	0	0	103,369	003.....	003.....
582697	Athena Collar 348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	843	809,672	2,263.9900	0	(37,953)	0	(6,865)	(6,865)	31,088	0	0	0	37,953	003.....	003.....
582723	Athena Collar 349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	12,569	12,066,764	2,096.2900	0	1,540,499	0	478,581	478,581	(1,061,918)	0	0	0	1,540,499	003.....	003.....
582724	Athena Collar 349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	12,569	12,066,764	2,305.9200	0	(402,219)	0	(69,749)	(69,749)	332,470	0	0	0	402,219	003.....	003.....
582725	Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	1,005	964,462	2,096.2900	0	250,893	0	133,944	133,944	(116,949)	0	0	0	250,893	003.....	003.....
582726	Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	1,005	964,462	2,934.8100	0	(16,074)	0	(5,749)	(5,749)	10,325	0	0	0	16,074	003.....	003.....
582785	Athena Collar 351 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	1,245	1,023,480	2,038.4900	0	0	0	(5,456)	(5,456)	(5,456)	0	0	0	0	003.....	003.....
582784	Athena Collar 351 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2016	1,245	1,023,480	1,870.1700	0	81,946	0	21,731	21,731	(60,215)	0	0	0	81,946	003.....	003.....
582794	Athena Collar 352 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	1,535	1,473,254	2,347.8400	0	(33,132)	0	(6,074)	(6,074)	27,058	0	0	0	33,132	003.....	003.....
582793	Athena Collar 352 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	1,535	1,473,254	2,096.2900	0	187,223	0	58,431	58,431	(128,792)	0	0	0	187,223	003.....	003.....
582796	Athena Collar 353 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	226	217,073	2,410.7300	0	(2,435)	0	(575)	(575)	1,861	0	0	0	2,435	003.....	003.....
582795	Athena Collar 353 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	226	217,073	2,096.2900	0	27,586	0	8,609	8,609	(18,977)	0	0	0	27,586	003.....	003.....
582798	Athena Collar 354 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	411	394,761	2,305.9200	0	(12,723)	0	(2,282)	(2,282)	10,441	0	0	0	12,723	003.....	003.....
582797	Athena Collar 354 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/2016	411	394,761	2,096.2900	0	50,167	0	15,657	15,657	(34,510)	0	0	0	50,167	003.....	003.....
582800	Athena Collar 355 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2015	06/14/201															

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

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 s at Inception and at Year- end (b)
588282 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	61	58,765	..2,107.4000	0	14,157	0	8,135	.....	.....8,135	(6,022)	0	0	0	14,157	.....	003.....
588283 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/15/2015	07/16/2018	61	58,765	..2,950.3600	0	(612)	0	(360)	.....	.....(360)	252	0	0	0	612	.....	003.....
588295 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/16/2018	150	143,952	..3,161.1000	0	(1,169)	0	(385)	.....	.....(385)	784	0	0	0	1,169	.....	003.....
588294 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/16/2018	150	143,952	..2,107.4000	0	35,550	0	19,928	.....	.....19,928	(15,622)	0	0	0	35,550	.....	003.....
588297 Athena Collar 360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	484	464,656	..2,107.4000	0	55,590	0	19,405	.....	.....19,405	(36,185)	0	0	0	55,590	.....	003.....
588298 Athena Collar 360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	484	464,656	..2,360.2900	0	(8,669)	0	(2,263)	.....	.....(2,263)	6,406	0	0	0	8,669	.....	003.....
588300 Athena Collar 361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	1,357	1,302,402	..2,360.2900	0	(24,302)	0	(6,343)	.....	.....(6,343)	17,959	0	0	0	24,302	.....	003.....
588299 Athena Collar 361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	1,357	1,302,402	..2,107.4000	0	155,816	0	54,392	.....	.....54,392	(101,424)	0	0	0	155,816	.....	003.....
588317 Athena Collar 362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC SW5Y7OE568.	07/15/2015	07/14/2016	155	85,303	..1,378.3300	0	(8,075)	0	(667)	.....	.....(667)	7,408	0	0	0	8,075	.....	003.....
588318 Athena Collar 362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC SW5Y7OE568.	07/15/2015	07/14/2016	155	85,303	..1,264.5200	0	16,151	0	3,017	.....	.....3,017	(13,134)	0	0	0	16,151	.....	003.....
588372 Athena Collar 363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICN SX8D621K86..	07/15/2015	07/14/2016	1,877	1,032,776	..1,365.6800	0	(74,520)	0	(9,581)	.....	.....(9,581)	64,938	0	0	0	74,520	.....	003.....
588373 Athena Collar 363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICN SX8D621K86..	07/15/2015	07/14/2016	1,877	1,032,776	..1,264.5200	0	162,551	0	36,529	.....	.....36,529	(126,023)	0	0	0	162,551	.....	003.....
588395 Athena Collar 364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	07/15/2015	07/14/2016	1,100	904,700	..1,878.5100	0	109,551	0	20,286	.....	.....20,286	(89,265)	0	0	0	109,551	.....	003.....
588394 Athena Collar 364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	07/15/2015	07/14/2016	1,100	904,700	..2,047.5800	0	(37,206)	0	(5,104)	.....	.....(5,104)	32,102	0	0	0	37,206	.....	003.....
588396 Athena Collar 365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	07/15/2015	07/14/2016	61	49,896	..2,066.3600	0	(1,710)	0	(243)	.....	.....(243)	1,467	0	0	0	1,710	.....	003.....
588397 Athena Collar 365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	07/15/2015	07/14/2016	61	49,896	..1,878.5100	0	6,042	0	1,119	.....	.....1,119	(4,923)	0	0	0	6,042	.....	003.....
588429 Athena Collar 366 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	326	312,959	..2,107.4000	0	37,441	0	13,070	.....	.....13,070	(24,372)	0	0	0	37,441	.....	003.....
588430 Athena Collar 366 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	326	312,959	..2,423.5100	0	(2,885)	0	(976)	.....	.....(976)	1,909	0	0	0	2,885	.....	003.....
588433 Athena Collar 367 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	346	332,092	..2,275.9900	0	(13,341)	0	(3,269)	.....	.....(3,269)	10,071	0	0	0	13,341	.....	003.....
588432 Athena Collar 367 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	346	332,092	..2,107.4000	0	39,731	0	13,869	.....	.....13,869	(25,862)	0	0	0	39,731	.....	003.....
588434 Athena Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	448	430,034	..2,107.4000	0	51,448	0	17,959	.....	.....17,959	(33,489)	0	0	0	51,448	.....	003.....
588435 Athena Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2016	448	430,034	..2,318.1400	0	(11,894)	0	(2,922)	.....	.....(2,922)	8,972	0	0	0	11,894	.....	003.....
596306 Athena Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	9,813	9,420,516	..2,312.6800	0	(251,082)	0	(84,657)	.....	.....(84,657)	166,426	0	0	0	251,082	.....	003.....
596305 Athena Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	9,813	9,420,516	..2,102.4400	0	1,121,711	0	458,376	.....	.....458,376	(663,335)	0	0	0	1,121,711	.....	003.....
596307 Athena Collar 370 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	1,489	1,429,218	..2,354.7300	0	(24,633)	0	(9,143)	.....	.....(9,143)	15,490	0	0	0	24,633	.....	003.....
596308 Athena Collar 370 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	1,489	1,429,218	..2,102.4400	0	170,179	0	69,542	.....	.....69,542	(100,637)	0	0	0	170,179	.....	003.....
596310 Athena Collar 371 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	132	126,484	..2,102.4400	0	15,061	0	6,154	.....	.....6,154	(8,906)	0	0	0	15,061	.....	003.....
596309 Athena Collar 371 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	132	126,484	..2,417.8100	0	(961)	0	(513)	.....	.....(513)	448	0	0	0	961	.....	003.....
596311 Athena Collar 372 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	679	651,596	..2,270.6400	0	(25,501)	0	(8,450)	.....	.....(8,450)	17,051	0	0	0	25,501	.....	003.....
596312 Athena Collar 372 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	679	651,596	..2,102.4400	0	77,586	0	31,705	.....	.....31,705	(45,881)	0	0	0	77,586	.....	003.....
596314 Athena Collar 373 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	553	531,049	..2,312.6800	0	(14,154)	0	(4,772)	.....	.....(4,772)	9,382	0	0	0	14,154	.....	003.....
596313 Athena Collar 373 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	553	531,049	..2,102.4400	0	63,233	0	25,839	.....	.....25,839	(37,393)	0	0	0	63,233	.....	003.....
596316 Athena Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	374	358,903	..2,102.4400	0	42,735	0	17,463	.....	.....17,463	(25,272)	0	0	0	42,735	.....	003.....
596315 Athena Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	08/17/2015	08/15/2016	374	358,903	..2,354.7300	0	(6,186)	0	(2,296)	.....	.....(2,296)	3,890	0	0	0	6,186	.....	003.....
596379 Athena Collar 375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/15/2016	117	64,239	..1,335.3500	0	(3,956)	0	(1,142)	.....	.....(1,142)	2,814	0	0	0	3,956	.....	003.....
596380 Athena Collar 375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/15/2016	117	64,239	..1,225.0900	0	9,805	0	3,874	.....	.....3,874	(5,931)	0	0	0	9,805	.....	003.....
596381 Athena Collar 376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/15/2016	1,539	846,793	..1,323.1000	0	(59,126)	0	(17,585)	.....	.....(17,585)	41,541	0	0	0	59,126	.....	003.....
596382 Athena Collar 376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/15/2016	1,539	846,793	..1,225.0900	0	129,248	0	51,065	.....	.....51,065	(78,182)	0	0	0	129,248	.....	003.....
596395 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/14/2018	82	78,539	..2,102.4400	0	19,153	0	11,285	.....	.....11,285	(7,868)	0	0	0	19,153	.....	003.....
596394 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/14/2018	82	78,539	..2,943.4200	0	(818)	0	(532)	.....	.....(532)	287	0	0	0	818	.....	003.....
596400 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/14/2018	186	178,995	..2,102.4400	0	44,444	0	25,719	.....	.....25,719	(18,725)	0	0	0	44,444	.....	003.....
596401 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	08/17/2015	08/14/2018	186	178,995	..3,153.6600	0	(932)	0	(536)	.....	.....(536)	397	0	0	0	932	.....	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, 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 s at Inception and at Year- end (b)
596403 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.08/17/2015	.08/14/2018	965	926,481	..2,943.4200	0	(9,651)	0	(6,270)	.....	.....(6,270)	3,380	0	0	0	9,651	.....	003.....
596402 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.08/17/2015	.08/14/2018	965	926,481	..2,102.4400	0	224,725	0	133,123	.....	.....133,123	(91,602)	0	0	0	224,725	.....	003.....
596474 Athena Collar 380 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.08/17/2015	.08/15/2016	1,194	981,676	..1,840.9300	0	78,865	0	32,443	.....	.....32,443	(46,422)	0	0	0	78,865	.....	003.....
596473 Athena Collar 380 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.08/17/2015	.08/15/2016	1,194	981,676	..2,006.6100	0	0	0	(8,756)	.....	.....(8,756)	(8,756)	0	0	0	0	.....	003.....
606776 Athena Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7JP5I7OUK5573....	.09/15/2015	.09/14/2016	433	415,923	..2,156.1200	0	(24,253)	0	(15,704)	.....	.....(15,704)	8,549	0	0	0	24,253	.....	003.....
606775 Athena Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7JP5I7OUK5573....	.09/15/2015	.09/14/2016	433	415,923	..1,978.0900	0	60,247	0	43,809	.....	.....43,809	(16,438)	0	0	0	60,247	.....	003.....
606817 Athena Collar 382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	778	746,914	..1,978.0900	0	188,327	0	151,549	.....	.....151,549	(36,778)	0	0	0	188,327	.....	003.....
606816 Athena Collar 382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	778	746,914	..2,769.3300	0	(16,067)	0	(10,801)	.....	.....(10,801)	5,266	0	0	0	16,067	.....	003.....
606819 Athena Collar 383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	65	62,606	..2,769.3300	0	(1,347)	0	(905)	.....	.....(905)	441	0	0	0	1,347	.....	003.....
606818 Athena Collar 383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	65	62,606	..1,978.0900	0	15,786	0	12,702	.....	.....12,702	(3,083)	0	0	0	15,786	.....	003.....
606820 Athena Collar 384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	134	128,611	..2,967.1400	0	(1,105)	0	(855)	.....	.....(855)	250	0	0	0	1,105	.....	003.....
606821 Athena Collar 384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2018	134	128,611	..1,978.0900	0	32,428	0	26,096	.....	.....26,096	(6,332)	0	0	0	32,428	.....	003.....
606852 Athena Collar 385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	364	349,433	..2,175.9000	0	(17,835)	0	(11,494)	.....	.....(11,494)	6,341	0	0	0	17,835	.....	003.....
606851 Athena Collar 385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	364	349,433	..1,978.0900	0	50,307	0	36,806	.....	.....36,806	(13,501)	0	0	0	50,307	.....	003.....
606854 Athena Collar 386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	1,073	1,029,858	..2,215.4600	0	(39,692)	0	(25,202)	.....	.....(25,202)	14,489	0	0	0	39,692	.....	003.....
606853 Athena Collar 386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	1,073	1,029,858	..1,978.0900	0	147,914	0	108,475	.....	.....108,475	(39,440)	0	0	0	147,914	.....	003.....
606856 Athena Collar 387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	800	767,783	..1,978.0900	0	110,273	0	80,870	.....	.....80,870	(29,403)	0	0	0	110,273	.....	003.....
606855 Athena Collar 387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	800	767,783	..2,215.4600	0	(29,591)	0	(18,789)	.....	.....(18,789)	10,802	0	0	0	29,591	.....	003.....
606861 Athena Collar 388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	10,243	9,833,639	..1,978.0900	0	1,415,735	0	1,035,775	.....	.....1,035,775	(379,960)	0	0	0	1,415,735	.....	003.....
606862 Athena Collar 388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.09/15/2015	.09/14/2016	10,243	9,833,639	..2,175.9000	0	(501,917)	0	(323,470)	.....	.....(323,470)	178,447	0	0	0	501,917	.....	003.....
606869 Athena Collar 389 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2016	1,411	1,160,199	..1,854.6600	0	(68,428)	0	(37,571)	.....	.....(37,571)	30,857	0	0	0	68,428	.....	003.....
606868 Athena Collar 389 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.09/15/2015	.09/14/2016	1,411	1,160,199	..1,701.5200	0	160,867	0	100,156	.....	.....100,156	(60,712)	0	0	0	160,867	.....	003.....
606962 Athena Collar 390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	1,943	1,069,541	..1,165.9900	0	174,673	0	112,819	.....	.....112,819	(61,855)	0	0	0	174,673	.....	003.....
606963 Athena Collar 390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	1,943	1,069,541	..1,259.2700	0	(87,337)	0	(51,365)	.....	.....(51,365)	35,972	0	0	0	87,337	.....	003.....
606965 Athena Collar 391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	97	53,335	..1,270.9300	0	(4,778)	0	(2,286)	.....	.....(2,286)	2,492	0	0	0	4,778	.....	003.....
606964 Athena Collar 391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	97	53,335	..1,165.9900	0	9,556	0	5,626	.....	.....5,626	(3,930)	0	0	0	9,556	.....	003.....
606975 Athena Collar 392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	222	213,543	..1,978.0900	0	51,312	0	22,493	.....	.....22,493	(28,819)	0	0	0	51,312	.....	003.....
606976 Athena Collar 392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.09/15/2015	.09/14/2016	222	213,543	..2,274.8000	0	(25,656)	0	(3,191)	.....	.....(3,191)	22,465	0	0	0	25,656	.....	003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										12,099,551	..22,940,503	0	15,735,811	XXX	15,735,811	(19,304,243)	0	0	0	51,016,270	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										231,941,600	..22,940,503	..(50,654,660)	165,525,634	XXX	182,064,634	(72,766,509)	0	0	0	270,858,318	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											138,842,048	0	84,029,221	XXX	84,029,221	(54,812,827)	0	0	0	138,842,048	XXX	XXX
0399999. Total-Purchased Options-Floors.....										81,000,000	0	..(50,654,660)	65,760,601	XXX	82,299,601	1,350,561	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars.....										12,099,551	..22,940,503	0	15,735,811	XXX	15,735,811	(19,304,243)	0	0	0	51,016,270	XXX	XXX
0429999. Total-Purchased Options.....										231,941,600	..22,940,503	..(50,654,660)	165,525,634	XXX	182,064,634	(72,766,509)	0	0	0	270,858,318	XXX	XXX
Written Options - Hedging Other - Collars																						
211822 SCS Collar 3 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	910	0	562.5280	(164,128)	0	0	0	.....	.....0	164,128	0	0	0	0	.....	003.....
211824 SCS Collar 3 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	910	1,001,626	..1,110.9928	(49,162)	0	0	(12,355)	.....	.....(12,355)	36,806	0	0	0	981	.....	003.....
211823 SCS Collar 3 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	910	0	703.1600	164,128	0	0	360,230	.....	.....360,230	196,101	0	0	0	0	.....	003.....
211838 SCS Collar 6 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	81	89,156	984.4240	(6,738)	0	0	(9,361)	.....	.....(9,361)	(2,623)	0	0	0	87	.....	003.....
211836 SCS Collar 6 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	81	0	492.2120	(9,198)	0	0	0	.....	.....0	9,198	0	0	0	0	.....	003.....
211837 SCS Collar 6 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	81	0	703.1600	14,609	0	0	32,064	.....	.....32,064	17,455	0	0	0	0	.....	003.....
212127 SCS Collar 8 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	1,666	3,198,770	..1,599.6184	(129,976)	0	0	(523,109)	.....	.....(523,109)	(393,133)	0	0	0	3,132	.....	003.....
212125 SCS Collar 8 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41....	.10/15/2010	.10/14/2015	1,666	0	940.9520	(297,849)	0	0	(0)	.....	.....(0)	297,849	0	0	0	0	.....	003.....

QE06.23

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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)
212126 SCS Collar 8 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	1,666	0	1,176.1900	382,109	0	0	1,228,138	.....	1,228,138	846,029	0	0	0	0	0	003.....
212133 SCS Collar 10 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	75	144,002	1,458.4756	(9,027)	0	0	(34,119)	.....	(34,119)	(25,092)	0	0	0	141	0	003.....
212131 SCS Collar 10 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	75	0	823.3330	(10,233)	0	0	0	.....	0	10,233	0	0	0	0	0	003.....
212132 SCS Collar 10 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	75	0	1,176.1900	17,202	0	0	55,288	.....	55,288	38,087	0	0	0	0	0	003.....
216256 SCS Collar 16 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,670	0	575.9520	(214,918)	0	0	(0)	.....	(0)	214,918	0	0	0	0	0	003.....
216257 SCS Collar 16 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,670	0	719.9400	292,447	0	0	629,550	.....	629,550	337,103	0	0	0	0	0	003.....
216258 SCS Collar 16 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,670	1,837,691	1,087.1094	(87,590)	0	0	(71,405)	.....	(71,405)	16,185	0	0	0	3,297	0	003.....
216260 SCS Collar 17 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,201	0	719.9400	210,454	0	0	453,047	.....	453,047	242,593	0	0	0	0	0	003.....
216261 SCS Collar 17 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,201	1,322,465	986.3178	(96,508)	0	0	(144,706)	.....	(144,706)	(48,198)	0	0	0	2,373	0	003.....
216259 SCS Collar 17 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	1,201	0	503.9580	(121,186)	0	0	0	.....	0	121,186	0	0	0	0	0	003.....
216274 SCS Collar 23 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	266	0	1,077.9800	(2,686)	0	0	(6)	.....	(6)	2,680	0	0	0	0	0	003.....
216276 SCS Collar 23 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	266	511,367	1,892.4500	0	0	0	(17,847)	.....	(17,847)	(17,847)	0	0	0	917	0	003.....
216275 SCS Collar 23 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	266	0	1,197.7500	0	0	0	189,421	.....	189,421	189,421	0	0	0	0	0	003.....
216277 SCS Collar 24 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	2,130	0	958.2000	(24,413)	0	0	(24)	.....	(24)	24,389	0	0	0	0	0	003.....
216278 SCS Collar 24 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	2,130	0	1,197.7500	0	0	0	1,514,792	.....	1,514,792	1,514,792	0	0	0	0	0	003.....
216279 SCS Collar 24 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	2,130	4,089,331	1,604.9900	0	0	0	(660,531)	.....	(660,531)	(660,531)	0	0	0	7,337	0	003.....
216281 SCS Collar 25 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	670	0	1,197.7500	0	0	0	476,230	.....	476,230	476,230	0	0	0	0	0	003.....
216280 SCS Collar 25 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	670	0	838.4300	(8,317)	0	0	(2)	.....	(2)	8,315	0	0	0	0	0	003.....
216282 SCS Collar 25 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	11/15/2010	11/16/2015	670	1,285,631	1,461.2600	0	0	0	(300,755)	.....	(300,755)	(300,755)	0	0	0	2,307	0	003.....
259084 SCS Collar 121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	251	482,504	2,075.2888	0	0	0	(11,203)	.....	(11,203)	(11,203)	0	0	0	2,028	0	003.....
259083 SCS Collar 121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	251	0	1,138.8780	0	0	0	(1,691)	.....	(1,691)	(1,691)	0	0	0	0	0	003.....
259082 SCS Collar 121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	251	0	1,265.4200	(266)	0	0	160,139	.....	160,139	160,406	0	0	0	0	0	003.....
259086 SCS Collar 122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,175	0	1,012.3360	0	0	0	(8,616)	.....	(8,616)	(8,616)	0	0	0	0	0	003.....
259085 SCS Collar 122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,175	0	1,265.4200	(3,398)	0	0	2,023,396	.....	2,023,396	2,026,793	0	0	0	0	0	003.....
259087 SCS Collar 122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,175	6,096,537	1,708.3170	0	0	0	(809,779)	.....	(809,779)	(809,779)	0	0	0	25,628	0	003.....
259088 SCS Collar 123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,533	0	1,265.4200	(3,781)	0	0	2,251,516	.....	2,251,516	2,255,297	0	0	0	0	0	003.....
259090 SCS Collar 123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,533	6,783,869	1,556.4666	0	0	0	(1,332,907)	.....	(1,332,907)	(1,332,907)	0	0	0	28,517	0	003.....
259089 SCS Collar 123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	3,533	0	885.7940	0	0	0	(3,166)	.....	(3,166)	(3,166)	0	0	0	0	0	003.....
259105 SCS Collar 127 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	503	0	701.5140	(3,854)	0	0	(3,854)	.....	(3,854)	(3,854)	0	0	0	0	0	003.....
259106 SCS Collar 127 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	503	553,547	1,473.1794	0	0	0	(539)	.....	(539)	(539)	0	0	0	2,327	0	003.....
259104 SCS Collar 127 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	503	0	779.4600	(332)	0	0	161,732	.....	161,732	162,064	0	0	0	0	0	003.....
259107 SCS Collar 128 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	6,329	0	779.4600	(4,177)	0	0	2,035,280	.....	2,035,280	2,039,457	0	0	0	0	0	003.....
259109 SCS Collar 128 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	6,329	6,965,968	1,215.9576	0	0	0	(184,134)	.....	(184,134)	(184,134)	0	0	0	29,283	0	003.....
259108 SCS Collar 128 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	6,329	0	623.5680	(20,922)	0	0	(20,922)	.....	(20,922)	(20,922)	0	0	0	0	0	003.....
259110 SCS Collar 129 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	2,397	0	779.4600	(1,558)	0	0	770,708	.....	770,708	772,266	0	0	0	0	0	003.....
259112 SCS Collar 129 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	2,397	2,637,832	1,075.6548	0	0	0	(222,352)	.....	(222,352)	(222,352)	0	0	0	11,089	0	003.....
259111 SCS Collar 129 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/15/2011	06/14/2016	2,397	0	545.6220	0	0	0	(2,502)	.....	(2,502)	(2,502)	0	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	0	(6,588)	.....	(6,588)	(6,588)	0	0	0	0	0	003.....
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	0	361,254	.....	361,254	362,749	.....					

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)
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	0	(12,338)	.....	.....(12,338)	(12,338)	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	4,993,593	..1,052.9100	0	0	0	(12,092)	.....	.....(12,092)	(12,092)	0	0	0	22,179	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	0	1,538,018	.....	.....1,538,018	..1,544,385	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	0	(523,142)	.....	.....(523,142)	(523,142)	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	(7,962)	.....	.....(7,962)	(7,962)	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	3,662,851	..1,143.7200	0	0	0	(202,334)	.....	.....(202,334)	(202,334)	0	0	0	16,268	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	0	929,833	.....	.....929,833	934,963	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	7,744,951	..1,618.8500	0	0	0	(1,329,309)	.....	.....(1,329,309)	...1,329,309	0	0	0	34,398	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	0	2,385,434	.....	.....2,385,434	..2,395,309	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	(6,464)	.....	.....(6,464)	(6,464)	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	0	(39,266)	.....	.....(39,266)	(39,266)	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	6,716,112	..1,292.9000	0	0	0	(83,992)	.....	.....(83,992)	(83,992)	0	0	0	29,829	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	0	1,704,920	.....	.....1,704,920	..1,714,326	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	..11,737,067	..1,204.4900	0	0	0	4,240,812	.....	.....4,240,812	..4,240,812	0	0	0	54,949	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	0	(6,031)	.....	.....(6,031)	786,449	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	0	(2,853,502)	.....	.....(2,853,502)	..3,423,766	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	0	(1,175,721)	.....	.....(1,175,721)	..(1,713,918)	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	7,315,142	..1,204.4900	0	0	0	2,643,091	.....	.....2,643,091	..2,643,091	0	0	0	34,247	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	0	(11,127)	.....	.....(11,127)	665,567	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	843,258	..1,204.4900	0	0	0	304,684	.....	.....304,684	304,684	0	0	0	3,948	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	0	(3,128)	.....	.....(3,128)	95,870	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	0	(18,242)	.....	.....(18,242)	...101,274	0	0	0	0	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	0	(3,472)	.....	.....(3,472)	381,493	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	3,879,661	..718.6300	0	0	0	1,330,780	.....	.....1,330,780	..1,330,780	0	0	0	18,163	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	0	(561,561)	.....	.....(561,561)	(870,080)	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	8,312,253	..718.6300	0	0	0	2,851,224	.....	.....2,851,224	..2,851,224	0	0	0	38,915	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	0	(21,736)	.....	.....(21,736)	..1,025,675	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	0	(544,481)	.....	.....(544,481)	..(1,428,106)	0	0	0	0	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	0	(6,124)	.....	.....(6,124)	150,268	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	0	(3,843)	.....	.....(3,843)	...140,286	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	1,012,424	..718.6300	0	0	0	347,276	.....	.....347,276	347,276	0	0	0	4,740	003.....	
290308 SCS Collar 170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	1,430	1,573,489	642.1600	(253,827)	0	0	(10,789)	.....	.....(10,789)	243,038	0	0	0	7,704	003.....	
290309 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	0	546,355	.....	.....546,355	546,355	0	0	0	0	003.....	
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	(4,611)	.....	.....(4,611)	(226,318)	0	0	0	0	003.....	
290312 SCS Collar 171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011</																	

QE06.25

SCHEDULE DB - PART A - SECTION 1

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

QE06.26

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)
290293 SCS Collar 177 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868...	.09/15/2011	.09/14/2016	...3,643	...6,995,015	...967.2900	...(660,486)	0	0	(13,348)	.....	...(13,348)	...647,138	0	0	0	...34,249	.....	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	(1,153,215)	.....	...(1,153,215)	..(1,674,987)	0	0	0	0	.....	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	2,510,423	.....	...2,510,423	...2,510,423	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	...(2,436,932)	.....	...(2,436,932)	..(2,972,727)	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	...10,321,793	...846.3800	...(740,480)	0	0	(6,819)	.....	.....(6,819)	...733,661	0	0	0	...50,537	.....	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	3,704,363	.....	...3,704,363	...3,704,363	0	0	0	0	.....	003.....
303237 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...528	0	...1,200.8600	0	0	0	...367,682	.....	...367,682	...367,682	0	0	0	0	.....	003.....
303238 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...528	...1,013,689	...2,137.5308	0	0	0	(23,872)	.....	.....(23,872)	...23,872	0	0	0	...5,172	.....	003.....
303236 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...528	0	...1,080.7740	...(12,090)	0	0	(9,080)	.....	.....(9,080)	...7,010	0	0	0	0	.....	003.....
303239 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...2,775	0	...960.6880	...(63,540)	0	0	(11,623)	.....	.....(11,623)	...51,917	0	0	0	0	.....	003.....
303241 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...2,775	...5,327,465	...1,693.2126	0	0	0	(786,208)	.....	.....(786,208)	...786,208	0	0	0	...27,179	.....	003.....
303240 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...2,775	0	...1,200.8600	0	0	0	...1,932,345	.....	...1,932,345	...1,932,345	0	0	0	0	.....	003.....
303242 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,039	0	...840.6020	...(115,391)	0	0	(7,658)	.....	.....(7,658)	...107,732	0	0	0	0	.....	003.....
303243 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,039	0	...1,200.8600	0	0	0	...3,509,188	.....	...3,509,188	...3,509,188	0	0	0	0	.....	003.....
303244 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,039	...9,674,818	...2,137.0836	0	0	0	(2,134,653)	.....	.....(2,134,653)	...2,134,653	0	0	0	...49,358	.....	003.....
303255 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...1,381	0	...619.7400	...(18,133)	0	0	(9,545)	.....	.....(9,545)	...8,588	0	0	0	0	.....	003.....
303256 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...1,381	0	...688.6000	0	0	0	...559,244	.....	...559,244	...559,244	0	0	0	0	.....	003.....
303257 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...1,381	...1,520,119	...1,631.9820	0	0	0	(968)	.....	.....(968)	...968	0	0	0	...7,755	.....	003.....
303258 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...4,808	0	...550.8800	...(63,133)	0	0	(15,034)	.....	.....(15,034)	...48,099	0	0	0	0	.....	003.....
303259 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...4,808	0	...688.6000	0	0	0	...1,947,070	.....	...1,947,070	...1,947,070	0	0	0	0	.....	003.....
303260 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...4,808	...5,292,446	...1,170.9200	0	0	0	(283,917)	.....	.....(283,917)	...283,917	0	0	0	...27,000	.....	003.....
303263 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,107	...5,621,724	...1,005.3560	0	0	0	(767,751)	.....	.....(767,751)	...767,751	0	0	0	...28,680	.....	003.....
303261 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,107	0	...482.0200	...(67,061)	0	0	(6,044)	.....	.....(6,044)	...61,017	0	0	0	0	.....	003.....
303262 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.10/17/2011	.10/14/2016	...5,107	0	...688.6000	0	0	0	...2,068,207	.....	...2,068,207	...2,068,207	0	0	0	0	.....	003.....
316709 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...471	0	...1,257.8100	0	0	0	...303,307	.....	...303,307	...303,307	0	0	0	0	.....	003.....
316708 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...471	0	...1,132.0290	0	0	0	(6,891)	.....	.....(6,891)	...6,891	0	0	0	0	.....	003.....
316710 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...471	...903,679	...2,276.6361	...(14,948)	0	0	(9,189)	.....	.....(9,189)	...5,759	0	0	0	...4,795	.....	003.....
316712 SCS Collar 198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...2,934	0	...1,257.8100	0	0	0	...1,891,058	.....	...1,891,058	...1,891,058	0	0	0	0	.....	003.....
316713 SCS Collar 198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...2,934	...5,634,263	...1,811.2464	...(93,198)	0	0	(603,587)	.....	.....(603,587)	...510,389	0	0	0	...29,894	.....	003.....
316711 SCS Collar 198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...2,934	0	...1,006.2480	0	0	0	(20,283)	.....	.....(20,283)	...20,283	0	0	0	0	.....	003.....
316715 SCS Collar 199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...7,672	0	...1,257.8100	0	0	0	...4,944,098	.....	...4,944,098	...4,944,098	0	0	0	0	.....	003.....
316716 SCS Collar 199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...7,672	...14,730,595	...1,609.9968	...(243,662)	0	0	...(2,677,839)	.....	...(2,677,839)	...2,434,176	0	0	0	...78,156	.....	003.....
316714 SCS Collar 199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...7,672	0	...880.4670	0	0	0	(20,559)	.....	.....(20,559)	...20,559	0	0	0	0	.....	003.....
316727 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...715	0	...668.7720	0	0	0	(8,560)	.....	.....(8,560)	...8,560	0	0	0	0	.....	003.....
316728 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...715	0	...743.0800	0	0	0	...254,993	.....	...254,993	...254,993	0	0	0	0	.....	003.....
316729 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...715	...786,544	...1,671.9300	...(13,408)	0	0	(443)	.....	.....(443)	...12,965	0	0	0	...4,173	.....	003.....
316730 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...5,964	0	...594.4640	0	0	0	(36,366)	.....	.....(36,366)	...36,366	0	0	0	0	.....	003.....
316731 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...5,964	0	...743.0800	0	0	0	...2,128,310	.....	...2,128,310	...2,128,310	0	0	0	0	.....	003.....
316732 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...5,964	...6,564,905	...1,248.3744	...(111,908)	0	0	(205,106)	.....	.....(205,106)	...93,198	0	0	0	...34,832	.....	003.....
316734 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...6,069	0	...743.0800	0	0	0	...2,165,767	.....	...2,165,767	...2,165,767	0	0	0	0	.....	003.....
316735 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...6,069	...6,680,442	...1,062.6044	...(113,878)	0	0	(710,278)	.....	.....(710,278)	...596,400	0	0	0	...35,445	.....	003.....
316733 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.11/15/2011	.11/14/2016	...6,069	0	...520.1560	0	0	0	(15,284)	.....	.....(15,284)	...15,284	0	0	0	0	.....	003.....
326837 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.12/15/2011	.12/14/2016	...954	...1,831,984	...2,224.8200	...(33,710)	0	0	(29,934)	.....	.....(29,934)	...3,775	0	0	0	...10,068	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of 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)
326836 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	954	0	1,215.7500	0	0	0	650,488		650,488	650,488	0	0	0	0	003.....	
326835 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	954	0	1,094.1800	0	0	0	(12,876)		(12,876)	(12,876)	0	0	0	0	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	(34,841)		(34,841)	(34,841)	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	3,731,824		3,731,824	3,731,824	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	10,510,133	1,781.0900	(193,394)	0	0	(1,254,321)		(1,254,321)	(1,060,927)	0	0	0	57,763	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	6,046,624		6,046,624	6,046,624	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	17,029,417	1,578.0600	(313,354)	0	0	(3,334,666)		(3,334,666)	(3,021,312)	0	0	0	93,593	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	(22,505)		(22,505)	(22,505)	0	0	0	0	003.....	
326860 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	947	0	644.4100	0	0	0	(10,349)		(10,349)	(10,349)	0	0	0	0	003.....	
326861 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	947	0	716.0100	0	0	0	360,431		360,431	360,431	0	0	0	0	003.....	
326862 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	947	1,042,257	1,589.5400	(19,703)	0	0	(1,438)		(1,438)	18,265	0	0	0	5,728	003.....	
326865 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,138	8,957,569	1,231.5400	(169,333)	0	0	(341,013)		(341,013)	(171,681)	0	0	0	49,230	003.....	
326863 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,138	0	572.8100	0	0	0	(44,918)		(44,918)	(44,918)	0	0	0	0	003.....	
326864 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,138	0	716.0100	0	0	0	3,097,701		3,097,701	3,097,701	0	0	0	0	003.....	
326868 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,897	9,792,297	1,074.0200	(185,112)	0	0	(1,004,787)		(1,004,787)	(819,675)	0	0	0	53,818	003.....	
326867 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,897	0	716.0100	0	0	0	3,386,367		3,386,367	3,386,367	0	0	0	0	003.....	
326866 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	12/15/2011	12/14/2016	8,897	0	501.2100	0	0	0	(20,881)		(20,881)	(20,881)	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	(34,149)		(34,149)	569,547	0	0	0	0	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	1,767,527		1,767,527	1,078,276	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	5,641,010	1,805.1000	(223,522)	0	0	(643,605)		(643,605)	(420,083)	0	0	0	32,176	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	(2,496,069)		(2,496,069)	(1,625,804)	0	0	0	0	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	(35,826)		(35,826)	1,120,305	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	13,818,514	1,308.0400	1,688,423	0	0	4,329,826		4,329,826	2,641,402	0	0	0	78,819	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	(655)		(655)	20,150	0	0	0	0	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	79,106		79,106	48,259	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	252,465	1,752.7700	(11,490)	0	0	(33,312)		(33,312)	(21,822)	0	0	0	1,440	003.....	
331560 SCS Collar 237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	884	973,195	1,667.6200	(16,516)	0	0	(868)		(868)	15,648	0	0	0	5,551	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	(15,978)		(15,978)	158,195	0	0	0	0	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	289,503		289,503	123,553	0	0	0	0	003.....	
331562 SCS Collar 238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	5,406	0	623.4100	(863,404)	0	0	(54,812)		(54,812)	808,591	0	0	0	0	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	1,770,216		1,770,216	755,486	0	0	0	0	003.....	
331563 SCS Collar 238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	5,406	5,950,771	1,270.1900	(302,597)	0	0	(182,260)		(182,260)	120,337	0	0	0	33,942	003.....	
331572 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	729	1,398,878	2,236.7484	(34,213)	0	0	(24,088)		(24,088)	10,124	0	0	0	7,979	003.....	
331570 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	729	0	1,308.0400	0	0	0	438,317		438,317	438,317	0	0	0	0	003.....	
331571 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	729	0	1,177.2360	0	0	0	(16,205)		(16,205)	(16,205)	0	0	0	0	003.....	
331580 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	7,233	0	545.4820	0	0	0	(33,743)		(33,743)	(33,743)	0	0	0	0	003.....	
331579 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	7,233	0	779.2600	0	0	0	2,368,130		2,368,130	2,368,130	0	0	0	0	003.....	
331581 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/18/2012	01/17/2017	7,233	7,960,729	1,098.7566	(202,332)	0	0	(743,709)		(743,709)	(541,377)	0	0	0	45,407	003.....	
331594 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	01/18/2012	01/17/2017	154	0	545.4800	(1,009)	0	0	(718)		(718)	291	0	0	0	0	003.....	
331593 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	01/18/2012	01/17/2017	154	0	779.2600	0	0	0	50,421		50,421	50,421	0	0	0	0	003.....	
331595 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	01/18/2012	01/17/2017	154	169,497	1,387.0800	0	0	0	(1,850)		(1,850)	(1,850)	0	0	0	967	003.....	
333603 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/15/2012	02/14/2017	83	0	1,074.5840	0	0	0	(1,234)		(1,234)	(1,234)	0	0	0	0	003.....	

QE06.27

SCHEDULE DB - PART A - SECTION 1

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

QE06.28

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 s at Inception and at Year- end (b)
333605 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	83.....	158,666.....	..2,068.5742.....	(999).....	0.....	0.....	(7,098).....	.....	.....(7,098).....	(6,099).....	0.....	0.....	0.....	931.....	003.....	
333604 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	83.....	0.....	..1,343.2300.....	0.....	0.....	0.....	47,210.....	.....	.....47,210.....	47,210.....	0.....	0.....	0.....	0.....	003.....	
333610 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	109.....	0.....	..1,343.2300.....	0.....	0.....	0.....	62,520.....	.....	.....62,520.....	62,520.....	0.....	0.....	0.....	0.....	003.....	
333611 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	109.....	210,124.....	..1,773.0636.....	(1,323).....	0.....	0.....	(26,584).....	.....	.....(26,584).....	(25,261).....	0.....	0.....	0.....	1,233.....	003.....	
333609 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	109.....	0.....	..940.2610.....	0.....	0.....	0.....	(733).....	.....	.....(733).....	(733).....	0.....	0.....	0.....	0.....	003.....	
333618 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	3,127.....	0.....	..1,074.5840.....	0.....	0.....	0.....	(46,701).....	.....	.....(46,701).....	(46,701).....	0.....	0.....	0.....	0.....	003.....	
333688 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	3,127.....	0.....	..1,343.2300.....	0.....	0.....	0.....	1,786,243.....	.....	.....1,786,243.....	1,786,243.....	0.....	0.....	0.....	0.....	003.....	
333689 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	3,127.....	6,003,533.....	..1,826.7928.....	(153,213).....	0.....	0.....	(653,031).....	.....	.....(653,031).....	(499,818).....	0.....	0.....	0.....	35,238.....	003.....	
333693 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,351.....	0.....	..940.2610.....	0.....	0.....	0.....	(35,833).....	.....	.....(35,833).....	(35,833).....	0.....	0.....	0.....	0.....	003.....	
333697 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,351.....	10,273,190.....	..1,638.7406.....	(262,176).....	0.....	0.....	(1,800,739).....	.....	.....(1,800,739).....	(1,538,563).....	0.....	0.....	0.....	60,299.....	003.....	
333696 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,351.....	0.....	..1,343.2300.....	0.....	0.....	0.....	3,056,606.....	.....	.....3,056,606.....	3,056,606.....	0.....	0.....	0.....	0.....	003.....	
333698 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	1,088.....	0.....	..1,208.9070.....	0.....	0.....	0.....	(29,707).....	.....	.....(29,707).....	(29,707).....	0.....	0.....	0.....	0.....	003.....	
333699 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	1,088.....	0.....	..1,343.2300.....	0.....	0.....	0.....	621,782.....	.....	.....621,782.....	621,782.....	0.....	0.....	0.....	0.....	003.....	
333700 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	1,088.....	2,089,801.....	..2,296.9233.....	(53,333).....	0.....	0.....	(27,407).....	.....	.....(27,407).....	25,926.....	0.....	0.....	0.....	12,266.....	003.....	
333704 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	8,621.....	0.....	..813.9800.....	0.....	0.....	0.....	2,585,988.....	.....	.....2,585,988.....	2,585,988.....	0.....	0.....	0.....	0.....	003.....	
333706 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	8,621.....	9,488,596.....	..1,115.1526.....	(255,946).....	0.....	0.....	(837,010).....	.....	.....(837,010).....	(581,064).....	0.....	0.....	0.....	55,694.....	003.....	
333702 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	8,621.....	0.....	..569.7860.....	0.....	0.....	0.....	(57,654).....	.....	.....(57,654).....	(57,654).....	0.....	0.....	0.....	0.....	003.....	
333709 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	806.....	0.....	..813.9800.....	0.....	0.....	0.....	241,758.....	.....	.....241,758.....	241,758.....	0.....	0.....	0.....	0.....	003.....	
333711 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	806.....	887,063.....	..1,619.8202.....	(23,928).....	0.....	0.....	(1,411).....	.....	.....(1,411).....	22,516.....	0.....	0.....	0.....	5,207.....	003.....	
333708 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	806.....	0.....	..732.5820.....	0.....	0.....	0.....	(18,858).....	.....	.....(18,858).....	(18,858).....	0.....	0.....	0.....	0.....	003.....	
333720 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,504.....	0.....	..813.9800.....	0.....	0.....	0.....	1,651,023.....	.....	.....1,651,023.....	1,651,023.....	0.....	0.....	0.....	0.....	003.....	
333719 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,504.....	0.....	..651.1840.....	0.....	0.....	0.....	(75,362).....	.....	.....(75,362).....	(75,362).....	0.....	0.....	0.....	0.....	003.....	
333721 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/15/2012.....	.02/14/2017.....	5,504.....	6,057,990.....	..1,286.0884.....	(163,408).....	0.....	0.....	(176,150).....	.....	.....(176,150).....	(12,742).....	0.....	0.....	0.....	35,558.....	003.....	
338354 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	2,043.....	0.....	..748.3140.....	0.....	0.....	0.....	(55,598).....	.....	.....(55,598).....	(55,598).....	0.....	0.....	0.....	0.....	003.....	
338356 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	2,043.....	2,249,139.....	..1,721.1222.....	(42,012).....	0.....	0.....	(1,740).....	.....	.....(1,740).....	40,272.....	0.....	0.....	0.....	13,564.....	003.....	
338353 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	2,043.....	0.....	..831.4600.....	0.....	0.....	0.....	586,720.....	.....	.....586,720.....	586,720.....	0.....	0.....	0.....	0.....	003.....	
338360 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	9,379.....	0.....	..1,346.9652.....	(192,826).....	0.....	0.....	(199,104).....	.....	.....(199,104).....	(6,278).....	0.....	0.....	0.....	0.....	003.....	
338357 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	9,379.....	10,323,004.....	..831.4600.....	0.....	0.....	0.....	2,692,909.....	.....	.....2,692,909.....	2,692,909.....	0.....	0.....	0.....	62,255.....	003.....	
338361 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	7,694.....	0.....	..831.4600.....	0.....	0.....	0.....	2,209,099.....	.....	.....2,209,099.....	2,209,099.....	0.....	0.....	0.....	0.....	003.....	
338359 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	9,379.....	0.....	..665.1680.....	(152,313).....	0.....	0.....	(152,313).....	.....	.....(152,313).....	(152,313).....	0.....	0.....	0.....	0.....	003.....	
338363 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	7,694.....	0.....	..582.0220.....	0.....	0.....	0.....	(63,507).....	.....	.....(63,507).....	(63,507).....	0.....	0.....	0.....	0.....	003.....	
338364 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	7,694.....	8,468,358.....	..1,172.3586.....	(158,182).....	0.....	0.....	(562,151).....	.....	.....(562,151).....	(403,969).....	0.....	0.....	0.....	51,070.....	003.....	
338370 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	1,591.....	0.....	..1,402.6000.....	0.....	0.....	0.....	829,972.....	.....	.....829,972.....	829,972.....	0.....	0.....	0.....	0.....	003.....	
338367 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	1,591.....	0.....	..1,262.3400.....	0.....	0.....	0.....	(56,556).....	.....	.....(56,556).....	(56,556).....	0.....	0.....	0.....	0.....	003.....	
338371 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	1,591.....	3,054,032.....	..2,398.4460.....	(55,179).....	0.....	0.....	(23,942).....	.....	.....(23,942).....	31,237.....	0.....	0.....	0.....	18,418.....	003.....	
338376 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,567.....	12,609,010.....	..1,935.5880.....	(227,812).....	0.....	0.....	(988,188).....	.....	.....(988,188).....	(760,376).....	0.....	0.....	0.....	76,042.....	003.....	
338372 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,567.....	0.....	..1,122.0800.....	0.....	0.....	0.....	(134,464).....	.....	.....(134,464).....	(134,464).....	0.....	0.....	0.....	0.....	003.....	
338374 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,567.....	0.....	..1,402.6000.....	0.....	0.....	0.....	3,426,651.....	.....	.....3,426,651.....	3,426,651.....	0.....	0.....	0.....	0.....	003.....	
338382 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,244.....	0.....	..1,402.6000.....	0.....	0.....	0.....	3,258,128.....	.....	.....3,258,128.....	3,258,128.....	0.....	0.....	0.....	0.....	003.....	
338383 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,244.....	11,988,894.....	..1,739.2240.....	(216,609).....	0.....	0.....	(1,674,765).....	.....	.....(1,674,765).....	(1,458,157).....	0.....	0.....	0.....	72,302.....	003.....	
338381 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.03/15/2012.....	.03/14/2017.....	6,244.....	0.....	..981.8200.....	0.....	0.....	0.....	(60,791).....	.....	.....(60,791).....	(60,791).....	0.....	0.....	0.....	0.....	003.....	
342853 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.04/17/2012.....	.04/18/2017.....	6,010.....	0.....	..1,390.7800.....	634,874.....	0.....	0.....	3,208,528.....	.....	.....3,208,528.....	2,573,655.....	0.....	0.....	0.....	0.....	003.....	
342854 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	.04/17/2012.....	.04/18/2017.....	6,010.....	11,538,569.....	..1,668.9400.....	0.....	0.....	0.....	(1,930,793).....	.....	.....							

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)
342852 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868...	04/17/2012	04/18/2017	...6,010	0	973.5500	(919,631)	0	0	(62,702)	.....	.....(62,702)	856,929	0	0	0	0	0	003.....
342929 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...1,644	0	...1,390.7800	0	0	0	877,949	.....	.....877,949	877,949	0	0	0	0	0	003.....
342930 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...1,644	...3,157,299	...2,266.9714	(77,912)	0	0	(60,238)	.....	.....(60,238)	17,674	0	0	0	19,658	0	003.....
342928 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...1,644	0	...1,251.7020	0	0	0	(60,538)	.....	.....(60,538)	(60,538)	0	0	0	0	0	003.....
342931 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...9,085	0	...1,112.6240	0	0	0	(194,938)	.....	.....(194,938)	(194,938)	0	0	0	0	0	003.....
342933 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...9,085	...17,443,146	...1,849.7374	(430,439)	0	0	(1,849,822)	.....	.....(1,849,822)	(1,419,383)	0	0	0	108,607	0	003.....
342932 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...9,085	0	...1,390.7800	0	0	0	4,850,411	.....	.....4,850,411	4,850,411	0	0	0	0	0	003.....
342957 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...65	0	...1,251.7020	(1,548)	0	0	(2,409)	.....	.....(2,409)	(861)	0	0	0	0	0	003.....
342958 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...65	...125,629	...1,390.7800	0	0	0	34,933	.....	.....34,933	34,933	0	0	0	782	0	003.....
342961 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...127	...242,976	...2,086.1700	(1,153)	0	0	(11,150)	.....	.....(11,150)	(9,997)	0	0	0	1,513	0	003.....
342959 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...127	0	...1,112.6240	0	0	0	(2,715)	.....	.....(2,715)	(2,715)	0	0	0	0	0	003.....
342960 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...127	0	...1,390.7800	0	0	0	67,565	.....	.....67,565	67,565	0	0	0	0	0	003.....
342962 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...186	0	...973.5460	0	0	0	(1,943)	.....	.....(1,943)	(1,943)	0	0	0	0	0	003.....
342963 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...186	0	...1,390.7800	0	0	0	99,429	.....	.....99,429	99,429	0	0	0	0	0	003.....
342964 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...186	...357,560	...1,808.0140	(1,697)	0	0	(42,610)	.....	.....(42,610)	(40,914)	0	0	0	2,226	0	003.....
342973 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...2,681	0	...810.6300	0	0	0	818,238	.....	.....818,238	818,238	0	0	0	0	0	003.....
342972 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...2,681	0	...729.5670	0	0	0	(70,002)	.....	.....(70,002)	(70,002)	0	0	0	0	0	003.....
342974 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...2,681	...2,950,538	...1,588.8348	(74,039)	0	0	(8,507)	.....	.....(8,507)	65,533	0	0	0	18,371	0	003.....
342977 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...15,564	...17,131,590	...1,264.5828	(429,890)	0	0	(671,019)	.....	.....(671,019)	(241,129)	0	0	0	106,667	0	003.....
342975 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...15,564	0	...648.5040	0	0	0	(243,433)	.....	.....(243,433)	(243,433)	0	0	0	0	0	003.....
342976 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...15,564	0	...810.6300	0	0	0	4,750,904	.....	.....4,750,904	4,750,904	0	0	0	0	0	003.....
342980 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...10,727	0	...810.6300	0	0	0	3,274,460	.....	.....3,274,460	3,274,460	0	0	0	0	0	003.....
342979 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...10,727	...11,807,585	...567.4410	(85,558)	0	0	(85,558)	.....	.....(85,558)	(85,558)	0	0	0	73,518	0	003.....
342981 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...10,727	0	...1,102.4568	(296,292)	0	0	(1,176,334)	.....	.....(1,176,334)	(880,042)	0	0	0	0	0	003.....
342987 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...112	...123,561	...1,418.6025	(596)	0	0	(1,481)	.....	.....(1,481)	(885)	0	0	0	769	0	003.....
342986 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...112	0	...810.6300	0	0	0	34,266	.....	.....34,266	34,266	0	0	0	0	0	003.....
342985 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...112	0	...648.5040	0	0	0	(1,756)	.....	.....(1,756)	(1,756)	0	0	0	0	0	003.....
342990 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...320	0	...1,199.7324	(1,697)	0	0	(20,881)	.....	.....(20,881)	(19,184)	0	0	0	0	0	003.....
342988 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...320	...351,675	...567.4410	(2,548)	0	0	(2,548)	.....	.....(2,548)	(2,548)	0	0	0	2,190	0	003.....
342989 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	04/17/2012	04/18/2017	...320	0	...810.6300	0	0	0	97,524	.....	.....97,524	97,524	0	0	0	0	0	003.....
346305 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...1,660	0	...1,197.5900	0	0	0	(53,504)	.....	.....(53,504)	(53,504)	0	0	0	0	0	003.....
346306 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...1,660	0	...1,330.6600	0	0	0	969,431	.....	.....969,431	969,431	0	0	0	0	0	003.....
346307 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...1,660	...3,187,400	...2,408.4900	(80,647)	0	0	(30,308)	.....	.....(30,308)	50,338	0	0	0	20,314	0	003.....
346310 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...7,503	...14,406,070	...1,796.3900	(364,498)	0	0	(1,792,215)	.....	.....(1,792,215)	(1,427,717)	0	0	0	91,811	0	003.....
346309 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...7,503	0	...1,330.6600	0	0	0	4,381,523	.....	.....4,381,523	4,381,523	0	0	0	0	0	003.....
346308 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...7,503	0	...1,064.5300	0	0	0	(138,493)	.....	.....(138,493)	(138,493)	0	0	0	0	0	003.....
346313 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...6,047	...11,611,141	...1,610.1000	(293,781)	0	0	(2,209,817)	.....	.....(2,209,817)	(1,916,035)	0	0	0	73,999	0	003.....
346311 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...6,047	0	...931.4600	0	0	0	(54,044)	.....	.....(54,044)	(54,044)	0	0	0	0	0	003.....
346312 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...6,047	0	...1,330.6600	0	0	0	3,531,466	.....	.....3,531,466	3,531,466	0	0	0	0	0	003.....
346326 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...28	0	...1,330.6600	0	0	0	16,240	.....	.....16,240	16,240	0	0	0	0	0	003.....
346327 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...28	...53,388	...2,075.8300	(333)	0	0	(2,654)	.....	.....(2,654)	(2,320)	0	0	0	340	0	003.....
346325 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2012	05/15/2017	...28	0	...1,064.5300	0	0	0	(513)	.....	.....(513)	(513)	0	0	0	0	0	003.....

QE06.29

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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 s at Inception and at Year- end (b)
346330 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	292.....	559,852.....	1,743.1600.....	(3,496).....	0	0	(79,584).....	.....	(79,584).....	(76,088).....	0	0	0	3,568.....	.....	003.....
346328 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	292.....	0	931.4600.....	0	0	0	(2,606).....	.....	(2,606).....	(2,606).....	0	0	0	0	.....	003.....
346329 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	292.....	0	1,330.6600.....	0	0	0	170,273.....	.....	170,273.....	170,273.....	0	0	0	0	.....	003.....
346324 SCS Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	33.....	63,488.....	1,330.6600.....	0	0	0	19,312.....	.....	19,312.....	19,312.....	0	0	0	405.....	.....	003.....
346323 SCS Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	33.....	0	1,197.5900.....	(1,203).....	0	0	(1,066).....	.....	(1,066).....	137.....	0	0	0	0	.....	003.....
346357 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	2,286.....	2,516,109.....	1,585.8100.....	(64,875).....	0	0	(8,409).....	.....	(8,409).....	56,466.....	0	0	0	16,035.....	.....	003.....
346355 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	2,286.....	0	699.6200.....	0	0	0	(52,755).....	.....	(52,755).....	(52,755).....	0	0	0	0	.....	003.....
346356 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	2,286.....	0	777.3600.....	0	0	0	760,403.....	.....	760,403.....	760,403.....	0	0	0	0	.....	003.....
346359 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	15,608.....	0	777.3600.....	0	0	0	5,191,883.....	.....	5,191,883.....	5,191,883.....	0	0	0	0	.....	003.....
346360 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	15,608.....	17,179,489.....	1,220.4560.....	(442,954).....	0	0	(935,710).....	.....	(935,710).....	(492,757).....	0	0	0	109,487.....	.....	003.....
346358 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	15,608.....	0	621.8900.....	0	0	0	(213,385).....	.....	(213,385).....	(213,385).....	0	0	0	0	.....	003.....
346361 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	10,687.....	0	544.1500.....	0	0	0	(73,990).....	.....	(73,990).....	(73,990).....	0	0	0	0	.....	003.....
346363 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	10,687.....	11,763,553.....	1,057.2100.....	(303,310).....	0	0	(1,461,032).....	.....	(1,461,032).....	(1,157,722).....	0	0	0	74,970.....	.....	003.....
346362 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	10,687.....	0	777.3600.....	0	0	0	3,555,112.....	.....	3,555,112.....	3,555,112.....	0	0	0	0	.....	003.....
346373 SCS Collar 352 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	5.....	0	699.6200.....	(68).....	0	0	(119).....	.....	(119).....	(51).....	0	0	0	0	.....	003.....
346374 SCS Collar 352 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	5.....	5,664.....	777.3600.....	0	0	0	1,713.....	.....	1,713.....	1,713.....	0	0	0	36.....	.....	003.....
346377 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	48.....	52,389.....	1,383.7000.....	(333).....	0	0	(912).....	.....	(912).....	(579).....	0	0	0	334.....	.....	003.....
346375 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	48.....	0	621.8900.....	0	0	0	(651).....	.....	(651).....	(651).....	0	0	0	0	.....	003.....
346376 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	48.....	0	777.3600.....	0	0	0	15,834.....	.....	15,834.....	15,834.....	0	0	0	0	.....	003.....
346378 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	364.....	0	544.1500.....	0	0	0	(2,520).....	.....	(2,520).....	(2,520).....	0	0	0	0	.....	003.....
346379 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	364.....	0	777.3600.....	0	0	0	121,099.....	.....	121,099.....	121,099.....	0	0	0	0	.....	003.....
346380 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2012.....	.05/15/2017.....	364.....	400,709.....	1,158.2700.....	(2,548).....	0	0	(30,972).....	.....	(30,972).....	(28,424).....	0	0	0	2,554.....	.....	003.....
355611 SCS Collar 352 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	23,595.....	0	617.0560.....	(748,525).....	0	0	(333,244).....	.....	(333,244).....	415,281.....	0	0	0	0	.....	003.....
355612 SCS Collar 358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	23,595.....	0	771.3200.....	0	0	0	7,981,439.....	.....	7,981,439.....	7,981,439.....	0	0	0	0	.....	003.....
355613 SCS Collar 358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	23,595.....	25,970,312.....	1,280.3912.....	0	0	0	(1,015,038).....	.....	(1,015,038).....	(1,015,038).....	0	0	0	169,646.....	.....	003.....
355619 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	12,698.....	13,976,220.....	771.3200.....	0	0	0	4,295,301.....	.....	4,295,301.....	4,295,301.....	0	0	0	91,297.....	.....	003.....
355620 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	12,698.....	0	1,095.2744.....	0	0	0	(1,502,371).....	.....	(1,502,371).....	(1,502,371).....	0	0	0	0	.....	003.....
355618 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	12,698.....	0	539.9240.....	(402,827).....	0	0	(92,358).....	.....	(92,358).....	310,469.....	0	0	0	0	.....	003.....
355628 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	9,070.....	17,413,873.....	1,866.5476.....	0	0	0	(1,817,431).....	.....	(1,817,431).....	(1,817,431).....	0	0	0	113,753.....	.....	003.....
355622 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	9,070.....	0	1,342.8400.....	0	0	0	5,207,270.....	.....	5,207,270.....	5,207,270.....	0	0	0	0	.....	003.....
355626 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	9,070.....	0	1,074.2720.....	(500,922).....	0	0	(189,554).....	.....	(189,554).....	311,369.....	0	0	0	0	.....	003.....
355635 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	214.....	0	771.3200.....	0	0	0	72,364.....	.....	72,364.....	72,364.....	0	0	0	0	.....	003.....
355637 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	214.....	0	1,195.5460.....	0	0	0	(15,397).....	.....	(15,397).....	(15,397).....	0	0	0	0	.....	003.....
355633 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	214.....	235,458.....	539.9240.....	(2,251).....	0	0	(1,556).....	.....	(1,556).....	695.....	0	0	0	1,538.....	.....	003.....
355644 SCS Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	175.....	0	1,342.8400.....	0	0	0	100,476.....	.....	100,476.....	100,476.....	0	0	0	0	.....	003.....
355645 SCS Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	175.....	336,010.....	1,208.5560.....	(5,875).....	0	0	(6,247).....	.....	(6,247).....	(372).....	0	0	0	2,195.....	.....	003.....
355648 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	319.....	613,396.....	1,799.4056.....	0	0	0	(76,726).....	.....	(76,726).....	(76,726).....	0	0	0	4,007.....	.....	003.....
355646 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	319.....	0	1,342.8400.....	0	0	0	183,423.....	.....	183,423.....	183,423.....	0	0	0	0	.....	003.....
355647 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	319.....	0	939.9880.....	(5,852).....	0	0	(3,323).....	.....	(3,323).....	2,529.....	0	0	0	0	.....	003.....
355661 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/15/2012.....	.06/14/2017.....	2,301.....	0	1,208.5600.....	(127,089).....	0	0	(82,147).....	.....	(82,147).....	44,943.....	0	0	0	0	.....	003.....
355662 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/15/2012.....	.06/14/2017.....	2,301.....	0	2,524.5400.....	0	0	0	(24,757).....	.....	(24,757).....	(24,757).....	0	0	0	0	.....	003.....
355660 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/15/2012.....	.06/14/2017.....	2,301.....	4,418,168.....	1,342.8400.....	0	0	0	1,321,163.....	.....	1,321,163.....	1,321,163.....	0	0	0	28,861.....	.....	003.....
355631 SCS Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.06/15/2012.....	.06/14/2017.....	6,446.....	0	1,342.8400.....	0	0	0	3,700,973.....	.....	3,700,973.....	3,700,973.....	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

QE06.31

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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)
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	(2,117,862)	.....	.....(2,117,862)	(2,117,862)	0	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	..12,376,590	939.9880	(356,021)	0	0	(67,042)	.....	.....(67,042)	288,979	0	0	0	80,848	0	003.....
355792 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/15/2012	06/14/2017	3,223	..3,547,568	1,936.0132	(102,249)	0	0	(716)	.....	.....(716)	101,534	0	0	0	23,174	0	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	(76,250)	.....	.....(76,250)	(76,250)	0	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	1,090,273	.....	.....1,090,273	1,090,273	0	0	0	0	0	003.....
360847 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,633	0	719.5100	0	0	0	(76,034)	.....	.....(76,034)	(76,034)	0	0	0	0	0	003.....
360849 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,633	..2,898,178	1,598.9000	(102,324)	0	0	(11,257)	.....	.....(11,257)	91,067	0	0	0	19,382	0	003.....
360848 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,633	0	799.4500	0	0	0	835,065	.....	.....835,065	835,065	0	0	0	0	0	003.....
360801 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	20,138	0	799.4500	0	0	0	6,386,564	.....	.....6,386,564	6,386,564	0	0	0	0	0	003.....
360800 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	20,138	0	639.5600	0	0	0	(357,278)	.....	.....(357,278)	(357,278)	0	0	0	0	0	003.....
360802 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	20,138	..22,165,209	1,231.1500	(782,547)	0	0	(1,233,960)	.....	.....(1,233,960)	(451,413)	0	0	0	148,235	0	003.....
360804 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	11,530	0	799.4500	0	0	0	3,656,833	.....	.....3,656,833	3,656,833	0	0	0	0	0	003.....
360803 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	11,530	0	559.6200	0	0	0	(109,164)	.....	.....(109,164)	(109,164)	0	0	0	0	0	003.....
360805 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	11,530	..12,691,403	1,071.2600	(448,072)	0	0	(1,543,224)	.....	.....(1,543,224)	(1,095,151)	0	0	0	84,877	0	003.....
360814 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	108	0	639.5600	0	0	0	(1,908)	.....	.....(1,908)	(1,908)	0	0	0	0	0	003.....
360815 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	108	0	799.4500	0	0	0	34,115	.....	.....34,115	34,115	0	0	0	0	0	003.....
360816 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	108	..118,405	1,391.0400	(1,820)	0	0	(2,306)	.....	.....(2,306)	(486)	0	0	0	792	0	003.....
360819 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	161	..177,608	1,167.2000	(2,730)	0	0	(13,953)	.....	.....(13,953)	(11,223)	0	0	0	1,188	0	003.....
360817 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	161	0	559.6200	0	0	0	(1,528)	.....	.....(1,528)	(1,528)	0	0	0	0	0	003.....
360818 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	161	0	799.4500	0	0	0	51,175	.....	.....51,175	51,175	0	0	0	0	0	003.....
360765 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	9,889	..18,988,116	1,090.9400	0	0	0	(238,523)	.....	.....(238,523)	(238,523)	0	0	0	126,988	0	003.....
360766 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	9,889	0	1,363.6700	0	0	0	5,523,129	.....	.....5,523,129	5,523,129	0	0	0	0	0	003.....
360773 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	9,889	0	1,813.6800	(655,574)	0	0	(2,323,450)	.....	.....(2,323,450)	(1,667,876)	0	0	0	0	0	003.....
360768 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	8,307	..15,949,680	954.5700	0	0	0	(102,784)	.....	.....(102,784)	(102,784)	0	0	0	106,668	0	003.....
360764 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	8,307	0	1,609.1300	(550,671)	0	0	(3,081,409)	.....	.....(3,081,409)	(2,530,738)	0	0	0	0	0	003.....
360769 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	8,307	0	1,363.6700	0	0	0	4,639,332	.....	.....4,639,332	4,639,332	0	0	0	0	0	003.....
360779 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	58	0	1,363.6700	0	0	0	32,353	.....	.....32,353	32,353	0	0	0	0	0	003.....
360778 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	58	..111,231	1,090.9400	0	0	0	(1,397)	.....	.....(1,397)	(1,397)	0	0	0	744	0	003.....
360780 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.	07/17/2012	07/14/2017	58	0	2,059.1400	(1,672)	0	0	(6,343)	.....	.....(6,343)	(4,671)	0	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	..406,908	954.5700	0	0	0	(2,622)	.....	.....(2,622)	(2,622)	0	0	0	2,721	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	(58,829)	.....	.....(58,829)	(52,713)	0	0	0	0	0	003.....
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	118,360	.....	.....118,360	118,360	0	0	0	0	0	003.....
360839 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,662	0	1,363.6700	0	0	0	1,486,647	.....	.....1,486,647	1,486,647	0	0	0	0	0	003.....
360840 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,662	...5,110,993	2,359.1500	(176,490)	0	0	(76,297)	.....	.....(76,297)	100,193	0	0	0	34,181	0	003.....
360838 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	2,662	0	1,227.3000	0	0	0	(107,064)	.....	.....(107,064)	(107,064)	0	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, 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 s at Inception and at Year- end (b)
364819 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	16,886,815	562.9800	0	0	0	(161,753)		(161,753)	(161,753)	0	0	0	115,584	003.....	003.....
364820 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	0	804.2600	0	0	0	4,827,937		4,827,937	4,827,937	0	0	0	0	003.....	003.....
364821 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	0	1,077.7100	(539,580)	0	0	(2,039,515)		(2,039,515)	(1,499,935)	0	0	0	0	003.....	003.....
364829 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	154	0	804.2600	0	0	0	48,518		48,518	48,518	0	0	0	0	003.....	003.....
364828 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	154	169,703	643.4100	0	0	0	(2,987)		(2,987)	(2,987)	0	0	0	1,162	003.....	003.....
364830 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	154	0	1,399.4100	(2,014)	0	0	(3,371)		(3,371)	(1,358)	0	0	0	0	003.....	003.....
364832 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	193	0	804.2600	0	0	0	60,646		60,646	60,646	0	0	0	0	003.....	003.....
364831 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	193	212,129	562.9800	0	0	0	(2,032)		(2,032)	(2,032)	0	0	0	1,452	003.....	003.....
364833 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	193	0	1,174.2200	(2,517)	0	0	(16,611)		(16,611)	(14,094)	0	0	0	0	003.....	003.....
364753 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	3,326,343	2,291.0100	(106,476)	0	0	(74,003)		(74,003)	32,473	0	0	0	22,768	003.....	003.....
364748 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	0	1,264.9800	0	0	0	(83,061)		(83,061)	(83,061)	0	0	0	0	003.....	003.....
364749 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	0	1,405.5300	0	0	0	910,981		910,981	910,981	0	0	0	0	003.....	003.....
364762 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	0	1,405.5300	0	0	0	4,348,397		4,348,397	4,348,397	0	0	0	0	003.....	003.....
364761 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	0	1,124.4200	0	0	0	(244,464)		(244,464)	(244,464)	0	0	0	0	003.....	003.....
364772 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	15,877,646	1,855.3000	(508,242)	0	0	(1,766,246)		(1,766,246)	(1,258,004)	0	0	0	108,677	003.....	003.....
364769 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	08/15/2012	08/14/2017	126	0	1,405.5300	0	0	0	66,219		66,219	66,219	0	0	0	0	003.....	003.....
364768 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	08/15/2012	08/14/2017	126	241,789	1,124.4200	0	0	0	(3,723)		(3,723)	(3,723)	0	0	0	1,655	003.....	003.....
364770 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	08/15/2012	08/14/2017	126	0	2,088.6200	(2,874)	0	0	(12,749)		(12,749)	(9,874)	0	0	0	0	003.....	003.....
364767 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	0	1,405.5300	0	0	0	3,856,056		3,856,056	3,856,056	0	0	0	0	003.....	003.....
364763 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	14,079,920	1,658.5300	(450,697)	0	0	(2,481,818)		(2,481,818)	(2,031,121)	0	0	0	96,372	003.....	003.....
364765 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	0	983.8700	0	0	0	(115,528)		(115,528)	(115,528)	0	0	0	0	003.....	003.....
364787 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	201	386,594	1,799.0800	(4,597)	0	0	(49,688)		(49,688)	(45,091)	0	0	0	2,646	003.....	003.....
364785 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	201	0	983.8700	0	0	0	(3,172)		(3,172)	(3,172)	0	0	0	0	003.....	003.....
364786 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	08/15/2012	08/14/2017	201	0	1,405.5300	0	0	0	105,877		105,877	105,877	0	0	0	0	003.....	003.....
373179 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	3,147	0	1,559.5906	(129,068)	0	0	(23,161)		(23,161)	105,907	0	0	0	0	003.....	003.....
373177 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	3,147	3,463,920	773.0100	0	0	0	(132,295)		(132,295)	(132,295)	0	0	0	24,241	003.....	003.....
373178 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	3,147	0	858.9000	0	0	0	866,369		866,369	866,369	0	0	0	0	003.....	003.....
373181 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	22,129	0	858.9000	0	0	0	6,092,147		6,092,147	6,092,146	0	0	0	0	003.....	003.....
373180 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	22,129	24,357,642	687.1200	(592,289)	0	0	(592,289)		(592,289)	(592,289)	0	0	0	170,456	003.....	003.....
373182 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	22,129	0	1,262.1536	(907,585)	0	0	(1,237,000)		(1,237,000)	(329,415)	0	0	0	0	003.....	003.....
373185 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	12,467	0	1,107.9810	(511,307)	0	0	(1,491,623)		(1,491,623)	(980,315)	0	0	0	0	003.....	003.....
373184 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	12,467	0	858.9000	0	0	0	3,432,141		3,432,141	3,432,141	0	0	0	0	003.....	003.....
373183 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	12,467	13,722,398	601.2300	0	0	0	(191,286)		(191,286)	(191,286)	0	0	0	96,030	003.....	003.....
373192 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	193	0	773.0100	0	0	0	(8,125)		(8,125)	(8,125)	0	0	0	0	003.....	003.....
373194 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	193	0	2,220.8577	(3,368)	0	0	(9)		(9)	3,359	0	0	0	0	003.....	003.....
373193 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	193	212,730	858.9000	0	0	0	53,206		53,206	53,206	0	0	0	1,489	003.....	003.....
373197 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	402	442,124	1,407.2218	(7,000)	0	0	(8,960)		(8,960)	(1,960)	0	0	0	3,094	003.....	003.....
373195 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	402	0	687.1200	0	0	0	(10,751)		(10,751)	(10,751)	0	0	0	0	003.....	003.....
373196 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	402	0	858.9000	0	0	0	110,581		110,581	110,581	0	0	0	0	003.....	003.....
373198 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	189	207,601	601.2300	0	0	0	(2,894)		(2,894)	(2,894)	0	0	0	1,453	003.....	003.....
373199 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	189	0	858.9000	0	0	0	51,924		51,924	51,924	0	0	0	0	003.....	003.....
373200 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	189	0	1,204.3496	(3,287)	0	0	(14,426)		(14,426)	(11,139)	0	0	0	0	003.....	003.....

QE06.32

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 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)
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	(104,660)		(104,660)	69,723	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	4,798,789	1,315.0710	0	0	0	(146,363)		(146,363)	(146,363)	0	0	0	33,582	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	1,209,623		1,209,623	1,209,623	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	(1,777,433)		(1,777,433)	(1,182,038)	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	16,384,499	1,168.9520	0	0	0	(315,214)		(315,214)	(315,214)	0	0	0	114,659	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	4,130,015		4,130,015	4,130,015	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	(140,207)		(140,207)	(140,207)	0	0	0	0	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	3,302,948		3,302,948	3,302,948	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	13,103,379	1,680.3685	(476,163)	0	0	(2,224,926)		(2,224,926)	(1,748,763)	0	0	0	91,698	003.....	
373156 SCS Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	127	244,401	1,461.1900	0	0	0	61,606		61,606	61,606	0	0	0	1,710	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	(7,454)		(7,454)	(1,409)	0	0	0	0	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	(27,974)		(27,974)	(19,574)	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	544,002	1,461.1900	0	0	0	137,126		137,126	137,126	0	0	0	3,807	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	(10,466)		(10,466)	(10,466)	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	484,865	1,022.8330	0	0	0	(5,188)		(5,188)	(5,188)	0	0	0	3,393	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	(7,487)	0	0	(59,397)		(59,397)	(51,910)	0	0	0	0	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	0	0	0	122,219		122,219	122,219	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	192,675	1,454.9200	0	0	0	49,242		49,242	49,242	0	0	0	1,378	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	(6,046)		(6,046)	(936)	0	0	0	0	003.....	
379292 SCS Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	3,202	0	1,454.9200	0	0	0	1,468,129		1,468,129	1,468,129	0	0	0	0	003.....	
379402 SCS Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	3,202	6,148,397	1,309.4300	0	0	0	(1)		(1)	(1)	0	0	0	6,021	003.....	
379296 SCS Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	3,202	0	1,804.1000	(188,876)	0	0	(374,787)		(374,787)	(185,911)	0	0	0	0	003.....	
379302 SCS Collar 483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	4,789	0	1,600.4100	(282,442)	0	0	(1,499,800)		(1,499,800)	(1,217,358)	0	0	0	0	003.....	
379304 SCS Collar 483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	4,789	9,194,217	1,163.9400	0	0	0	(0)		(0)	(0)	0	0	0	9,003	003.....	
379301 SCS Collar 483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	4,789	0	1,454.9200	0	0	0	2,195,417		2,195,417	2,195,417	0	0	0	0	003.....	
379307 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	2,132	0	1,454.9200	0	0	0	1,046,219		1,046,219	1,046,219	0	0	0	0	003.....	
379309 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	2,132	4,093,658	2,284.2200	(156,310)	0	0	(105,625)		(105,625)	50,685	0	0	0	29,282	003.....	
379299 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	2,132	0	1,309.4300	0	0	0	(128,460)		(128,460)	(128,460)	0	0	0	0	003.....	
379313 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	8,196	0	1,818.6500	(600,850)	0	0	(1,978,600)		(1,978,600)	(1,377,750)	0	0	0	0	003.....	
379311 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	8,196	0	1,454.9200	0	0	0	4,021,630		4,021,630	4,021,630	0	0	0	0	003.....	
379316 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	8,196	15,735,875	1,163.9400	0	0	0	(314,274)		(314,274)	(314,274)	0	0	0	112,558	003.....	
379318 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	4,754	0	1,454.9200	0	0	0	2,332,574		2,332,574	2,332,574	0	0	0	0	003.....	
379321 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	4,754	9,126,920	1,018.4400	0	0	0	(102,781)		(102,781)	(102,781)	0	0	0	65,284	003.....	
379319 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	4,754	0	1,629.5100	(348,497)	0	0	(1,728,904)		(1,728,904)	(1,380,406)	0	0	0	0	003.....	
379322 SCS Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	82	0	1,454.9200	0	0	0	37,815		37,815	37,815	0	0	0	0	003.....	
379323 SCS Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	82	0	1,993.2400	(2,888)	0	0	(376)		(376)	2,512	0	0	0	0	003.....	
379324 SCS Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	82	158,364	1,309.4300	0	0	0	(0)		(0)	(0)	0	0	0	155	003.....	
379325 SCS Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	465	0	1,454.9200	0	0	0	213,335		213,335	213,335	0	0	0	0	003.....	
379329 SCS Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	465	893,428	1,163.9400	0	0	0	(0)		(0)	(0)	0	0	0	875	003.....	
379328 SCS Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	465	0	1,673.1600	(16,295)	0	0	(112,258)		(112,258)	(95,963)	0	0	0	0	003.....	
379330 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	54	0	1,454.9200	0	0	0	26,307		26,307	26,307	0	0	0	0	003.....	
379332 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	54	102,933	1,163.9400	0	0	0	(2,056)		(2,056)	(2,056)	0	0	0	736	003.....	
3793311																							

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, 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 s at Inception and at Year- end (b)
379333 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/16/2017	87	0	..1,454.9200	0	0	0	42,495	.....	.....42,495	42,495	0	0	0	0	0	003.....
379335 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/16/2017	87	166,275	..1,018.4400	0	0	0	(1,872)	.....	.....(1,872)	(1,872)	0	0	0	1,189	0	003.....
379334 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/16/2017	87	0	..1,775.0000	(2,884)	0	0	(23,193)	.....	.....(23,193)	(20,309)	0	0	0	0	0	003.....
379338 SCS Collar 491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	1,891	..2,081,643	..751.9000	0	0	0	0	.....	......0	0	0	0	0	2,038	0	003.....
379336 SCS Collar 491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	1,891	0	..835.4400	0	0	0	498,495	.....	.....498,495	498,495	0	0	0	0	0	003.....
379337 SCS Collar 491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	1,891	0	..1,161.2600	(64,053)	0	0	(1,570)	.....	.....(1,570)	62,483	0	0	0	0	0	003.....
379339 SCS Collar 492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	6,567	0	..835.4400	0	0	0	1,730,851	.....	.....1,730,851	1,730,851	0	0	0	0	0	003.....
379340 SCS Collar 492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	6,567	0	..1,002.5300	(222,402)	0	0	(645,134)	.....	.....(645,134)	(422,732)	0	0	0	0	0	003.....
379341 SCS Collar 492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	6,567	..7,227,778	..668.3500	0	0	0	0	.....	......0	0	0	0	0	7,078	0	003.....
379344 SCS Collar 493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	736	..810,260	..668.3500	0	0	0	0	.....	......0	0	0	0	0	793	0	003.....
379343 SCS Collar 493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	736	0	..1,052.6500	(14,803)	0	0	(39,058)	.....	.....(39,058)	(24,255)	0	0	0	0	0	003.....
379342 SCS Collar 493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.10/16/2012	.10/14/2015	736	0	..835.4400	0	0	0	194,035	.....	.....194,035	194,035	0	0	0	0	0	003.....
379357 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	3,611	0	..835.4400	0	0	0	1,061,924	.....	.....1,061,924	1,061,923	0	0	0	0	0	003.....
379358 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	3,611	..3,974,883	..1,553.9200	(151,709)	0	0	(30,851)	.....	.....(30,851)	120,859	0	0	0	28,432	0	003.....
379356 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	3,611	0	..751.9000	0	0	0	(142,860)	.....	.....(142,860)	(142,860)	0	0	0	0	0	003.....
379359 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	21,237	0	..668.3500	0	0	0	(537,410)	.....	.....(537,410)	(537,410)	0	0	0	0	0	003.....
379361 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	21,237	..23,374,996	..1,211.3900	(892,154)	0	0	(1,624,105)	.....	.....(1,624,105)	(731,950)	0	0	0	167,200	0	003.....
379360 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	21,237	0	..835.4400	0	0	0	6,244,828	.....	.....6,244,828	6,244,828	0	0	0	0	0	003.....
379362 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	11,670	0	..584.8100	0	0	0	(168,910)	.....	.....(168,910)	(168,910)	0	0	0	0	0	003.....
379363 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	11,670	0	..835.4400	0	0	0	3,431,806	.....	.....3,431,806	3,431,806	0	0	0	0	0	003.....
379364 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	11,670	..12,845,576	..1,052.6500	(490,278)	0	0	(1,771,440)	.....	.....(1,771,440)	(1,281,162)	0	0	0	91,883	0	003.....
379370 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	76,414	..1,370.1200	(1,322)	0	0	(2,121)	.....	.....(2,121)	(799)	0	0	0	547	0	003.....
379367 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	0	..835.4400	0	0	0	20,414	.....	.....20,414	20,414	0	0	0	0	0	003.....
379366 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	0	..668.3500	0	0	0	(1,757)	.....	.....(1,757)	(1,757)	0	0	0	0	0	003.....
379376 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	76,414	..1,152.9100	(1,322)	0	0	(7,005)	.....	.....(7,005)	(5,683)	0	0	0	547	0	003.....
379372 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	0	..584.8100	0	0	0	(1,005)	.....	.....(1,005)	(1,005)	0	0	0	0	0	003.....
379374 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	69	0	..835.4400	0	0	0	20,414	.....	.....20,414	20,414	0	0	0	0	0	003.....
379384 SCS Collar 505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/14/2015	144	158,100	..969.1100	(6,290)	0	0	(18,738)	.....	.....(18,738)	(12,448)	0	0	0	155	0	003.....
379381 SCS Collar 505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/14/2015	144	0	..835.4400	0	0	0	37,861	.....	.....37,861	37,861	0	0	0	0	0	003.....
379379 SCS Collar 505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/14/2015	144	0	..668.3500	0	0	0	0	.....	......0	0	0	0	0	0	0	003.....
379390 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	84	92,224	..994.1700	(4,920)	0	0	(15,602)	.....	.....(15,602)	(10,682)	0	0	0	660	0	003.....
379385 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	84	0	..584.8100	0	0	0	(1,213)	.....	.....(1,213)	(1,213)	0	0	0	0	0	003.....
379387 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.	.10/16/2012	.10/16/2017	84	0	..835.4400	0	0	0	24,639	.....	.....24,639	24,639	0	0	0	0	0	003.....
385163 SCS Collar 507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	3,392	0	..1,082.6640	0	0	0	(78)	.....	.....(78)	(78)	0	0	0	0	0	003.....
385164 SCS Collar 507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	3,392	0	..1,353.3300	0	0	0	1,886,194	.....	.....1,886,194	1,886,194	0	0	0	0	0	003.....
385165 SCS Collar 507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	3,392	..6,513,452	..1,515.7296	(187,496)	0	0	(1,343,041)	.....	.....(1,343,041)	(1,155,544)	0	0	0	11,686	0	003.....
385168 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	2,404	..4,616,597	..2,219,4612	(171,974)	0	0	(162,789)	.....	.....(162,789)	9,185	0	0	0	33,657	0	003.....
385167 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	2,404	0	..1,353.3300	0	0	0	1,372,187	.....	.....1,372,187	1,372,187	0	0	0	0	0	003.....
385166 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	2,404	0	..1,217.9970	0	0	0	(115,131)	.....	.....(115,131)	(115,131)	0	0	0	0	0	003.....
385171 SCS Collar 509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	80	0	..1,353.3300	0	0	0	44,370	.....	.....44,370	44,370	0	0	0	0	0	003.....
385172 SCS Collar 509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	80	153,218	..1,908.1953	(2,626)	0	0	(4,568)	.....	.....(4,568)	(1,942)	0	0	0	275	0	003.....
385169 SCS Collar 509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	80	0	..1,217.9970	0	0	0	(6)	.....	.....(6)	(6)	0	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

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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 s at Inception and at Year- end (b)
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	(6,589)	.....	.....(6,589)	(6,589)	0	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	421,370	..1,948.7952	(7,535)	0	0	(38,026)	.....	.....(38,026)	(30,491)	0	0	0	3,072	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	125,243	.....	.....125,243	125,243	0	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	28,677	.....	.....28,677	28,677	0	0	0	0	0	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	(834)	.....	.....(834)	(834)	0	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	96,482	..1,664.5959	(1,725)	0	0	(17,172)	.....	.....(17,172)	(15,446)	0	0	0	703	0	003.....
385201 SCS Collar 513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	1,215	0	..1,218.0000	(67,141)	0	0	(97)	.....	.....(97)	67,044	0	0	0	0	0	003.....
385202 SCS Collar 513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	1,215	2,332,416	..1,705.2000	0	0	0	(263,602)	.....	.....(263,602)	(263,602)	0	0	0	4,185	0	003.....
385200 SCS Collar 513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	1,215	0	..1,353.3300	0	0	0	675,431	.....	.....675,431	675,431	0	0	0	0	0	003.....
385206 SCS Collar 514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	1,949	0	769.4800	0	0	0	638,750	.....	.....638,750	638,750	0	0	0	0	0	003.....
385207 SCS Collar 514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	1,949	2,145,648	..1,100.3564	(61,260)	0	0	(68,002)	.....	.....(68,002)	(6,741)	0	0	0	3,850	0	003.....
385203 SCS Collar 514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	1,949	0	692.5320	0	0	0	(30)	.....	.....(30)	(30)	0	0	0	0	0	003.....
385210 SCS Collar 515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	5,268	5,798,964	938.7656	(165,565)	0	0	(861,375)	.....	.....(861,375)	(695,809)	0	0	0	10,405	0	003.....
385208 SCS Collar 515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	5,268	0	615.5840	0	0	0	(5)	.....	.....(5)	(5)	0	0	0	0	0	003.....
385209 SCS Collar 515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	5,268	0	769.4800	0	0	0	1,726,326	.....	.....1,726,326	1,726,326	0	0	0	0	0	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	(135,107)	.....	.....(135,107)	(135,107)	0	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	1,537,431	.....	.....1,537,431	1,537,431	0	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	4,904,952	..1,485.0964	(181,223)	0	0	(67,617)	.....	.....(67,617)	113,605	0	0	0	35,759	0	003.....
385204 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	9,143	0	..1,705.2000	(653,881)	0	0	(2,877,264)	.....	.....(2,877,264)	(2,223,383)	0	0	0	0	0	003.....
385205 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	9,143	0	..1,353.3300	0	0	0	5,217,595	.....	.....5,217,595	5,217,595	0	0	0	0	0	003.....
385215 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	9,143	17,554,130	..1,082.6600	0	0	0	(274,487)	.....	.....(274,487)	(274,487)	0	0	0	127,978	0	003.....
385214 SCS Collar 518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	797	0	615.5840	0	0	0	(1)	.....	.....(1)	(1)	0	0	0	0	0	003.....
385218 SCS Collar 518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	797	876,852	992.6292	(14,908)	0	0	(91,557)	.....	.....(91,557)	(76,649)	0	0	0	1,573	0	003.....
385216 SCS Collar 518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	797	0	769.4800	0	0	0	261,035	.....	.....261,035	261,035	0	0	0	0	0	003.....
385217 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	4,856	0	947.3300	0	0	0	(80,611)	.....	.....(80,611)	(80,611)	0	0	0	0	0	003.....
385219 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	4,856	0	..1,353.3300	0	0	0	2,771,361	.....	.....2,771,361	2,771,361	0	0	0	0	0	003.....
385221 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/14/2017	4,856	9,323,992	..1,529.2600	(347,313)	0	0	(2,121,537)	.....	.....(2,121,537)	(1,774,224)	0	0	0	67,976	0	003.....
385223 SCS Collar 520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	418	0	769.4800	0	0	0	144,371	.....	.....144,371	144,371	0	0	0	0	0	003.....
385220 SCS Collar 520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	418	0	615.5840	0	0	0	(7,982)	.....	.....(7,982)	(7,982)	0	0	0	0	0	003.....
385224 SCS Collar 520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/14/2017	418	460,594	..1,285.0316	(8,169)	0	0	(22,378)	.....	.....(22,378)	(14,209)	0	0	0	3,358	0	003.....
385231 SCS Collar 522 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	538	592,203	907.9864	(21,880)	0	0	(103,513)	.....	.....(103,513)	(81,633)	0	0	0	1,063	0	003.....
385229 SCS Collar 522 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	538	0	769.4800	0	0	0	176,296	.....	.....176,296	176,296	0	0	0	0	0	003.....
385227 SCS Collar 522 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.11/15/2012	.11/16/2015	538	0	615.5840	0	0	0	(0)	.....	.....(0)	(0)	0	0	0	0	0	003.....
385228 SCS Collar 523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	386	0	..1,353.3300	0	0	0	214,870	.....	.....214,870	214,870	0	0	0	0	0	003.....
385230 SCS Collar 523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	386	0	..1,583.4000	(12,718)	0	0	(127,790)	.....	.....(127,790)	(115,072)	0	0	0	0	0	003.....
385232 SCS Collar 523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	386	742,003	..1,082.6600	0	0	0	(9)	.....	.....(9)	(9)	0	0	0	1,331	0	003.....
385238 SCS Collar 525 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	.11/15/2012	.11/16/2015	175	0	..1,082.6600	(12,525)	0	0	(4)	.....	.....(4)	1						

SCHEDULE DB - PART A - SECTION 1

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

QE06.36

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)
385246 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	346,166	923.3760	(17,627)	0	0	(73,546)		(73,546)	(55,919)	0	0	0	2,524	003.....	
385243 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	538.6360	0	0	0	(3,353)		(3,353)	(3,353)	0	0	0	0	003.....	
385251 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	25,946	28,558,553	1,123.4400	0	0	0	(3,037,848)		(3,037,848)	(3,037,848)	0	0	0	208,205	003.....	
385248 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	25,946	0	769.4800	0	0	0	8,951,526		8,951,526	8,951,526	0	0	0	0	003.....	
385249 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	25,946	0	615.5800	(1,055,228)	0	0	(494,928)		(494,928)	560,300	0	0	0	0	003.....	
385253 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	9,881	0	538.6400	(401,848)	0	0	(105,340)		(105,340)	296,508	0	0	0	0	003.....	
385252 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	9,881	0	977.2400	0	0	0	(1,963,835)		(1,963,835)	(1,963,835)	0	0	0	0	003.....	
385254 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	11/15/2012	11/14/2017	9,881	10,875,567	769.4800	0	0	0	3,408,889		3,408,889	3,408,889	0	0	0	79,288	003.....	
394459 SCS Collar 557 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	214	0	835.0000	0	0	0	56,532		56,532	56,532	0	0	0	0	003.....	
394460 SCS Collar 557 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	214	0	1,185.7000	(4,311)	0	0	(2,050)		(2,050)	2,261	0	0	0	0	003.....	
394461 SCS Collar 557 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	214	235,956	751.5000	0	0	0	(205)		(205)	(205)	0	0	0	535	003.....	
394462 SCS Collar 559 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	1,291	0	835.0000	0	0	0	340,456		340,456	340,456	0	0	0	0	003.....	
394464 SCS Collar 559 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	1,291	0	1,018.7000	(25,962)	0	0	(128,776)		(128,776)	(102,814)	0	0	0	0	003.....	
394463 SCS Collar 559 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.	12/17/2012	12/14/2015	1,291	1,421,008	668.0000	0	0	0	(252)		(252)	(252)	0	0	0	3,221	003.....	
394400 SCS Collar 561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	0	1,135.6000	(64,742)	0	0	(50,042)		(50,042)	14,700	0	0	0	0	003.....	
394399 SCS Collar 561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	0	835.0000	0	0	0	504,365		504,365	504,365	0	0	0	0	003.....	
394398 SCS Collar 561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,913	2,105,148	751.5000	0	0	0	(1,829)		(1,829)	(1,829)	0	0	0	4,771	003.....	
394401 SCS Collar 562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	4,634,753	668.0000	0	0	0	(823)		(823)	(823)	0	0	0	10,505	003.....	
394403 SCS Collar 562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	0	985.3000	(142,539)	0	0	(534,309)		(534,309)	(391,771)	0	0	0	0	003.....	
394402 SCS Collar 562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	4,211	0	835.0000	0	0	0	1,110,427		1,110,427	1,110,427	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	5,397,985	751.5000	0	0	0	(209,256)		(209,256)	(209,256)	0	0	0	40,107	003.....	
394406 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	1,469.6000	(203,317)	0	0	(88,871)		(88,871)	114,445	0	0	0	0	003.....	
394405 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	835.0000	0	0	0	1,456,113		1,456,113	1,456,113	0	0	0	0	003.....	
394408 SCS Collar 564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	20,006	0	835.0000	0	0	0	5,940,018		5,940,018	5,940,018	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	0	1,169.0000	(829,403)	0	0	(1,970,367)		(1,970,367)	(1,140,964)	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	22,020,351	668.0000	0	0	0	(554,293)		(554,293)	(554,293)	0	0	0	163,612	003.....	
394411 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	9,911	0	835.0000	0	0	0	2,942,807		2,942,807	2,942,807	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	10,909,334	584.5000	0	0	0	(160,658)		(160,658)	(160,658)	0	0	0	81,057	003.....	
394412 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	9,911	0	1,027.0500	(410,903)	0	0	(1,691,232)		(1,691,232)	(1,280,329)	0	0	0	0	003.....	
394414 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	109	0	835.0000	0	0	0	32,357		32,357	32,357	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	119,955	668.0000	0	0	0	(3,019)		(3,019)	(3,019)	0	0	0	891	003.....	
394415 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	109	0	1,310.9500	(2,020)	0	0	(5,239)		(5,239)	(3,219)	0	0	0	0	003.....	
394417 SCS Collar 567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	261	0	835.0000	0	0	0	68,850		68,850	68,850	0	0	0	0	003.....	
394416 SCS Collar 567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	261	287,365	751.5000	0	0	0	(250)		(250)	(250)	0	0	0	651	003.....	
394418 SCS Collar 567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	261	0	1,077.1500	(11,445)	0	0	(15,096)		(15,096)	(3,651)	0	0	0	0	003.....	
394419 SCS Collar 568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	752	827,823	668.0000	0	0	0	(147)		(147)	(147)	0	0	0	1,876	003.....	
394420 SCS Collar 568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	752	0	835.0000	0	0	0	198,337		198,337	198,337	0	0	0	0	003.....	
394421 SCS Collar 568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	752	0	951.9000	(32,970)	0	0	(117,080)		(117,080)	(84,110)	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	316,365	584.5000	0	0	0	(4,659)		(4,659)	(4,659)	0	0	0	2,351	003.....	
394424 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	287	0	968.6000	(16,709)	0	0	(59,225)		(59,225)	(42,516)	0	0	0	0	003.....	
394423 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	287	0	835.0000	0	0	0	85,341		85,341	85,341	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	394,648	1,287.3240	(9,878)	0	0	(12,606)		(12,606)	(2,728)	0	0	0	2,932	003.....	
394377 SCS Collar 571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	206	0	1,430.3600	0	0	0	105,186		105,186	105,186	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

QE06.37

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	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)
394378 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	315,450	1,144.2880	0	0	0	(6,501)		(6,501)	(6,501)	0	0	0	2,344	003.....	
394380 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,988.2004	(5,217)	0	0	(25,821)		(25,821)	(20,604)	0	0	0	0	003.....	
394379 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,430.3600	0	0	0	84,076		84,076	84,076	0	0	0	0	003.....	
394386 SCS Collar 574 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	0	1,516.1816	(22,260)	0	0	(117,569)		(117,569)	(95,309)	0	0	0	0	003.....	
394385 SCS Collar 574 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	0	1,430.3600	0	0	0	141,920		141,920	141,919	0	0	0	0	003.....	
394384 SCS Collar 574 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	296	569,152	1,144.2880	0	0	0	(56)		(56)	(56)	0	0	0	1,290	003.....	
394338 SCS Collar 575 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	3,277,995	1,287.3240	0	0	0	(1,513)		(1,513)	(1,513)	0	0	0	7,430	003.....	
394340 SCS Collar 575 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	0	1,773.6464	(98,999)	0	0	(282,893)		(282,893)	(183,894)	0	0	0	0	003.....	
394339 SCS Collar 575 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	1,707	0	1,430.3600	0	0	0	817,372		817,372	817,372	0	0	0	0	003.....	
394342 SCS Collar 576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	0	1,430.3600	0	0	0	1,398,771		1,398,771	1,398,771	0	0	0	0	003.....	
394341 SCS Collar 576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	5,609,640	1,144.2880	0	0	0	(555)		(555)	(555)	0	0	0	12,714	003.....	
394343 SCS Collar 576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	2,922	0	1,573.3960	(169,417)	0	0	(1,001,700)		(1,001,700)	(832,283)	0	0	0	0	003.....	
394346 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	2,217.0580	(159,525)	0	0	(159,691)		(159,691)	(165)	0	0	0	0	003.....	
394344 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	4,312,940	1,287.3240	0	0	0	(137,769)		(137,769)	(137,769)	0	0	0	32,045	003.....	
394345 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	1,430.3600	0	0	0	1,149,550		1,149,550	1,149,550	0	0	0	0	003.....	
394348 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,430.3600	0	0	0	3,945,964		3,945,964	3,945,964	0	0	0	0	003.....	
394347 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	14,804,672	1,144.2880	0	0	0	(305,091)		(305,091)	(305,091)	0	0	0	109,999	003.....	
394349 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,773.6464	(547,590)	0	0	(2,110,533)		(2,110,533)	(1,562,943)	0	0	0	0	003.....	
394351 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,430.3600	0	0	0	2,157,058		2,157,058	2,157,058	0	0	0	0	003.....	
394352 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,587.6996	(299,340)	0	0	(1,672,527)		(1,672,527)	(1,373,187)	0	0	0	0	003.....	
394350 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	8,092,970	1,001.2520	0	0	0	(95,869)		(95,869)	(95,869)	0	0	0	60,131	003.....	
394358 SCS Collar 581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	0	1,959.5932	(2,938)	0	0	(3,578)		(3,578)	(640)	0	0	0	0	003.....	
394357 SCS Collar 581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	0	1,430.3600	0	0	0	40,834		40,834	40,834	0	0	0	0	003.....	
394356 SCS Collar 581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	85	163,766	1,287.3240	0	0	0	(76)		(76)	(76)	0	0	0	371	003.....	
394359 SCS Collar 582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	696,675	1,144.2880	0	0	0	(69)		(69)	(69)	0	0	0	1,579	003.....	
394374 SCS Collar 582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	0	1,430.3600	0	0	0	173,719		173,719	173,719	0	0	0	0	003.....	
394375 SCS Collar 582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2015	363	0	1,644.9140	(12,498)	0	0	(100,526)		(100,526)	(88,029)	0	0	0	0	003.....	
400946 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	0	1,724.9700	(4,182)	0	0	(890)		(890)	3,292	0	0	0	0	003.....	
400947 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	277,474	796.1400	0	0	0	(13,916)		(13,916)	(13,916)	0	0	0	2,103	003.....	
400945 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	0	884.6000	0	0	0	66,670		66,670	66,670	0	0	0	0	003.....	
400949 SCS Collar 595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	114	0	990.7500	(5,161)	0	0	(14,565)		(14,565)	(9,404)	0	0	0	0	003.....	
400950 SCS Collar 595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	114	125,672	707.6800	0	0	0	(111)		(111)	(111)	0	0	0	339	003.....	
400948 SCS Collar 595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	114	0	884.6000	0	0	0	24,988		24,988	24,988	0	0	0	0	003.....	
400904 SCS Collar 596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	2,553	0	884.6000	0	0	0	558,614		558,614	558,614	0	0	0	0	003.....	
400903 SCS Collar 596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	2,553	2,809,579	796.1400	0	0	0	(9,884)		(9,884)	(9,884)	0	0	0	7,570	003.....	
400905 SCS Collar 596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	2,553	0	1,176.5180	(88,333)	0	0	(46,576)		(46,576)	41,757	0	0	0	0	003.....	
400907 SCS Collar 597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	4,743	0	884.6000	0	0	0	1,038,061		1,038,061	1,038,061	0	0	0	0	003.....	
400908 SCS Collar 597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	4,743	0	1,026.1360	(164,148)	0	0	(476,497)		(476,497)	(312,349)	0	0	0	0	003.....	
400906 SCS Collar 597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	4,743	5,220,989	707.6800	0	0	0	(4,597)		(4,597)	(4,597)	0	0	0	14,068	003.....	
400909 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	4,697	5,169,974	796.1400	0	0	0	(259,291)		(259,291)	(259,291)	0	0	0	39,192	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	1,242,215		1,242,215	1,242,215	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	(91,121)		(91,121)	101,090	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 s at Inception and at Year- end (b)
400917 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	0	1,220,7480	(806,312)	0	0	(1,601,363)		(1,601,363)	(795,052)	0	0	0	0	003.....	
400915 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	0	884.6000	0	0	0	5,211,023		5,211,023	5,211,023	0	0	0	0	003.....	
400912 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	21,687,759	707.6800	0	0	0	(719,626)		(719,626)	(719,626)	0	0	0	164,407	003.....	
400923 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	0	1,079,2120	(411,066)	0	0	(1,459,869)		(1,459,869)	(1,048,802)	0	0	0	0	003.....	
400920 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	11,056,651	619.2200	0	0	0	(224,496)		(224,496)	(224,496)	0	0	0	83,816	003.....	
400922 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	0	884.6000	0	0	0	2,656,636		2,656,636	2,656,636	0	0	0	0	003.....	
400925 SCS Collar 601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	165	0	884.6000	0	0	0	36,120		36,120	36,120	0	0	0	0	003.....	
400926 SCS Collar 601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	165	0	1,273,8240	(3,304)	0	0	(333)		(333)	2,971	0	0	0	0	003.....	
400924 SCS Collar 601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	165	181,665	796.1400	0	0	0	(639)		(639)	(639)	0	0	0	489	003.....	
400928 SCS Collar 602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	395	0	884.6000	0	0	0	86,340		86,340	86,340	0	0	0	0	003.....	
400929 SCS Collar 602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	395	0	1,079,2120	(7,898)	0	0	(25,428)		(25,428)	(17,530)	0	0	0	0	003.....	
400927 SCS Collar 602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/14/2016	395	434,253	707.6800	0	0	0	(382)		(382)	(382)	0	0	0	1,170	003.....	
400930 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	322,268	707.6800	0	0	0	(10,693)		(10,693)	(10,693)	0	0	0	2,443	003.....	
400932 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	0	1,353,4380	(4,856)	0	0	(11,916)		(11,916)	(7,060)	0	0	0	0	003.....	
400931 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	0	884.6000	0	0	0	77,433		77,433	77,433	0	0	0	0	003.....	
400935 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	0	1,335,7460	(8,217)	0	0	(6,299)		(6,299)	1,919	0	0	0	0	003.....	
400934 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	0	884.6000	0	0	0	37,073		37,073	37,073	0	0	0	0	003.....	
400933 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	154,290	796.1400	0	0	0	(7,738)		(7,738)	(7,738)	0	0	0	1,170	003.....	
400937 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	0	884.6000	0	0	0	97,165		97,165	97,165	0	0	0	0	003.....	
400936 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	404,390	707.6800	0	0	0	(13,418)		(13,418)	(13,418)	0	0	0	3,066	003.....	
400938 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	0	1,141,1340	(21,538)	0	0	(42,147)		(42,147)	(20,609)	0	0	0	0	003.....	
400953 SCS Collar 609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,051	3,938,283	1,325.1100	0	0	0	(6,714)		(6,714)	(6,714)	0	0	0	10,612	003.....	
400951 SCS Collar 609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,051	0	1,472.3400	0	0	0	904,570		904,570	904,570	0	0	0	0	003.....	
400952 SCS Collar 609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,051	0	1,825.7000	(118,147)	0	0	(277,922)		(277,922)	(159,775)	0	0	0	0	003.....	
400954 SCS Collar 610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,892	5,552,717	1,177.8700	0	0	0	(2,365)		(2,365)	(2,365)	0	0	0	14,962	003.....	
400956 SCS Collar 610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,892	0	1,472.3400	0	0	0	1,275,383		1,275,383	1,275,383	0	0	0	0	003.....	
400955 SCS Collar 610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	2,892	0	1,619.5700	(166,579)	0	0	(883,409)		(883,409)	(716,830)	0	0	0	0	003.....	
400958 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	0	2,355.7400	(177,498)	0	0	(113,163)		(113,163)	64,336	0	0	0	0	003.....	
400957 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	0	1,472.3400	0	0	0	1,258,298		1,258,298	1,258,298	0	0	0	0	003.....	
400959 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	5,003,706	1,325.1100	0	0	0	(185,242)		(185,242)	(185,242)	0	0	0	37,931	003.....	
400960 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	0	1,472.3400	0	0	0	3,833,588		3,833,588	3,833,588	0	0	0	0	003.....	
400961 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	0	1,855.1500	(540,776)	0	0	(1,827,951)		(1,827,951)	(1,287,175)	0	0	0	0	003.....	
400962 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	15,244,543	1,177.8700	0	0	0	(368,510)		(368,510)	(368,510)	0	0	0	115,563	003.....	
400964 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	0	1,472.3400	0	0	0	1,788,572		1,788,572	1,788,572	0	0	0	0	003.....	
400965 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	0	1,649.0200	(252,300)	0	0	(1,325,921)		(1,325,921)	(1,073,621)	0	0	0	0	003.....	
400966 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	7,112,381	1,030.6400	0	0	0	(101,362)		(101,362)	(101,362)	0	0	0	53,916	003.....	
400967 SCS Collar 614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	166	0	1,472.3400	0	0	0	73,383		73,383	73,383	0	0	0	0	003.....	
400968 SCS Collar 614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	166	0	2,031.8300	(5,545)	0	0	(3,968)		(3,968)	1,576	0	0	0	0	003.....	
400969 SCS Collar 614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	166	319,497	1,325.1100	0	0	0	(545)		(545)	(545)	0	0	0	861	003.....	
400989 SCS Collar 615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	355	682,027	1,177.8700	0	0	0	(290)		(290)	(290)	0	0	0	1,838	003.....	
400986 SCS Collar 615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	355	0	1,472.3400	0	0	0	156,653		156,653	156,653	0	0	0	0	003.....	
400988 SCS Collar 615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/14/2016	355	0	1,693.1900	(11,836)	0	0	(85,580)		(85,580)	(73,744)	0	0	0	0	003.....	
400992 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	183	0	1,472.3400	0	0	0	88,542		</							

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 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)
400994 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	183.....	0.....	2,105.4500.....	(5,063).....	0.....	0.....	(20,570).....	.....	(20,570).....	(15,507).....	0.....	0.....	0.....	0.....	003.....	
400996 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	183.....	352,099.....	1,177.8700.....	0.....	0.....	0.....	(8,511).....	.....	(8,511).....	(8,511).....	0.....	0.....	0.....	2,669.....	003.....	
401002 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	18.....	0.....	1,796.2500.....	(488).....	0.....	0.....	(4,666).....	.....	(4,666).....	(4,178).....	0.....	0.....	0.....	0.....	003.....	
401003 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	18.....	33,906.....	1,030.6400.....	0.....	0.....	0.....	(483).....	.....	(483).....	(483).....	0.....	0.....	0.....	257.....	003.....	
401001 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	18.....	0.....	1,472.3400.....	0.....	0.....	0.....	8,527.....	.....	8,527.....	8,527.....	0.....	0.....	0.....	0.....	003.....	
401007 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	166.....	318,193.....	1,325.1100.....	0.....	0.....	0.....	(11,780).....	.....	(11,780).....	(11,780).....	0.....	0.....	0.....	2,412.....	003.....	
401004 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	166.....	0.....	1,472.3400.....	0.....	0.....	0.....	80,015.....	.....	80,015.....	80,015.....	0.....	0.....	0.....	0.....	003.....	
401006 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	166.....	0.....	2,031.8300.....	(16,170).....	0.....	0.....	(23,541).....	.....	(23,541).....	(7,372).....	0.....	0.....	0.....	0.....	003.....	
401009 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	75.....	0.....	1,472.3400.....	0.....	0.....	0.....	36,401.....	.....	36,401.....	36,401.....	0.....	0.....	0.....	0.....	003.....	
401011 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	75.....	144,751.....	1,177.8700.....	0.....	0.....	0.....	(3,499).....	.....	(3,499).....	(3,499).....	0.....	0.....	0.....	1,097.....	003.....	
401010 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2013.....	01/16/2018.....	75.....	0.....	1,722.6400.....	(7,356).....	0.....	0.....	(23,344).....	.....	(23,344).....	(15,988).....	0.....	0.....	0.....	0.....	003.....	
400885 SCS Collar 622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013.....	01/16/2018.....	317.....	608,999.....	1,325.1060.....	(14,711).....	0.....	0.....	(22,545).....	.....	(22,545).....	(7,835).....	0.....	0.....	0.....	4,617.....	003.....	
400886 SCS Collar 622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013.....	01/16/2018.....	317.....	0.....	1,472.3400.....	0.....	0.....	0.....	153,146.....	.....	153,146.....	153,146.....	0.....	0.....	0.....	0.....	003.....	
405612 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	3,002.....	0.....	1,367.8100.....	(185,035).....	0.....	0.....	(247,771).....	.....	(247,771).....	(62,737).....	0.....	0.....	0.....	0.....	003.....	
405614 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	3,002.....	5,763,413.....	2,416.4700.....	0.....	0.....	0.....	(107,541).....	.....	(107,541).....	(107,541).....	0.....	0.....	0.....	44,439.....	003.....	
405613 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	3,002.....	0.....	1,519.7900.....	0.....	0.....	0.....	1,350,952.....	.....	1,350,952.....	1,350,952.....	0.....	0.....	0.....	0.....	003.....	
405619 SCS Collar 635 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	96.....	0.....	1,519.7900.....	0.....	0.....	0.....	38,287.....	.....	38,287.....	38,287.....	0.....	0.....	0.....	0.....	003.....	
405620 SCS Collar 635 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	96.....	184,449.....	2,036.5200.....	0.....	0.....	0.....	(2,989).....	.....	(2,989).....	(2,989).....	0.....	0.....	0.....	569.....	003.....	
405618 SCS Collar 635 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	96.....	0.....	1,367.8100.....	(3,062).....	0.....	0.....	(789).....	.....	(789).....	2,273.....	0.....	0.....	0.....	0.....	003.....	
405638 SCS Collar 636 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	1,844.....	0.....	923.1500.....	0.....	0.....	0.....	346,601.....	.....	346,601.....	346,601.....	0.....	0.....	0.....	0.....	003.....	
405637 SCS Collar 636 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	1,844.....	0.....	830.8400.....	(63,808).....	0.....	0.....	(16,150).....	.....	(16,150).....	47,658.....	0.....	0.....	0.....	0.....	003.....	
405639 SCS Collar 636 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	1,844.....	2,029,325.....	1,190.8600.....	0.....	0.....	0.....	(36,773).....	.....	(36,773).....	(36,773).....	0.....	0.....	0.....	6,262.....	003.....	
405642 SCS Collar 637 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	2,708.....	2,980,794.....	1,043.1600.....	0.....	0.....	0.....	(256,533).....	.....	(256,533).....	(256,533).....	0.....	0.....	0.....	9,197.....	003.....	
405640 SCS Collar 637 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	2,708.....	0.....	738.5200.....	(93,725).....	0.....	0.....	(8,682).....	.....	(8,682).....	85,043.....	0.....	0.....	0.....	0.....	003.....	
405641 SCS Collar 637 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	2,708.....	0.....	923.1500.....	0.....	0.....	0.....	509,108.....	.....	509,108.....	509,108.....	0.....	0.....	0.....	0.....	003.....	
405643 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	5,010.....	0.....	830.8400.....	(187,590).....	0.....	0.....	(333,204).....	.....	(333,204).....	(145,614).....	0.....	0.....	0.....	0.....	003.....	
405644 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	5,010.....	0.....	923.1500.....	0.....	0.....	0.....	1,207,039.....	.....	1,207,039.....	1,207,039.....	0.....	0.....	0.....	0.....	003.....	
405645 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	5,010.....	5,514,469.....	1,541.6600.....	0.....	0.....	0.....	(71,480).....	.....	(71,480).....	(71,480).....	0.....	0.....	0.....	42,519.....	003.....	
405648 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	15,385.....	16,934,487.....	1,264.7200.....	0.....	0.....	0.....	(1,058,331).....	.....	(1,058,331).....	(1,058,331).....	0.....	0.....	0.....	130,574.....	003.....	
405646 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	15,385.....	0.....	738.5200.....	(576,074).....	0.....	0.....	(685,734).....	.....	(685,734).....	(109,661).....	0.....	0.....	0.....	0.....	003.....	
405647 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	15,385.....	0.....	923.1500.....	0.....	0.....	0.....	3,706,722.....	.....	3,706,722.....	3,706,722.....	0.....	0.....	0.....	0.....	003.....	
405649 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	6,755.....	0.....	646.2100.....	(252,932).....	0.....	0.....	(189,098).....	.....	(189,098).....	63,834.....	0.....	0.....	0.....	0.....	003.....	
405650 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	6,755.....	0.....	923.1500.....	0.....	0.....	0.....	1,627,480.....	.....	1,627,480.....	1,627,480.....	0.....	0.....	0.....	0.....	003.....	
405651 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	6,755.....	7,435,293.....	1,126.2400.....	0.....	0.....	0.....	(843,694).....	.....	(843,694).....	(843,694).....	0.....	0.....	0.....	57,330.....	003.....	
405652 SCS Collar 641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	406.....	0.....	738.5200.....	(7,864).....	0.....	0.....	(1,302).....	.....	(1,302).....	6,561.....	0.....	0.....	0.....	0.....	003.....	
405653 SCS Collar 641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	406.....	0.....	923.1500.....	0.....	0.....	0.....	76,367.....	.....	76,367.....	76,367.....	0.....	0.....	0.....	0.....	003.....	
405654 SCS Collar 641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/16/2016.....	406.....	447,119.....	1,098.5500.....	0.....	0.....	0.....	(24,466).....	.....	(24,466).....	(24,466).....	0.....	0.....	0.....	1,380.....	003.....	
405656 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2013.....	02/14/2018.....	325.....	0.....	923.1500.....	0.....	0.....	0.....	78,293.....	.....	78,293.....	78,293.....	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

QE06.40

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)
405659 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.02/15/2013	.02/14/2018	387	0	923.1500	0	0	0	93,171	.....	.....93,171	93,171	0	0	0	0	0	003.....
405662 SCS Collar 644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.02/15/2013	.02/16/2016	295	0	923.1500	0	0	0	55,390	.....	.....55,390	55,390	0	0	0	0	0	003.....
405663 SCS Collar 644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.02/15/2013	.02/16/2016	295	324,310	1,135.4700	0	0	0	(12,166)	.....	.....(12,166)	(12,166)	0	0	0	1,001	0	003.....
405661 SCS Collar 644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.02/15/2013	.02/16/2016	295	0	830.8400	(13,464)	0	0	(2,581)	.....	.....(2,581)	10,883	0	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	0	923.1500	0	0	0	39,668	.....	.....39,668	39,668	0	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	181,232	1,384.7300	0	0	0	(6,027)	.....	.....(6,027)	(6,027)	0	0	0	1,397	0	003.....
405664 SCS Collar 645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.02/15/2013	.02/14/2018	165	0	830.8400	(9,204)	0	0	(10,950)	.....	.....(10,950)	(1,747)	0	0	0	0	0	003.....
405700 SCS Collar 652 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,463	0	1,519.7900	0	0	0	582,926	.....	.....582,926	582,926	0	0	0	0	0	003.....
405701 SCS Collar 652 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,463	2,808,432	1,838.9500	0	0	0	(197,438)	.....	.....(197,438)	(197,438)	0	0	0	8,666	0	003.....
405699 SCS Collar 652 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,463	0	1,367.8100	(83,345)	0	0	(12,010)	.....	.....(12,010)	71,334	0	0	0	0	0	003.....
405702 SCS Collar 653 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,579	0	1,215.8300	(89,943)	0	0	(4,298)	.....	.....(4,298)	85,645	0	0	0	0	0	003.....
405703 SCS Collar 653 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,579	0	1,519.7900	0	0	0	629,080	.....	.....629,080	629,080	0	0	0	0	0	003.....
405704 SCS Collar 653 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	1,579	3,030,783	1,641.3700	0	0	0	(458,249)	.....	.....(458,249)	(458,249)	0	0	0	9,352	0	003.....
405706 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	6,161	0	1,519.7900	0	0	0	2,772,977	.....	.....2,772,977	2,772,977	0	0	0	0	0	003.....
405707 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	6,161	11,830,031	1,884.5400	0	0	0	(1,339,665)	.....	.....(1,339,665)	(1,339,665)	0	0	0	91,216	0	003.....
405705 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	6,161	0	1,215.8300	(379,787)	0	0	(334,967)	.....	.....(334,967)	44,820	0	0	0	0	0	003.....
405708 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	2,363	0	1,063.8500	(145,645)	0	0	(77,538)	.....	.....(77,538)	68,107	0	0	0	0	0	003.....
405709 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	2,363	0	1,519.7900	0	0	0	1,063,410	.....	.....1,063,410	1,063,410	0	0	0	0	0	003.....
405710 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	2,363	4,536,697	1,686.9700	0	0	0	(792,222)	.....	.....(792,222)	(792,222)	0	0	0	34,980	0	003.....
405711 SCS Collar 656 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	85	0	1,215.8300	(2,705)	0	0	(231)	.....	.....(231)	2,474	0	0	0	0	0	003.....
405712 SCS Collar 656 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	85	0	1,519.7900	0	0	0	33,827	.....	.....33,827	33,827	0	0	0	0	0	003.....
405713 SCS Collar 656 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	85	162,972	1,717.3600	0	0	0	(19,237)	.....	.....(19,237)	(19,237)	0	0	0	503	0	003.....
405714 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	325	0	1,063.8500	(6,455)	0	0	(10,666)	.....	.....(10,666)	(4,211)	0	0	0	0	0	003.....
405716 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	325	624,096	1,838.9500	0	0	0	(78,833)	.....	.....(78,833)	(78,833)	0	0	0	4,812	0	003.....
405715 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/14/2018	325	0	1,519.7900	0	0	0	146,287	.....	.....146,287	146,287	0	0	0	0	0	003.....
405720 SCS Collar 659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	166	0	1,367.8100	(12,524)	0	0	(1,367)	.....	.....(1,367)	11,157	0	0	0	0	0	003.....
405721 SCS Collar 659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	166	0	1,519.7900	0	0	0	66,343	.....	.....66,343	66,343	0	0	0	0	0	003.....
405722 SCS Collar 659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	166	319,627	1,747.7600	0	0	0	(33,690)	.....	.....(33,690)	(33,690)	0	0	0	986	0	003.....
405723 SCS Collar 660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	148	0	738.5200	(6,782)	0	0	(476)	.....	.....(476)	6,306	0	0	0	0	0	003.....
405724 SCS Collar 660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	148	0	923.1500	0	0	0	27,898	.....	.....27,898	27,898	0	0	0	0	0	003.....
405725 SCS Collar 660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY5Y7OE568.	.02/15/2013	.02/16/2016	148	163,348	1,006.2300	0	0	0	(17,975)	.....	.....(17,975)	(17,975)	0	0	0	504	0	003.....
405677 SCS Collar 668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/15/2013	.02/14/2018	253	0	1,367.8100	(7,508)	0	0	(20,910)	.....	.....(20,910)	(13,402)	0	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	486,391	1,519.7900	0	0	0	114,009	.....	.....114,009	114,009	0	0	0	3,750	0	003.....
414594 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	6,567	0	857.2300	(248,636)	0	0	(501,768)	.....	.....(501,768)	(253,132)	0	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	7,228,295	1,495.3900	0	0	0	(136,902)	.....	.....(136,902)	(136,902)	0	0	0	56,626	0	003.....
414595 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	.03/15/2013	.03/14/2018	6,567	0	952.4800	0	0	0	1,472,237	.....	.....1,472,237	1,472,237	.....					

SCHEDULE DB - PART A - SECTION 1

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

QE06.41

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 s at Inception and at Year- end (b)
414617 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	03/15/2013.....	03/14/2018.....	106.....	116,717.....	1,219.1700.....	0.....	0.....	0.....	(9,327).....		(9,327).....	(9,327).....	0.....	0.....	0.....	914.....	003.....	003.....
414616 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	03/15/2013.....	03/14/2018.....	106.....	952,4800.....	0.....	0.....	0.....	0.....	23,773.....		23,773.....	23,773.....	0.....	0.....	0.....	0.....	003.....	003.....
414619 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	03/15/2013.....	03/14/2018.....	206.....	952,4800.....	0.....	0.....	0.....	0.....	46,133.....		46,133.....	46,133.....	0.....	0.....	0.....	0.....	003.....	003.....
414620 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	03/15/2013.....	03/14/2018.....	206.....	226,500.....	1,066.7800.....	0.....	0.....	0.....	(32,442).....		(32,442).....	(32,442).....	0.....	0.....	0.....	1,774.....	003.....	003.....
414618 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	03/15/2013.....	03/14/2018.....	206.....	666,7400.....	(11,709).....	0.....	0.....	0.....	(6,801).....		(6,801).....	4,908.....	0.....	0.....	0.....	0.....	003.....	003.....
414624 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013.....	03/14/2018.....	72.....	1,404.6300.....	(1,977).....	0.....	0.....	0.....	(6,776).....		(6,776).....	(4,799).....	0.....	0.....	0.....	0.....	003.....	003.....
414625 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013.....	03/14/2018.....	72.....	139,010.....	1,560.7000.....	0.....	0.....	0.....	30,602.....		30,602.....	30,602.....	0.....	0.....	0.....	1,089.....	003.....	003.....
414627 SCS Collar 676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013.....	03/14/2016.....	3,234.....	952,4800.....	0.....	0.....	0.....	0.....	538,218.....		538,218.....	538,218.....	0.....	0.....	0.....	0.....	003.....	003.....
414626 SCS Collar 676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013.....	03/14/2016.....	3,234.....	761,9800.....	(115,839).....	0.....	0.....	0.....	(19,793).....		(19,793).....	96,046.....	0.....	0.....	0.....	0.....	003.....	003.....
414628 SCS Collar 676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013.....	03/14/2016.....	3,234.....	3,559,251.....	1,057.2500.....	0.....	0.....	0.....	(290,971).....		(290,971).....	(290,971).....	0.....	0.....	0.....	12,002.....	003.....	003.....
414663 SCS Collar 687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,652.....	3,171,550.....	1,669.9500.....	0.....	0.....	0.....	(445,658).....		(445,658).....	(445,658).....	0.....	0.....	0.....	10,694.....	003.....	003.....
414662 SCS Collar 687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,652.....	560,7000.....	0.....	0.....	0.....	0.....	600,715.....		600,715.....	600,715.....	0.....	0.....	0.....	0.....	003.....	003.....
414661 SCS Collar 687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,652.....	1,248.5600.....	(96,962).....	0.....	0.....	0.....	(9,271).....		(9,271).....	87,691.....	0.....	0.....	0.....	0.....	003.....	003.....
414665 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	3,691.....	560,7000.....	0.....	0.....	0.....	0.....	1,560,237.....		1,560,237.....	1,560,237.....	0.....	0.....	0.....	0.....	003.....	003.....
414666 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	3,691.....	7,087,391.....	2,325.4400.....	0.....	0.....	0.....	(200,001).....		(200,001).....	(200,001).....	0.....	0.....	0.....	55,522.....	003.....	003.....
414664 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	3,691.....	1,404.6300.....	(229,008).....	0.....	0.....	0.....	(345,480).....		(345,480).....	(116,472).....	0.....	0.....	0.....	0.....	003.....	003.....
414667 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	6,052.....	1,248.5600.....	(375,452).....	0.....	0.....	0.....	(375,609).....		(375,609).....	(157).....	0.....	0.....	0.....	0.....	003.....	003.....
414668 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	6,052.....	560,7000.....	0.....	0.....	0.....	0.....	2,557,966.....		2,557,966.....	2,557,966.....	0.....	0.....	0.....	0.....	003.....	003.....
414669 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	6,052.....	11,619,584.....	1,904.0500.....	0.....	0.....	0.....	(1,271,480).....		(1,271,480).....	(1,271,480).....	0.....	0.....	0.....	91,027.....	003.....	003.....
414670 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	2,375.....	1,092.4900.....	(147,358).....	0.....	0.....	0.....	(90,591).....		(90,591).....	56,767.....	0.....	0.....	0.....	0.....	003.....	003.....
414671 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	2,375.....	560,7000.....	0.....	0.....	0.....	0.....	1,003,959.....		1,003,959.....	1,003,959.....	0.....	0.....	0.....	0.....	003.....	003.....
414672 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	2,375.....	4,560,486.....	1,716.7700.....	0.....	0.....	0.....	(756,405).....		(756,405).....	(756,405).....	0.....	0.....	0.....	35,726.....	003.....	003.....
414675 SCS Collar 691 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	64.....	123,024.....	1,997.7000.....	0.....	0.....	0.....	(3,371).....		(3,371).....	(3,371).....	0.....	0.....	0.....	415.....	003.....	003.....
414674 SCS Collar 691 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	64.....	560,7000.....	0.....	0.....	0.....	0.....	23,300.....		23,300.....	23,300.....	0.....	0.....	0.....	0.....	003.....	003.....
414673 SCS Collar 691 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	64.....	1,404.6300.....	(2,112).....	0.....	0.....	0.....	(901).....		(901).....	1,211.....	0.....	0.....	0.....	0.....	003.....	003.....
414677 SCS Collar 692 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	43.....	560,7000.....	0.....	0.....	0.....	0.....	15,612.....		15,612.....	15,612.....	0.....	0.....	0.....	0.....	003.....	003.....
414676 SCS Collar 692 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	43.....	1,248.5600.....	(1,415).....	0.....	0.....	0.....	(241).....		(241).....	1,174.....	0.....	0.....	0.....	0.....	003.....	003.....
414678 SCS Collar 692 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	43.....	82,425.....	1,747.9800.....	0.....	0.....	0.....	(8,904).....		(8,904).....	(8,904).....	0.....	0.....	0.....	278.....	003.....	003.....
414682 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	153.....	1,248.5600.....	(14,278).....	0.....	0.....	0.....	(9,505).....		(9,505).....	4,774.....	0.....	0.....	0.....	0.....	003.....	003.....
414683 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	153.....	560,7000.....	0.....	0.....	0.....	0.....	64,729.....		64,729.....	64,729.....	0.....	0.....	0.....	0.....	003.....	003.....
414684 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2018.....	153.....	294,026.....	1,779.2000.....	0.....	0.....	0.....	(42,885).....		(42,885).....	(42,885).....	0.....	0.....	0.....	2,303.....	003.....	003.....
414692 SCS Collar 696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,951.....	2,147,109.....	1,181.0800.....	0.....	0.....	0.....	(53,826).....		(53,826).....	(53,826).....	0.....	0.....	0.....	7,240.....	003.....	003.....
414690 SCS Collar 696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,951.....	857,2300.....	(69,874).....	0.....	0.....	0.....	(27,308).....		(27,308).....	42,566.....	0.....	0.....	0.....	0.....	003.....	003.....
414691 SCS Collar 696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	1,951.....	952,4800.....	0.....	0.....	0.....	0.....	324,679.....		324,679.....	324,679.....	0.....	0.....	0.....	0.....	003.....	003.....
414696 SCS Collar 698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	175.....	857,2300.....	(8,283).....	0.....	0.....	0.....	(2,454).....		(2,454).....	5,828.....	0.....	0.....	0.....	0.....	003.....	003.....
414697 SCS Collar 698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	175.....	952,4800.....	0.....	0.....	0.....	0.....	29,182.....		29,182.....	29,182.....	0.....	0.....	0.....	0.....	003.....	003.....
414698 SCS Collar 698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	175.....	192,986.....	1,142.9800.....	0.....	0.....	0.....	(7,506).....		(7,506).....	(7,506).....	0.....	0.....	0.....	651.....	003.....	003.....
414699 SCS Collar 699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	248.....	761,9800.....	(11,705).....	0.....	0.....	0.....	(1,517).....		(1,517).....	10,188.....	0.....	0.....	0.....	0.....	003.....	003.....
414700 SCS Collar 699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	248.....	952,4800.....	0.....	0.....	0.....	0.....	41,239.....		41,239.....	41,239.....	0.....	0.....	0.....	0.....	003.....	003.....
414701 SCS Collar 699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013.....	03/14/2016.....	248.....	272,722.....	1,028.6800.....	0.....	0.....	0.....	(27,028).....		(27,028).....	(27,028).....	0.....	0.....	0.....	920.....	003.....	003.....
414714 SCS Collar 701 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013.....	03/14/2016.....	1,718.....	560,7000.....	0.....	0.....	0.....	0.....	624,718.....		624,718.....	624,718.....	0.....	0.....	0.....	0.....	003.....	003.....
414713 SCS Collar 701 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013.....	03/14/2016.....	1,718.....	1,404.6300.....	(100,832).....	0.....	0.....	0.....	(24,156).....		(24,156).....	76,676.....	0.....	0.....	0.....	0.....	003.....	003.....
414715 SCS Collar 701 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013.....	03/14/2016.....	1,718.....	3,298,264.....	1,841.6300.....	0.....	0.....	0.....	(239,935).....		(239,935).....	(239,935).....	0.....	0.....	0.....	11,121.....	003.....	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, 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 s at Inception and at Year- end (b)
419365 SCS Collar 703 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	3,112	3,424,967	1,172.5900	0	0	0	(111,144)	.....	.....(111,144)	(111,144)	0	0	0	12,581	.....	003.....
419363 SCS Collar 703 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	3,112	0	830.9700	(115,408)	0	0	(44,554)	.....	.....(44,554)	70,854	0	0	0	0	.....	003.....
419364 SCS Collar 703 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	3,112	0	923.3000	0	0	0	602,583	.....	.....602,583	602,583	0	0	0	0	.....	003.....
419367 SCS Collar 704 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	307	0	923.3000	0	0	0	59,357	.....	.....59,357	59,357	0	0	0	0	.....	003.....
419368 SCS Collar 704 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	307	337,372	1,264.9200	0	0	0	(3,179)	.....	.....(3,179)	(3,179)	0	0	0	1,239	.....	003.....
419366 SCS Collar 704 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	307	0	830.9700	(6,707)	0	0	(4,389)	.....	.....(4,389)	2,318	0	0	0	0	.....	003.....
419370 SCS Collar 705 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	160	0	923.3000	0	0	0	31,041	.....	.....31,041	31,041	0	0	0	0	.....	003.....
419369 SCS Collar 705 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	160	0	738.6400	(3,508)	0	0	(1,055)	.....	.....(1,055)	2,453	0	0	0	0	.....	003.....
419371 SCS Collar 705 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	160	176,429	1,089.4900	0	0	0	(12,134)	.....	.....(12,134)	(12,134)	0	0	0	648	.....	003.....
419373 SCS Collar 706 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	175	0	923.3000	0	0	0	33,978	.....	.....33,978	33,978	0	0	0	0	.....	003.....
419372 SCS Collar 706 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	175	0	738.6400	(8,448)	0	0	(1,155)	.....	.....(1,155)	7,294	0	0	0	0	.....	003.....
419374 SCS Collar 706 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/14/2016	175	193,127	1,006.4000	0	0	0	(22,729)	.....	.....(22,729)	(22,729)	0	0	0	709	.....	003.....
419377 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/16/2018	256	281,336	1,329.5500	0	0	0	(14,112)	.....	.....(14,112)	(14,112)	0	0	0	2,244	.....	003.....
419375 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/16/2018	256	0	830.9700	(16,057)	0	0	(18,331)	.....	.....(18,331)	(2,274)	0	0	0	0	.....	003.....
419376 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653..	.04/16/2013	.04/16/2018	256	0	923.3000	0	0	0	62,786	.....	.....62,786	62,786	0	0	0	0	.....	003.....
419400 SCS Collar 715 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	3,337	0	1,574.5700	0	0	0	1,187,081	.....	.....1,187,081	1,187,081	0	0	0	0	.....	003.....
419401 SCS Collar 715 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	3,337	6,406,725	1,889.4800	0	0	0	(392,262)	.....	.....(392,262)	(392,262)	0	0	0	23,534	.....	003.....
419399 SCS Collar 715 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	3,337	0	1,417.1100	(210,518)	0	0	(62,939)	.....	.....(62,939)	147,578	0	0	0	0	.....	003.....
419405 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	5,779	11,096,537	2,298.8700	0	0	0	(366,358)	.....	.....(366,358)	(366,358)	0	0	0	88,515	.....	003.....
419404 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	5,779	0	1,574.5700	0	0	0	2,406,392	.....	.....2,406,392	2,406,392	0	0	0	0	.....	003.....
419402 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	5,779	0	1,417.1100	(436,226)	0	0	(576,136)	.....	.....(576,136)	(139,910)	0	0	0	0	.....	003.....
419408 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	7,885	15,140,064	1,905.2300	0	0	0	(1,686,988)	.....	.....(1,686,988)	(1,686,988)	0	0	0	120,770	.....	003.....
419406 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	7,885	0	1,259.6600	(595,184)	0	0	(524,645)	.....	.....(524,645)	70,539	0	0	0	0	.....	003.....
419407 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	7,885	0	1,574.5700	0	0	0	3,283,270	.....	.....3,283,270	3,283,270	0	0	0	0	.....	003.....
419412 SCS Collar 719 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	277	0	1,417.1100	(10,290)	0	0	(5,223)	.....	.....(5,223)	5,067	0	0	0	0	.....	003.....
419414 SCS Collar 719 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	277	531,658	2,046.9400	0	0	0	(11,519)	.....	.....(11,519)	(11,519)	0	0	0	1,953	.....	003.....
419413 SCS Collar 719 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	277	0	1,574.5700	0	0	0	98,509	.....	.....98,509	98,509	0	0	0	0	.....	003.....
419415 SCS Collar 720 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	84	0	1,259.6600	(3,139)	0	0	(708)	.....	.....(708)	2,431	0	0	0	0	.....	003.....
419417 SCS Collar 720 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	84	162,181	1,763.5200	0	0	0	(17,134)	.....	.....(17,134)	(17,134)	0	0	0	596	.....	003.....
419416 SCS Collar 720 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	84	0	1,574.5700	0	0	0	30,051	.....	.....30,051	30,051	0	0	0	0	.....	003.....
419418 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	116	0	1,259.6600	(3,720)	0	0	(7,691)	.....	.....(7,691)	(3,971)	0	0	0	0	.....	003.....
419419 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	116	0	1,574.5700	0	0	0	48,129	.....	.....48,129	48,129	0	0	0	0	.....	003.....
419420 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/16/2018	116	221,931	2,109.9200	0	0	0	(14,042)	.....	.....(14,042)	(14,042)	0	0	0	1,770	.....	003.....
419422 SCS Collar 722 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	100	0	1,574.5700	0	0	0	35,472	.....	.....35,472	35,472	0	0	0	0	.....	003.....
419423 SCS Collar 722 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	100	191,446	1,810.7600	0	0	0	(16,836)	.....	.....(16,836)	(16,836)	0	0	0	703	.....	003.....
419421 SCS Collar 722 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.	.04/16/2013	.04/14/2016	100	0	1,417.1100	(8,172)	0	0	(1,881)	.....	.....(1,881)	6,291	0	0	0	0	.....	003.....
419436 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	138	264,619	1,574.5700	0	0	0	57,385	.....	.....57,385	57,385	0	0	0	2,111	.....	003.....
419435 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	138	0	1,417.1100	(4,275)	0	0	(13,739)	.....	.....(13,739)	(9,464)	0	0	0	0	.....	003.....
419447 SCS Collar 728 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	0	923.3000	0	0	0	771,844	.....	.....771,844	771,844	0	0	0	0	.....	003.....
419446 SCS Collar 728 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	0	738.6400	(147,458)	0	0	(26,230)	.....	.....(26,230)	121,228	0	0	0	0	.....	003.....
419448 SCS Collar 728 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/14/2016	3,986	4,387,012	1,043.3300	0	0	0	(415,009)	.....	.....(415,009)	(415,009)	0	0	0	16,115	.....	003.....
419449 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	.04/16/2013	.04/16/2018	9,753	0	830.9700	(431,700)	0	0	(699,476)		(699,476)	(267,777)	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 s at Inception and at Year- end (b)
419451 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	9,753	10,735,076	1,495.7500	0	0	0	(223,670)		(223,670)	(223,670)	0	0	0	85,632	003.....	
419450 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	9,753	923.3000	0	0	0	0	2,395,766		2,395,766	2,395,766	0	0	0	0	003.....	
419452 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	18,199	738.6400	(805,536)	0	0	0	(891,522)		(891,522)	(85,987)	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	20,031,256	1,246.4600	0	0	0	(1,481,276)		(1,481,276)	(1,481,276)	0	0	0	159,786	003.....	
419453 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	18,199	923.3000	0	0	0	0	4,470,412		4,470,412	4,470,412	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	923.3000	0	0	0	0	1,033,332		1,033,332	1,033,332	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	4,630,209	1,107.9600	0	0	0	(588,939)		(588,939)	(588,939)	0	0	0	36,934	003.....	
419455 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	4,207	646.3100	(186,199)	0	0	0	(132,814)		(132,814)	53,385	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	38,045		38,045	38,045	0	0	0	0	003.....	
419461 SCS Collar 733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	155	830.9700	(2,923)	0	0	0	(11,108)		(11,108)	(8,185)	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	170,475	1,883.5300	0	0	0	(336)		(336)	(336)	0	0	0	1,360	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	(5,783)		(5,783)	(3,555)	0	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	28,998		28,998	28,998	0	0	0	0	003.....	
419466 SCS Collar 734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	118	129,936	1,366.4800	0	0	0	(5,422)		(5,422)	(5,422)	0	0	0	1,036	003.....	
419467 SCS Collar 735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/14/2016	256	830.9700	(12,284)	0	0	0	(3,660)		(3,660)	8,624	0	0	0	0	003.....	
419468 SCS Collar 735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/14/2016	256	923.3000	0	0	0	0	49,498		49,498	49,498	0	0	0	0	003.....	
419469 SCS Collar 735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/14/2016	256	281,336	1,126.4300	0	0	0	(14,315)		(14,315)	(14,315)	0	0	0	1,033	003.....	
419472 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	62	67,956	1,043.3300	0	0	0	(10,719)		(10,719)	(10,719)	0	0	0	542	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	(1,949)		(1,949)	1,923	0	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	15,166		15,166	15,166	0	0	0	0	003.....	
419477 SCS Collar 737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2016	1,879	1,259.6600	(118,567)	0	0	0	(15,741)		(15,741)	102,826	0	0	0	0	003.....	
419479 SCS Collar 737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2016	1,879	3,608,203	1,684.7900	0	0	0	(495,548)		(495,548)	(495,548)	0	0	0	13,254	003.....	
419478 SCS Collar 737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2016	1,879	1,574.5700	0	0	0	0	668,552		668,552	668,552	0	0	0	0	003.....	
423091 SCS Collar 743 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/15/2013	05/16/2016	177	1,658.7800	0	0	0	0	51,309		51,309	51,309	0	0	0	0	003.....	
423090 SCS Collar 743 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/15/2013	05/16/2016	177	1,492.9000	(6,374)	0	0	0	(5,486)		(5,486)	888	0	0	0	0	003.....	
423092 SCS Collar 743 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/15/2013	05/16/2016	177	340,306	2,123.2400	0	0	0	(4,591)		(4,591)	(4,591)	0	0	0	1,348	003.....	
423116 SCS Collar 747 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	83	158,577	1,857.8300	0	0	0	(11,936)		(11,936)	(11,936)	0	0	0	628	003.....	
423114 SCS Collar 747 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	83	1,327.0200	(2,970)	0	0	0	(1,283)		(1,283)	1,687	0	0	0	0	003.....	
423115 SCS Collar 747 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	83	1,658.7800	0	0	0	0	23,909		23,909	23,909	0	0	0	0	003.....	
423118 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	1,658.7800	0	0	0	0	87,050		87,050	87,050	0	0	0	0	003.....	
423119 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	461,840	3,251.2100	0	0	0	(352)		(352)	(352)	0	0	0	3,739	003.....	
423117 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	1,492.9000	(5,087)	0	0	0	(29,407)		(29,407)	(24,320)	0	0	0	0	003.....	
423123 SCS Collar 750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	59	1,492.9000	(4,920)	0	0	0	(1,829)		(1,829)	3,091	0	0	0	0	003.....	
423125 SCS Collar 750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	59	113,435	1,891.0100	0	0	0	(7,332)		(7,332)	(7,332)	0	0	0	449	003.....	
423124 SCS Collar 750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/16/2016	59	1,658.7800	0	0	0	0	17,103		17,103	17,103	0	0	0	0	003.....	
423150 SCS Collar 756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/16/2016	2,062	3,958,634	1,973.9500	0	0	0	(163,508)		(163,508)	(163,508)	0	0	0	15,678	003.....	
423149 SCS Collar 756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/16/2016	2,062	1,658.7800	0	0	0	0	596,857		596,857	596,857	0	0	0	0	003.....	
423148 SCS Collar 756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/16/2016	2,062	1,492.9000	(130,610)	0	0	0	(63,821)		(63,821)	66,789	0	0	0	0	003.....	
423151 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	9,812	889.6900	(390,328)	0	0	0	(899,462)		(899,462)	(509,134)	0	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	10,800,447	1,729.9500	0	0	0	(60,312)		(60,312)	(60,312)	0	0	0	87,442	003.....	
423152 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	9,812	988.5400	0	0	0	0	2,036,428		2,036,428	2,036,428	0	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	15,308,798	1,314.7600	0	0	0	(863,028)		(863,028)	(863,028)	0	0	0	123,943	003.....	
423155 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	13,908	988.5400	0	0	0	0	2,886,480		2,886,480	2,886,480	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)
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	(880,403)	.....	.....(880,403)	(327,143)	0	0	0	0	0	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	(19,287)	.....	.....(19,287)	(16,635)	0	0	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	43,667	.....	.....43,667	43,667	0	0	0	0	0	003.....
423159 SCS Collar 759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.05/15/2013	.05/14/2018	210	231,597	1,977.0800	0	0	0	(316)	.....	.....(316)	(316)	0	0	0	0	1,875	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	(12,704)	.....	.....(12,704)	(4,452)	0	0	0	0	0	003.....
423162 SCS Collar 760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.05/15/2013	.05/14/2018	139	152,542	1,433.3800	0	0	0	(4,792)	.....	.....(4,792)	(4,792)	0	0	0	0	1,235	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	28,762	.....	.....28,762	28,762	0	0	0	0	0	003.....
423181 SCS Collar 766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..1,409	0	1,658.7800	0	0	0	408,026	.....	.....408,026	408,026	0	0	0	0	0	003.....
423180 SCS Collar 766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..1,409	0	1,327.0200	(89,288)	0	0	(21,888)	.....	.....(21,888)	67,400	0	0	0	0	0	003.....
423182 SCS Collar 766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..1,409	2,706,225	1,774.8900	0	0	0	(283,036)	.....	.....(283,036)	(283,036)	0	0	0	0	10,718	003.....
423184 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,314	0	1,658.7800	0	0	0	1,561,212	.....	.....1,561,212	1,561,212	0	0	0	0	0	003.....
423185 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,314	8,283,029	2,372.0600	0	0	0	(217,646)	.....	.....(217,646)	(217,646)	0	0	0	0	67,061	003.....
423183 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,314	0	1,492.9000	(287,957)	0	0	(527,409)	.....	.....(527,409)	(239,451)	0	0	0	0	0	003.....
423187 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..5,227	0	1,658.7800	0	0	0	1,891,741	.....	.....1,891,741	1,891,741	0	0	0	0	0	003.....
423188 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..5,227	10,036,650	2,007.1200	0	0	0	(875,399)	.....	.....(875,399)	(875,399)	0	0	0	0	81,258	003.....
423186 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..5,227	0	1,327.0200	(348,921)	0	0	(429,731)	.....	.....(429,731)	(80,809)	0	0	0	0	0	003.....
423190 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,360	0	1,658.7800	0	0	0	1,578,011	.....	.....1,578,011	1,578,011	0	0	0	0	0	003.....
423191 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,360	8,372,156	1,824.6600	0	0	0	(1,136,381)	.....	.....(1,136,381)	(1,136,381)	0	0	0	0	67,782	003.....
423189 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	..4,360	0	1,161.1500	(291,056)	0	0	(226,563)	.....	.....(226,563)	64,493	0	0	0	0	0	003.....
423193 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	12	0	1,658.7800	0	0	0	4,364	.....	.....4,364	4,364	0	0	0	0	0	003.....
423192 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	12	0	1,161.1500	(255)	0	0	(627)	.....	.....(627)	(372)	0	0	0	0	0	003.....
423194 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	12	23,156	1,973.9500	0	0	0	(2,205)	.....	.....(2,205)	(2,205)	0	0	0	0	187	003.....
423200 SCS Collar 771 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..3,450	0	988.5400	0	0	0	506,197	.....	.....506,197	506,197	0	0	0	0	0	003.....
423199 SCS Collar 771 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..3,450	0	889.6900	(130,228)	0	0	(88,510)	.....	.....(88,510)	41,717	0	0	0	0	0	003.....
423201 SCS Collar 771 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	..3,450	3,796,856	1,245.5600	0	0	0	(61,181)	.....	.....(61,181)	(61,181)	0	0	0	0	15,037	003.....
423202 SCS Collar 772 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	1,942	0	790.8300	(73,325)	0	0	(25,351)	.....	.....(25,351)	47,973	0	0	0	0	0	003.....
423204 SCS Collar 772 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	1,942	2,137,822	1,107.1600	0	0	0	(137,922)	.....	.....(137,922)	(137,922)	0	0	0	0	8,467	003.....
423203 SCS Collar 772 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	1,942	0	988.5400	0	0	0	285,014	.....	.....285,014	285,014	0	0	0	0	0	003.....
423207 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	2,817	3,100,957	1,166.4800	0	0	0	(326,441)	.....	.....(326,441)	(326,441)	0	0	0	0	25,106	003.....
423206 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	2,817	0	988.5400	0	0	0	584,687	.....	.....584,687	584,687	0	0	0	0	0	003.....
423205 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/14/2018	2,817	0	691.9800	(112,068)	0	0	(116,670)	.....	.....(116,670)	(4,601)	0	0	0	0	0	003.....
423208 SCS Collar 774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	328	0	889.6900	(7,024)	0	0	(8,410)	.....	.....(8,410)	(1,385)	0	0	0	0	0	003.....
423210 SCS Collar 774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	328	360,762	1,344.4100	0	0	0	(1,320)	.....	.....(1,320)	(1,320)	0	0	0	0	1,429	003.....
423209 SCS Collar 774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	328	0	988.5400	0	0	0	48,097	.....	.....48,097	48,097	0	0	0	0	0	003.....
423213 SCS Collar 775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	160	175,923	1,166.4800	0	0	0	(6,869)	.....	.....(6,869)	(6,869)	0	0	0	0	697	003.....
423211 SCS Collar 775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	160	0	790.8300	(3,425)	0	0	(2,086)	.....	.....(2,086)	1,339	0	0	0	0	0	003.....
423212 SCS Collar 775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	.05/15/2013	.05/16/2016	160	0	988.5400													

QE06.44

SCHEDULE DB - PART A - SECTION 1

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

QE06.45

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 s at Inception and at Year- end (b)
423221 SCS Collar 778 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.05/15/2013	.05/16/2016	112	0	988.5400	0	0	0	16,478	.....	.....16,478	16,478	0	0	0	0	0	003.....
423224 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.05/15/2013	.05/14/2018	192	0	988.5400	0	0	0	39,888	.....	.....39,888	39,888	0	0	0	0	0	003.....
423223 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.05/15/2013	.05/14/2018	192	0	790.8300	(11,444)	0	0	(12,166)	.....	.....(12,166)	(723)	0	0	0	0	0	003.....
423225 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.05/15/2013	.05/14/2018	192	211,552	1,225.7900	0	0	0	(17,654)	.....	.....(17,654)	(17,654)	0	0	0	1,713	0	003.....
428879 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.06/17/2013	.06/14/2018	5	5,569	1,136.0200	0	0	0	(670)	.....	.....(670)	(670)	0	0	0	46	0	003.....
428877 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	.06/17/2013	.06/14/2018	5	0	691.4900	(251)	0	0	(219)	.....	.....(219)	31	0	0	0	0	0	003.....
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	1,065	.....	.....1,065	1,065	0	0	0	0	0	003.....
428891 SCS Collar 792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	2,193	0	1,475.1400	(124,416)	0	0	(73,326)	.....	.....(73,326)	51,091	0	0	0	0	0	003.....
428893 SCS Collar 792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	2,193	4,210,140	1,999.6300	0	0	0	(161,413)	.....	.....(161,413)	(161,413)	0	0	0	17,698	0	003.....
428892 SCS Collar 792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	2,193	0	1,639.0400	0	0	0	677,980	.....	.....677,980	677,980	0	0	0	0	0	003.....
428895 SCS Collar 793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	304	0	1,639.0400	0	0	0	93,945	.....	.....93,945	93,945	0	0	0	0	0	003.....
428894 SCS Collar 793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	304	0	1,475.1400	(9,048)	0	0	(10,160)	.....	.....(10,160)	(1,112)	0	0	0	0	0	003.....
428896 SCS Collar 793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	304	583,374	2,147.1400	0	0	0	(7,573)	.....	.....(7,573)	(7,573)	0	0	0	2,452	0	003.....
428899 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2018	400	767,290	3,769.7900	0	0	0	(86)	.....	.....(86)	(86)	0	0	0	6,312	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	150,749	.....	.....150,749	150,749	0	0	0	0	0	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	(48,301)	.....	.....(48,301)	(46,531)	0	0	0	0	0	003.....
428901 SCS Collar 795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	146	0	1,639.0400	0	0	0	45,275	.....	.....45,275	45,275	0	0	0	0	0	003.....
428900 SCS Collar 795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	146	0	1,475.1400	(11,181)	0	0	(4,897)	.....	.....(4,897)	6,285	0	0	0	0	0	003.....
428902 SCS Collar 795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.	.06/17/2013	.06/14/2016	146	281,144	1,917.6800	0	0	0	(16,822)	.....	.....(16,822)	(16,822)	0	0	0	1,182	0	003.....
428937 SCS Collar 804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	3,444,107	1,313.8300	0	0	0	(25,913)	.....	.....(25,913)	(25,913)	0	0	0	14,478	0	003.....
428935 SCS Collar 804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	0	889.0600	(107,010)	0	0	(91,264)	.....	.....(91,264)	15,746	0	0	0	0	0	003.....
428936 SCS Collar 804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	3,129	0	987.8400	0	0	0	471,168	.....	.....471,168	471,168	0	0	0	0	0	003.....
428940 SCS Collar 805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	3,278,086	1,145.8900	0	0	0	(166,533)	.....	.....(166,533)	(166,533)	0	0	0	13,780	0	003.....
428938 SCS Collar 805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	0	790.2700	(101,852)	0	0	(45,978)	.....	.....(45,978)	55,874	0	0	0	0	0	003.....
428939 SCS Collar 805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	2,978	0	987.8400	0	0	0	448,456	.....	.....448,456	448,456	0	0	0	0	0	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	(1,090,788)	.....	.....(1,090,788)	(745,992)	0	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	12,742,416	1,975.6800	0	0	0	(20,879)	.....	.....(20,879)	(20,879)	0	0	0	104,822	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	2,436,675	.....	.....2,436,675	2,436,675	0	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	4,010,629	.....	.....4,010,629	4,010,629	0	0	0	0	0	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	(1,249,103)	.....	.....(1,249,103)	(681,590)	0	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	20,973,285	1,491.6400	0	0	0	(520,282)	.....	.....(520,282)	(520,282)	0	0	0	172,532	0	003.....
428947 SCS Collar 808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	0	889.0600	(7,977)	0	0	(12,962)	.....	.....(12,962)	(4,985)	0	0	0	0	0	003.....
428948 SCS Collar 808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	0	987.8400	0	0	0	66,917	.....	.....66,917	66,917	0	0	0	0	0	003.....
428949 SCS Collar 808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	.06/17/2013	.06/14/2016	444	489,150	1,422.4900	0	0	0	(831)	.....	.....(831)	(831)	0	0	0	2,056	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	979,059	.....	.....979,059	979,059	0	0	0	0	0	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	(201,488)	.....	.....(201,488)	(62,949)	0	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	5,119,920	1,244.6800	0	0	0	(408,858)	.....	.....(408,858)	(408,858)	0	0	0	42,118	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	163,637	.....	.....163,637	163,637	0	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	855,734	1,718.8400	0	0	0	(5,764)	.....	.....(5,764)	(5,764)	0	0	0	7,039	0	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	(50,965)	.....	.....(50,965)	(48,891)	0	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	72,658	.....	.....72,658	72,658	0	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	379,955	1,382.9800	0	0	0	(16,298)	.....	.....(16,298)	(16,298)	0	0	0	3,126	0	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	(14,953)	.....	.....(14,953)	(14,032)	0	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 s at Inception and at Year- end (b)
428961 SCS Collar 812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013	06/14/2016	356	392,211	1,234.8000	0	0	0	(8,440)		(8,440)	(8,440)	0	0	0	1,649	003.....	
428959 SCS Collar 812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013	06/14/2016	356	0	889.0600	(16,400)	0	0	(10,393)		(10,393)	6,007	0	0	0	0	003.....	
428960 SCS Collar 812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013	06/14/2016	356	0	987.8400	0	0	0	53,656		53,656	53,656	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	40,909		40,909	40,909	0	0	0	0	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	(18,313)		(18,313)	(8,690)	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	213,934	1,629.9400	0	0	0	(2,440)		(2,440)	(2,440)	0	0	0	1,760	003.....	
428967 SCS Collar 814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/17/2013	06/14/2018	109	120,338	1,284.1900	0	0	0	(8,131)		(8,131)	(8,131)	0	0	0	990	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	(7,167)		(7,167)	(1,754)	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	23,012		23,012	23,012	0	0	0	0	003.....	
429005 SCS Collar 816 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	1,525	2,927,418	1,786.5540	(187,725)	0	0	(301,668)		(301,668)	(113,943)	0	0	0	12,306	003.....	
428986 SCS Collar 816 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	1,525	0	1,311.2320	(188,924)	0	0	(26,553)		(26,553)	162,372	0	0	0	0	003.....	
428987 SCS Collar 816 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	1,525	0	1,639.0400	287,385	0	0	471,415		471,415	184,030	0	0	0	0	003.....	
429006 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	5,802	0	1,475.1360	(1,516,845)	0	0	(701,293)		(701,293)	815,552	0	0	0	0	003.....	
429008 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	5,802	11,140,354	2,524.1216	(305,271)	0	0	(171,615)		(171,615)	133,656	0	0	0	91,643	003.....	
429007 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	5,802	0	1,639.0400	1,532,061	0	0	2,188,763		2,188,763	656,702	0	0	0	0	003.....	
429358 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6,547	0	1,311.2320	(1,274,843)	0	0	(534,592)		(534,592)	740,250	0	0	0	0	003.....	
429360 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6,547	12,570,677	2,065.1904	(796,777)	0	0	(954,717)		(954,717)	(157,940)	0	0	0	103,410	003.....	
429359 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6,547	0	1,639.0400	1,728,764	0	0	2,469,781		2,469,781	741,017	0	0	0	0	003.....	
429363 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	1,724	3,309,306	1,868.5056	(302,840)	0	0	(413,027)		(413,027)	(110,187)	0	0	0	27,223	003.....	
429362 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	1,724	0	1,639.0400	455,108	0	0	650,184		650,184	195,077	0	0	0	0	003.....	
429361 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	1,724	0	1,147.3280	(240,125)	0	0	(89,341)		(89,341)	150,784	0	0	0	0	003.....	
429365 SCS Collar 820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	64	0	1,639.0400	12,075	0	0	19,807		19,807	7,732	0	0	0	0	003.....	
429366 SCS Collar 820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	64	123,001	1,868.5056	(6,202)	0	0	(9,213)		(9,213)	(3,010)	0	0	0	517	003.....	
429364 SCS Collar 820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	64	0	1,311.2320	(7,938)	0	0	(1,116)		(1,116)	6,822	0	0	0	0	003.....	
429382 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	259	0	1,311.2320	(50,371)	0	0	(21,123)		(21,123)	29,248	0	0	0	0	003.....	
429383 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	259	0	1,639.0400	68,306	0	0	97,586		97,586	29,280	0	0	0	0	003.....	
429384 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	259	496,689	2,327.4368	(19,419)	0	0	(16,079)		(16,079)	3,340	0	0	0	4,086	003.....	
429385 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6	0	1,147.3280	(850)	0	0	(316)		(316)	534	0	0	0	0	003.....	
429386 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6	0	1,639.0400	1,611	0	0	2,301		2,301	690	0	0	0	0	003.....	
429387 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	6	11,714	2,032.4096	(795)	0	0	(974)		(974)	(179)	0	0	0	96	003.....	
429390 SCS Collar 823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	349	670,061	1,737.3824	(50,096)	0	0	(81,398)		(81,398)	(31,302)	0	0	0	2,817	003.....	
429389 SCS Collar 823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	349	0	1,639.0400	65,780	0	0	107,902		107,902	42,122	0	0	0	0	003.....	
429388 SCS Collar 823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	349	0	1,311.2320	(43,243)	0	0	(6,078)		(6,078)	37,166	0	0	0	0	003.....	
429391 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	138	0	1,311.2320	(26,968)	0	0	(11,309)		(11,309)	15,659	0	0	0	0	003.....	
429392 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	138	0	1,639.0400	36,570	0	0	52,247		52,247	15,677	0	0	0	0	003.....	
429393 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	138	265,916	1,950.4576	(20,979)	0	0	(27,370)		(27,370)	(6,390)	0	0	0	2,187	003.....	
429394 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	214	0	1,147.3280	(29,835)	0	0	(11,100)		(11,100)	18,735	0	0	0	0	003.....	
429395 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	214	0	1,639.0400	56,546	0	0	80,784		80,784	24,238	0	0	0	0	003.....	
429396 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2018	214	411,174	1,770.1632	(44,928)	0	0	(63,222)		(63,222)	(18,294)	0	0	0	3,382	003.....	
429397 SCS Collar 826 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	151	0	790.2720	(14,139)	0	0	(2,329)		(2,329)	11,810	0	0	0	0	003.....	
429398 SCS Collar 826 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	151	0	987.8400	21,031	0	0	22,712		22,712	1,680	0	0	0	0	003.....	
429399 SCS Collar 826 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2013	06/14/2016	151	166,021	1,195.2864	(9,600)	0	0	(5,415)		(5,415)	4,185	0	0	0	698	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.47

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 s at Inception and at Year- end (b)
429402 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	115	127,023	..2,025.0720	(1,314)	0	0	(160)	.....	.....(160)	1,154	0	0	0	1,045	.....	003.....
429400 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	115	0	889.0560	(21,886)	0	0	(10,873)	.....	.....(10,873)	11,013	0	0	0	0	.....	003.....
429401 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	115	0	987.8400	22,892	0	0	24,289	.....	.....24,289	1,397	0	0	0	0	.....	003.....
429404 SCS Collar 828 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2016	124	0	987.8400	17,270	0	0	18,596	.....	.....18,596	1,326	0	0	0	0	.....	003.....
429403 SCS Collar 828 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2016	124	0	790.2720	(11,525)	0	0	(1,907)	.....	.....(1,907)	9,619	0	0	0	0	.....	003.....
429405 SCS Collar 828 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2016	124	135,937	..1,096.5024	(11,613)	0	0	(9,989)	.....	.....(9,989)	1,624	0	0	0	571	.....	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	(35,886)	.....	.....(35,886)	42,515	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	3,021,631	..1,823.7700	0	0	0	(280,752)	.....	.....(280,752)	(280,752)	0	0	0	13,420	.....	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	447,508	.....	.....447,508	447,508	0	0	0	0	.....	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	(136,915)	.....	.....(136,915)	(82,368)	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	4,520,992	..1,951.1700	0	0	0	(473,814)	.....	.....(473,814)	(473,814)	0	0	0	37,788	.....	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	839,171	.....	.....839,171	839,171	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	484,515	..2,162.3800	0	0	0	(6,595)	.....	.....(6,595)	(6,595)	0	0	0	2,152	.....	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	71,758	.....	.....71,758	71,758	0	0	0	0	.....	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	(10,639)	.....	.....(10,639)	(5,034)	0	0	0	0	.....	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	(1,592)	.....	.....(1,592)	(41)	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	134,015	..1,907.5800	0	0	0	(8,858)	.....	.....(8,858)	(8,858)	0	0	0	595	.....	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	19,848	.....	.....19,848	19,848	0	0	0	0	.....	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	(12,557)	.....	.....(12,557)	(315)	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	414,644	..1,848.9100	0	0	0	(54,867)	.....	.....(54,867)	(54,867)	0	0	0	3,466	.....	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	76,966	.....	.....76,966	76,966	0	0	0	0	.....	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	(52,681)	.....	.....(52,681)	(14,075)	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	149,109	.....	.....149,109	149,109	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	1,376,456	..1,334.7900	0	0	0	(9,800)	.....	.....(9,800)	(9,800)	0	0	0	6,113	.....	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	276,981	.....	.....276,981	276,981	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	2,556,881	..1,184.1800	0	0	0	(101,456)	.....	.....(101,456)	(101,456)	0	0	0	11,356	.....	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	(53,419)	.....	.....(53,419)	18,295	0	0	0	0	.....	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	(923,108)	.....	.....(923,108)	(805,251)	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	1,514,649	.....	.....1,514,649	1,514,649	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	9,036,503	..1,721.2100	0	0	0	(67,575)	.....	.....(67,575)	(67,575)	0	0	0	75,531	.....	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	2,863,411	.....	.....2,863,411	2,863,411	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	17,083,314	..1,436.5900	0	0	0	(600,819)	.....	.....(600,819)	(600,819)	0	0	0	142,789	.....	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	(1,227,634)	.....	.....(1,227,634)	(1,004,828)	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	698,181	.....	.....698,181	698,181	0	0	0	0	.....	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	(199,689)	.....	.....(199,689)	(145,363)	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	4,165,395	..1,284.9300	0	0	0	(292,175)	.....	.....(292,175)	(292,175)	0	0	0	34,816	.....	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	(11,518)	.....	.....(11,518)	(7,755)	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	32,600	.....	.....32,600	32,600	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	300,934	..1,443.8600	0	0	0	(537)	.....	.....(537)	(537)	0	0	0	1,337	.....	003.....
433254 SCS Collar 841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/16/2013	07/14/2016	133	146,229	..1,243.3800	0	0	0	(3,271)	.....	.....(3,271)	(3,271)	0	0	0	649	.....	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	(3,055)	.....	.....(3,055)	(1,227)	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	15,840	.....	.....15,840	15,840	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	120,798	..1,280.7800	0	0	0	(1,759)	.....	.....(1,759)	(1,759)	0	0	0	537	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
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	(4,623)	.....	.....(4,623)	130	0	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	13,086	.....	.....13,086	13,086	0	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	12,397	.....	.....12,397	12,397	0	0	0	0	0	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	(2,391)	.....	.....(2,391)	2,113	0	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	114,440	1,150.9400	0	0	0	(5,979)	.....	.....(5,979)	(5,979)	0	0	0	508	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	37,653	.....	.....37,653	37,653	0	0	0	0	0	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	(16,143)	.....	.....(16,143)	(8,973)	0	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	224,641	1,349.3400	0	0	0	(11,882)	.....	.....(11,882)	(11,882)	0	0	0	1,878	0	003.....
433272 SCS Collar 847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	11	11,656	1,218.4500	0	0	0	(1,068)	.....	.....(1,068)	(1,068)	0	0	0	97	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	1,954	.....	.....1,954	1,954	0	0	0	0	0	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	(559)	.....	.....(559)	(187)	0	0	0	0	0	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	(61,923)	.....	.....(61,923)	11,248	0	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	417,653	.....	.....417,653	417,653	0	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	2,820,044	2,011.5100	0	0	0	(109,622)	.....	.....(109,622)	(109,622)	0	0	0	12,525	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	1,893,288	.....	.....1,893,288	1,893,288	0	0	0	0	0	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	(709,184)	.....	.....(709,184)	(586,117)	0	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	10,200,006	2,524.4500	0	0	0	(167,476)	.....	.....(167,476)	(167,476)	0	0	0	85,256	0	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	(468,315)	.....	.....(468,315)	(348,800)	0	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	1,838,646	.....	.....1,838,646	1,838,646	0	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	9,905,627	2,135.5600	0	0	0	(631,091)	.....	.....(631,091)	(631,091)	0	0	0	82,795	0	003.....
433296 SCS Collar 855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013	07/16/2018	118	225,642	2,004.8100	0	0	0	(20,679)	.....	.....(20,679)	(20,679)	0	0	0	1,886	0	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	(10,668)	.....	.....(10,668)	(4,005)	0	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	41,883	.....	.....41,883	41,883	0	0	0	0	0	003.....
439708 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	1,615	0	1,027.6100	0	0	0	210,021	.....	.....210,021	210,021	0	0	0	0	0	003.....
439707 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	1,615	0	924.8490	(48,372)	0	0	(70,794)	.....	.....(70,794)	(22,422)	0	0	0	0	0	003.....
439709 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	1,615	1,778,050	1,315.3410	0	0	0	(20,326)	.....	.....(20,326)	(20,326)	0	0	0	8,324	0	003.....
439711 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	2,427	0	1,027.6100	0	0	0	315,537	.....	.....315,537	315,537	0	0	0	0	0	003.....
439710 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	2,427	0	822.0880	(72,675)	0	0	(59,538)	.....	.....(59,538)	13,137	0	0	0	0	0	003.....
439712 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/15/2016	2,427	2,671,360	1,173.0170	0	0	0	(125,897)	.....	.....(125,897)	(125,897)	0	0	0	12,506	0	003.....
439714 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	6,886	0	1,027.6100	0	0	0	1,330,400	.....	.....1,330,400	1,330,400	0	0	0	0	0	003.....
439713 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	6,886	0	924.8490	(70,972)	0	0	(767,470)	.....	.....(767,470)	(696,498)	0	0	0	0	0	003.....
439715 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	6,886	7,579,206	1,638.4210	0	0	0	(99,196)	.....	.....(99,196)	(99,196)	0	0	0	64,244	0	003.....
439718 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	20,400	22,453,774	1,405.7700	0	0	0	(962,627)	.....	.....(962,627)	(962,627)	0	0	0	190,327	0	003.....
439717 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	20,400	0	1,027.6100	0	0	0	3,941,375	.....	.....3,941,375	3,941,375	0	0	0	0	0	003.....
439716 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	20,400	0	822.0880	(210,259)	0	0	(1,607,319)	.....	.....(1,607,319)	(1,397,060)	0	0	0	0	0	003.....
439719 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	2,919	0	7													

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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)
439738 SCS Collar 908 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/15/2016	167	0	1,027.6100	0	0	0	21,761		21,761	21,761	0	0	0	0	003.....	
439740 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/15/2016	179	0	822.0880	(7,570)	0	0	(4,393)		(4,393)	3,177	0	0	0	0	003.....	
439741 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/15/2016	179	0	1,027.6100	0	0	0	23,280		23,280	23,280	0	0	0	0	003.....	
439742 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/15/2016	179	197,085	1,140.6470	0	0	0	(11,840)		(11,840)	(11,840)	0	0	0	923	003.....	
439745 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/14/2018	3	3,213	1,207.9560	0	0	0	(315)		(315)	(315)	0	0	0	27	003.....	
439744 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/14/2018	3	0	1,027.6100	0	0	0	564		564	564	0	0	0	0	003.....	
439743 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	08/15/2013	08/14/2018	3	0	719.3270	(90)	0	0	(155)		(155)	(65)	0	0	0	0	003.....	
439770 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,676	3,218,696	1,986.8600	0	0	0	(153,688)		(153,688)	(153,688)	0	0	0	15,069	003.....	
439768 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,676	0	1,495.1900	(81,153)	0	0	(75,392)		(75,392)	5,762	0	0	0	0	003.....	
439769 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,676	0	1,661.3200	0	0	0	502,853		502,853	502,853	0	0	0	0	003.....	
439771 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,412	0	1,329.0600	(68,332)	0	0	(35,066)		(35,066)	33,266	0	0	0	0	003.....	
439772 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,412	0	1,661.3200	0	0	0	423,408		423,408	423,408	0	0	0	0	003.....	
439773 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	1,412	2,710,176	1,800.7400	0	0	0	(280,990)		(280,990)	(280,990)	0	0	0	12,688	003.....	
439775 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	4,280	0	1,661.3200	0	0	0	1,576,057		1,576,057	1,576,057	0	0	0	0	003.....	
439774 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	4,280	0	1,495.1900	(71,300)	0	0	(568,711)		(568,711)	(497,410)	0	0	0	0	003.....	
439776 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	4,280	8,217,208	2,486.7100	0	0	0	(163,959)		(163,959)	(163,959)	0	0	0	69,652	003.....	
439778 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	8,396	0	1,661.3200	0	0	0	3,091,819		3,091,819	3,091,819	0	0	0	0	003.....	
439777 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	8,396	0	1,329.0600	(139,873)	0	0	(761,637)		(761,637)	(621,764)	0	0	0	0	003.....	
439779 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	8,396	16,120,061	2,109.9800	0	0	0	(1,133,620)		(1,133,620)	(1,133,620)	0	0	0	136,640	003.....	
439780 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	1,582	0	1,162.9200	(26,364)	0	0	(92,356)		(92,356)	(65,992)	0	0	0	0	003.....	
439781 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	1,582	0	1,661.3200	0	0	0	582,766		582,766	582,766	0	0	0	0	003.....	
439782 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/14/2018	1,582	3,038,403	1,926.4200	0	0	0	(342,661)		(342,661)	(342,661)	0	0	0	25,755	003.....	
439788 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	232	444,954	2,142.1600	0	0	0	(8,233)		(8,233)	(8,233)	0	0	0	2,083	003.....	
439787 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	232	0	1,661.3200	0	0	0	69,514		69,514	69,514	0	0	0	0	003.....	
439786 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	232	0	1,495.1900	(4,867)	0	0	(10,422)		(10,422)	(5,555)	0	0	0	0	003.....	
439789 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	67	0	1,329.0600	(1,403)	0	0	(1,660)		(1,660)	(257)	0	0	0	0	003.....	
439790 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	67	0	1,661.3200	0	0	0	20,041		20,041	20,041	0	0	0	0	003.....	
439791 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2013	08/15/2016	67	128,285	1,881.7400	0	0	0	(9,874)		(9,874)	(9,874)	0	0	0	601	003.....	
450003 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,720	0	1,704.7600	0	0	0	466,145		466,145	466,145	0	0	0	0	003.....	
450002 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,720	0	1,534.2800	(75,641)	0	0	(96,200)		(96,200)	(20,560)	0	0	0	0	003.....	
450004 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,720	3,302,240	2,043.6200	0	0	0	(124,356)		(124,356)	(124,356)	0	0	0	16,168	003.....	
450006 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	5,260	0	1,704.7600	0	0	0	1,807,420		1,807,420	1,807,420	0	0	0	0	003.....	
450007 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	5,260	10,099,316	2,600.0000	0	0	0	(138,671)		(138,671)	(138,671)	0	0	0	86,862	003.....	
450005 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	5,260	0	1,534.2800	(25,353)	0	0	(776,637)		(776,637)	(751,283)	0	0	0	0	003.....	
450008 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	9,232	0	1,363.8100	(44,500)	0	0	(936,975)		(936,975)	(892,475)	0	0	0	0	003.....	
450009 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	9,232	0	1,704.7600	0	0	0	3,172,406		3,172,406	3,172,406	0	0	0	0	003.....	
450010 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	9,232	17,726,456	2,193.9700	0	0	0	(999,584)		(999,584)	(999,584)	0	0	0	152,461	003.....	
450012 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	2,372	0	1,704.7600	0	0	0	814,923		814,923	814,923	0	0	0	0	003.....	
450013 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	2,372	4,553,534	2,002.4800	0	0	0	(435,248)		(435,248)	(435,248)	0	0	0	39,164	003.....	
450011 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	2,372	0	1,193.3300	(11,431)	0	0	(156,065)		(156,065)	(144,634)	0	0	0	0	003.....	
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	(7,054)		(7,054)	(5,0						

QE06.49

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 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)
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	34,183		34,183	34,183	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	307,474	1,963.1800	0	0	0	(17,364)		(17,364)	(17,364)	0	0	0	1,505	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	(8,957)		(8,957)	1,351	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	43,403		43,403	43,403	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	307,474	1,899.5800	0	0	0	(37,373)		(37,373)	(37,373)	0	0	0	2,644	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	(10,538)		(10,538)	(4,314)	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	55,027		55,027	55,027	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	2,113,869	1,369.0100	0	0	0	(14,719)		(14,719)	(14,719)	0	0	0	10,350	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	209,234		209,234	209,234	0	0	0	0	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	(108,462)		(108,462)	(55,629)	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	3,238,926	1,218.3300	0	0	0	(112,811)		(112,811)	(112,811)	0	0	0	15,858	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	320,594		320,594	320,594	0	0	0	0	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	(95,374)		(95,374)	(14,422)	0	0	0	0	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	(6,090)		(6,090)	(5,016)	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	11,749		11,749	11,749	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	118,698	1,470.5800	0	0	0	(257)		(257)	(257)	0	0	0	581	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	(3,617)		(3,617)	(2,505)	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	12,157		12,157	12,157	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	122,827	1,276.0200	0	0	0	(2,501)		(2,501)	(2,501)	0	0	0	601	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	(5,508)		(5,508)	(1,580)	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	10,625		10,625	10,625	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	107,345	1,313.0100	0	0	0	(1,475)		(1,475)	(1,475)	0	0	0	526	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	33,510		33,510	33,510	0	0	0	0	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	(9,969)		(9,969)	2,417	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	338,550	1,181.4700	0	0	0	(15,899)		(15,899)	(15,899)	0	0	0	1,658	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	(225,366)		(225,366)	(214,250)	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	4,051,236	1,321.0500	0	0	0	(263,106)		(263,106)	(263,106)	0	0	0	34,844	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	645,057		645,057	645,057	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	386,033	1,251.8800	0	0	0	(33,034)		(33,034)	(33,034)	0	0	0	3,320	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	(21,475)		(21,475)	(12,949)	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	61,466		61,466	61,466	0	0	0	0	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	(55,553)		(55,553)	21,666	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	475,843		475,843	475,843	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	3,370,944	1,854.7800	0	0	0	(297,007)		(297,007)	(297,007)	0	0	0	16,505	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	(2,506)		(2,506)	(1,245)	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	21,463		21,463	21,463	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	152,047	1,938.9900	0	0	0	(9,571)		(9,571)	(9,571)	0	0	0	744	003.....	
450119 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	8,420	0	959.7500	(25,411)	0	0	(1,067,633)		(1,067,633)	(1,042,222)	0	0	0	0	003.....	
450120 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	8,420	0	1,066.3900	0	0	0	1,475,661		1,475,661	1,475,661	0	0	0	0	003.....	
450121 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	8,420	9,267,789	1,812.8600	0	0	0	(52,818)		(52,818)	(52,818)	0	0	0	79,710	003.....	
450124 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GESEF7VJP5I7OUK5573....	09/17/																	

SCHEDULE DB - PART A - SECTION 1

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

QE06.51

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)
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	(6,501)	.....	.....(6,501)	(2,933)	0	0	0	0	0	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	16,961	.....	.....16,961	16,961	0	0	0	0	0	003.....
456755 SCS Collar 985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2013	10/15/2018	99	109,088	1,241.5630	0	0	0	(9,981)	.....	.....(9,981)	(9,981)	0	0	0	952	0	003.....
456769 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,238	0	1,528.2500	(64,376)	0	0	(73,354)	.....	.....(73,354)	(8,979)	0	0	0	0	0	003.....
456771 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,238	2,377,903	2,023.0300	0	0	0	(106,217)	.....	.....(106,217)	(106,217)	0	0	0	12,131	0	003.....
456770 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,238	0	1,698.0600	0	0	0	346,513	.....	.....346,513	346,513	0	0	0	0	0	003.....
456772 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,710	0	1,358.4500	(88,865)	0	0	(58,103)	.....	.....(58,103)	30,762	0	0	0	0	0	003.....
456773 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,710	0	1,698.0600	0	0	0	478,330	.....	.....478,330	478,330	0	0	0	0	0	003.....
456774 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	1,710	3,282,479	1,834.2800	0	0	0	(319,248)	.....	.....(319,248)	(319,248)	0	0	0	16,746	0	003.....
456777 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	9,664,262	2,515.4900	0	0	0	(192,070)	.....	.....(192,070)	(192,070)	0	0	0	84,304	0	003.....
456776 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	0	1,698.0600	0	0	0	1,765,050	.....	.....1,765,050	1,765,050	0	0	0	0	0	003.....
456775 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	0	1,528.2500	(114,107)	0	0	(750,296)	.....	.....(750,296)	(636,189)	0	0	0	0	0	003.....
456780 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	15,376,658	2,133.6000	0	0	0	(1,063,850)	.....	.....(1,063,850)	(1,063,850)	0	0	0	134,135	0	003.....
456778 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	0	1,358.4500	(181,554)	0	0	(823,895)	.....	.....(823,895)	(642,341)	0	0	0	0	0	003.....
456779 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	0	1,698.0600	0	0	0	2,808,345	.....	.....2,808,345	2,808,345	0	0	0	0	0	003.....
456783 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	5,498,689	1,948.6800	0	0	0	(608,083)	.....	.....(608,083)	(608,083)	0	0	0	47,967	0	003.....
456782 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	0	1,698.0600	0	0	0	1,004,265	.....	.....1,004,265	1,004,265	0	0	0	0	0	003.....
456781 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	0	1,188.6400	(64,924)	0	0	(191,968)	.....	.....(191,968)	(127,045)	0	0	0	0	0	003.....
456787 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	348	0	1,528.2500	(8,346)	0	0	(20,614)	.....	.....(20,614)	(12,268)	0	0	0	0	0	003.....
456789 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	348	668,255	2,178.3200	0	0	0	(12,106)	.....	.....(12,106)	(12,106)	0	0	0	3,409	0	003.....
456788 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	348	0	1,698.0600	0	0	0	97,378	.....	.....97,378	97,378	0	0	0	0	0	003.....
456793 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	78	150,386	1,916.0700	0	0	0	(10,835)	.....	.....(10,835)	(10,835)	0	0	0	767	0	003.....
456792 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	78	0	1,698.0600	0	0	0	21,913	.....	.....21,913	21,913	0	0	0	0	0	003.....
456790 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	78	0	1,358.4500	(1,878)	0	0	(2,662)	.....	.....(2,662)	(784)	0	0	0	0	0	003.....
456815 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	93	0	1,698.0600	0	0	0	26,035	.....	.....26,035	26,035	0	0	0	0	0	003.....
456814 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	93	0	1,528.2500	(6,731)	0	0	(5,511)	.....	.....(5,511)	1,220	0	0	0	0	0	003.....
456816 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	93	178,653	1,944.0900	0	0	0	(11,474)	.....	.....(11,474)	(11,474)	0	0	0	911	0	003.....
456819 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	296,249	2,275.7200	0	0	0	(13,332)	.....	.....(13,332)	(13,332)	0	0	0	2,584	0	003.....
456818 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	0	1,698.0600	0	0	0	54,105	.....	.....54,105	54,105	0	0	0	0	0	003.....
456817 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	0	1,528.2500	(8,738)	0	0	(22,999)	.....	.....(22,999)	(14,261)	0	0	0	0	0	003.....
456822 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	193,353	2,005.2600	0	0	0	(18,709)	.....	.....(18,709)	(18,709)	0	0	0	1,687	0	003.....
456820 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	0	1,358.4500	(5,703)	0	0	(10,360)	.....	.....(10,360)	(4,657)	0	0	0	0	0	003.....
456821 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	0	1,698.0600	0	0	0	35,312	.....	.....35,312	35,312	0	0	0	0	0	003.....
456825 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	2,713	0	971.6600	(89,664)	0	0	(171,416)	.....	.....(171,416)	(81,752)	0	0	0	0	0	003.....
456827 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	2,713	0	1,079.6200	0	0	0	283,018	.....	.....283,018	283,018	0	0	0	0	0	003.....
456828 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	2,713	2,986,158	1,359.0100	0	0	0	(27,954)	.....	.....(27,954)	(27,954)	0	0	0	15,234	0	003.....
456830 SCS Collar 1004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	3,032	0	863.7000	(100,195)	0	0	(112,02,									

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 s at Inception and at Year- end (b)
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.....	0.....	(1,799,877).....	.....	(1,799,877).....	..(1,530,101).....	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.....	20,606,423.....	1,433.4100.....	0.....	0.....	0.....	(862,708).....	.....	(862,708).....	..(862,708).....	0.....	0.....	0.....	179,756.....	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.....	3,203,894.....	.....	3,203,894.....	..3,203,894.....	0.....	0.....	0.....	0.....	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.....	(249,837).....	.....	(249,837).....	..(194,953).....	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.....	4,192,243.....	1,299.0500.....	0.....	0.....	0.....	(308,364).....	.....	(308,364).....	..(308,364).....	0.....	0.....	0.....	36,570.....	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.....	651,812.....	.....	651,812.....	..651,812.....	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.....	48,893.....	.....	48,893.....	..48,893.....	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.....	515,874.....	1,451.8800.....	0.....	0.....	0.....	(1,682).....	.....	(1,682).....	..(1,682).....	0.....	0.....	0.....	2,632.....	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.....	(29,613).....	.....	(29,613).....	..(22,470).....	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.....	165,162.....	1,274.7700.....	0.....	0.....	0.....	(3,760).....	.....	(3,760).....	..(3,760).....	0.....	0.....	0.....	843.....	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.....	(5,545).....	.....	(5,545).....	..(3,258).....	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.....	15,653.....	.....	15,653.....	..15,653.....	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.....	225,313.....	1,184.5200.....	0.....	0.....	0.....	(10,953).....	.....	(10,953).....	..(10,953).....	0.....	0.....	0.....	1,149.....	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.....	(7,564).....	.....	(7,564).....	..1,850.....	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.....	21,354.....	.....	21,354.....	..21,354.....	0.....	0.....	0.....	0.....	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.....	(11,131).....	.....	(11,131).....	..(6,962).....	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.....	19,814.....	.....	19,814.....	..19,814.....	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.....	127,439.....	1,351.9200.....	0.....	0.....	0.....	(7,565).....	.....	(7,565).....	..(7,565).....	0.....	0.....	0.....	1,112.....	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.....	(189,722).....	.....	(189,722).....	..223,744.....	0.....	0.....	0.....	0.....	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.....	(127,315).....	.....	(127,315).....	..37,331.....	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.....	4,388,506.....	1,798.1800.....	437,715.....	0.....	0.....	489,451.....	.....	489,451.....	..51,736.....	0.....	0.....	0.....	23,284.....	003.....	
462119 SCS Collar 1038 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	2,276.....	4,370,354.....	1,798.1800.....	435,905.....	0.....	0.....	487,427.....	.....	487,427.....	..51,523.....	0.....	0.....	0.....	23,188.....	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.....	(311,160).....	.....	(311,160).....	..(11,307).....	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.....	(109,994).....	.....	(109,994).....	..165,874.....	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.....	12,990,404.....	1,798.1800.....	1,886,946.....	0.....	0.....	1,991,051.....	.....	1,991,051.....	..104,104.....	0.....	0.....	0.....	114,839.....	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.....	(216,241).....	.....	(216,241).....	..189,982.....	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.....	(1,716,622).....	0.....	0.....	(1,220,758).....	.....	(1,220,758).....	..495,865.....	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.....	15,318,127.....	1,798.1800.....	2,225,064.....	0.....	0.....	2,347,824.....	.....	2,347,824.....	..122,760.....	0.....	0.....	0.....	135,417.....	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.....	(1,006,774).....	.....	(1,006,774).....	..480,906.....	0.....	0.....	0.....	0.....	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.....	(838,146).....	.....	(838,146).....	..177,407.....	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.....	(172,557).....	.....	(172,557).....	..103,302.....	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.....	3,996,637.....	1,798.1800.....	580,539.....	0.....	0.....	612,568.....	.....	612,568.....	..32,029.....	0.....	0.....	0.....	35,331.....	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.....	(361,934).....	.....	(361,934).....	..15,323.....	0.....	0.....	0.....	0.....	003.....	
462131 SCS Collar 1042 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	796.....	0.....	1,798.1800.....	152,402.....	0.....	0.....	170,414.....	.....	170,414.....	..						

SCHEDULE DB - PART A - SECTION 1

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

QE06.53

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)
462233 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	12,992.....	0.....	1,004.5800.....	(2,452,288).....	0.....	0.....	(1,946,886).....	.....	(1,946,886).....	505,402.....	0.....	0.....	0.....	0.....	003.....	
462234 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	12,992.....	14,300,464.....	1,116.2000.....	2,907,651.....	0.....	0.....	2,027,104.....	.....	2,027,104.....	(880,547).....	0.....	0.....	0.....	126,420.....	003.....	
462237 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	20,061.....	22,080,815.....	1,116.2000.....	4,489,596.....	0.....	0.....	3,129,976.....	.....	3,129,976.....	(1,359,620).....	0.....	0.....	0.....	195,201.....	003.....	
462236 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	20,061.....	0.....	892.9600.....	(2,879,611).....	0.....	0.....	(2,166,870).....	.....	(2,166,870).....	712,741.....	0.....	0.....	0.....	0.....	003.....	
462238 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	20,061.....	0.....	1,447.6000.....	(2,044,166).....	0.....	0.....	(911,581).....	.....	(911,581).....	1,132,585.....	0.....	0.....	0.....	0.....	003.....	
462239 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	3,650.....	0.....	781.3400.....	(384,586).....	0.....	0.....	(270,798).....	.....	(270,798).....	113,788.....	0.....	0.....	0.....	0.....	003.....	
462241 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	3,650.....	0.....	1,322.8100.....	(511,246).....	0.....	0.....	(278,335).....	.....	(278,335).....	232,911.....	0.....	0.....	0.....	0.....	003.....	
462240 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	3,650.....	4,017,383.....	1,116.2000.....	816,837.....	0.....	0.....	569,467.....	.....	569,467.....	(247,370).....	0.....	0.....	0.....	35,515.....	003.....	
462245 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	714.....	0.....	1,004.5800.....	(95,401).....	0.....	0.....	(54,962).....	.....	(54,962).....	40,439.....	0.....	0.....	0.....	0.....	003.....	
462247 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	714.....	0.....	1,469.0300.....	(25,488).....	0.....	0.....	(2,626).....	.....	(2,626).....	22,862.....	0.....	0.....	0.....	0.....	003.....	
462246 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	714.....	785,924.....	1,116.2000.....	106,798.....	0.....	0.....	62,495.....	.....	62,495.....	(44,303).....	0.....	0.....	0.....	4,170.....	003.....	
462248 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	159.....	0.....	892.9600.....	(14,810).....	0.....	0.....	(7,336).....	.....	(7,336).....	7,474.....	0.....	0.....	0.....	0.....	003.....	
462250 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	159.....	0.....	1,293.7900.....	(12,189).....	0.....	0.....	(3,676).....	.....	(3,676).....	8,514.....	0.....	0.....	0.....	0.....	003.....	
462249 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	159.....	175,526.....	1,116.2000.....	23,852.....	0.....	0.....	13,958.....	.....	13,958.....	(9,894).....	0.....	0.....	0.....	931.....	003.....	
462260 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	202.....	0.....	1,004.5800.....	(27,052).....	0.....	0.....	(15,585).....	.....	(15,585).....	11,467.....	0.....	0.....	0.....	0.....	003.....	
462262 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	202.....	0.....	1,329.2800.....	(13,662).....	0.....	0.....	(3,312).....	.....	(3,312).....	10,350.....	0.....	0.....	0.....	0.....	003.....	
462261 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	202.....	222,859.....	1,116.2000.....	30,284.....	0.....	0.....	17,721.....	.....	17,721.....	(12,563).....	0.....	0.....	0.....	1,182.....	003.....	
462263 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	404.....	0.....	892.9600.....	(37,523).....	0.....	0.....	(18,587).....	.....	(18,587).....	18,936.....	0.....	0.....	0.....	0.....	003.....	
462264 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	404.....	444,732.....	1,116.2000.....	60,434.....	0.....	0.....	35,364.....	.....	35,364.....	(25,070).....	0.....	0.....	0.....	2,360.....	003.....	
462265 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	404.....	0.....	1,204.6000.....	(43,724).....	0.....	0.....	(19,689).....	.....	(19,689).....	24,036.....	0.....	0.....	0.....	0.....	003.....	
462267 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	217.....	238,637.....	1,116.2000.....	48,521.....	0.....	0.....	33,827.....	.....	33,827.....	(14,694).....	0.....	0.....	0.....	2,110.....	003.....	
462266 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	217.....	0.....	1,004.5800.....	(40,922).....	0.....	0.....	(32,489).....	.....	(32,489).....	8,433.....	0.....	0.....	0.....	0.....	003.....	
462268 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	217.....	0.....	1,554.0900.....	(17,129).....	0.....	0.....	(6,024).....	.....	(6,024).....	11,104.....	0.....	0.....	0.....	0.....	003.....	
462270 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	316.....	348,094.....	1,116.2000.....	70,777.....	0.....	0.....	49,342.....	.....	49,342.....	(21,434).....	0.....	0.....	0.....	3,077.....	003.....	
462271 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	316.....	0.....	1,371.3600.....	(39,282).....	0.....	0.....	(19,835).....	.....	(19,835).....	19,446.....	0.....	0.....	0.....	0.....	003.....	
462269 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	316.....	0.....	892.9600.....	(45,396).....	0.....	0.....	(34,160).....	.....	(34,160).....	11,236.....	0.....	0.....	0.....	0.....	003.....	
462274 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	168.....	0.....	1,258.5200.....	(27,205).....	0.....	0.....	(16,311).....	.....	(16,311).....	10,894.....	0.....	0.....	0.....	0.....	003.....	
462272 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	168.....	0.....	781.3400.....	(17,653).....	0.....	0.....	(12,430).....	.....	(12,430).....	5,223.....	0.....	0.....	0.....	0.....	003.....	
462273 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	168.....	184,401.....	1,116.2000.....	37,494.....	0.....	0.....	26,139.....	.....	26,139.....	(11,355).....	0.....	0.....	0.....	1,630.....	003.....	
462135 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	153.....	0.....	2,011.9800.....	(15,615).....	0.....	0.....	(14,580).....	.....	(14,580).....	1,035.....	0.....	0.....	0.....	0.....	003.....	
462133 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	153.....	0.....	1,438.5400.....	(18,535).....	0.....	0.....	(7,390).....	.....	(7,390).....	11,145.....	0.....	0.....	0.....	0.....	003.....	
462134 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	153.....	293,635.....	1,798.1800.....	29,288.....	0.....	0.....	32,749.....	.....	32,749.....	3,461.....	0.....	0.....	0.....	1,558.....	003.....	
462144 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	214.....	410,021.....	1,798.1800.....	40,896.....	0.....	0.....	45,730.....	.....	45,730.....	4,834.....	0.....	0.....	0.....	2,175.....	003.....	
462145 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	214.....	0.....	2,037.8800.....	(19,987).....	0.....	0.....	(17,986).....	.....	(17,986).....	2,001.....	0.....	0.....	0.....	0.....	003.....	
462143 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	214.....	0.....	1,618.3600.....	(38,630).....	0.....	0.....	(17,726).....	.....	(17,726).....	20,904.....	0.....	0.....	0.....	0.....	003.....	
462146 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	185.....	0.....	1,618.3600.....	(46,986).....	0.....	0.....	(33,414).....	.....	(33,414).....	13,572.....	0.....	0.....	0.....	0.....	003.....	
462147 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2018.....	185.....	355,565.....	1,798.1800.....	51,648.....	0.....	0.....	54,499.....	.....	54,499.....	2,850.....	0.....	0.....	0.....	3,143		

SCHEDULE DB - PART A - SECTION 1

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

QE06.54

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)
469662 SCS Collar 1093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	2,898	0	1,118.8900	102,688	0	0	257,316		257,316	154,628	0	0	0	0		003.....
469664 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	280	0	1,007.0000	(4,764)	0	0	(22,746)		(22,746)	(17,982)	0	0	0	0		003.....
469666 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	280	0	1,480.1900	(4,764)	0	0	(1,092)		(1,092)	3,672	0	0	0	0		003.....
469665 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	280	307,909	1,118.8900	4,764	0	0	24,842		24,842	20,078	0	0	0	1,692		003.....
469669 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	160	0	1,341.2700	(7,812)	0	0	(2,589)		(2,589)	5,222	0	0	0	0		003.....
469667 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	160	0	1,007.0000	(7,812)	0	0	(13,008)		(13,008)	(5,196)	0	0	0	0		003.....
469668 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	160	176,088	1,118.8900	7,812	0	0	14,207		14,207	6,395	0	0	0	968		003.....
469670 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	474	0	895.1100	(23,130)	0	0	(23,370)		(23,370)	(240)	0	0	0	0		003.....
469671 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	474	521,378	1,118.8900	23,130	0	0	42,065		42,065	18,935	0	0	0	2,865		003.....
469672 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	474	0	1,219.0200	(23,130)	0	0	(21,838)		(21,838)	1,292	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	(1,706,046)		(1,706,046)	383,202	0	0	0	0		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	(153,464)		(153,464)	455,900	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	12,233,693	1,118.8900	2,554,354	0	0	1,748,824		1,748,824	(805,531)	0	0	0	109,562		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	(2,029,664)		(2,029,664)	577,969	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	20,103,549	1,118.8900	4,197,554	0	0	2,873,830		2,873,830	(1,323,724)	0	0	0	180,042		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	(762,140)		(762,140)	1,064,838	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	(331,834)		(331,834)	119,755	0	0	0	0		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	(311,355)		(311,355)	286,251	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	4,756,345	1,118.8900	993,109	0	0	679,926		679,926	(313,183)	0	0	0	42,597		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	(22,498)		(22,498)	5,054	0	0	0	0		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	(3,753)		(3,753)	7,547	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	161,332	1,118.8900	33,686	0	0	23,062		23,062	(10,624)	0	0	0	1,445		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	(62,273)		(62,273)	17,732	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	616,800	1,118.8900	128,786	0	0	88,173		88,173	(40,613)	0	0	0	5,524		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	(33,078)		(33,078)	35,453	0	0	0	0		003.....
469796 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	12/17/2013	12/14/2016	3,220	3,544,391	1,118.8900	499,125	0	0	285,968		285,968	(213,157)	0	0	0	19,480		003.....
469797 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	12/17/2013	12/14/2016	3,220	0	1,255.5100	(304,096)	0	0	(111,487)		(111,487)	192,609	0	0	0	0		003.....
469795 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	12/17/2013	12/14/2016	3,220	0	895.1100	(309,135)	0	0	(158,873)		(158,873)	150,262	0	0	0	0		003.....
469634 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	0	1,602.9000	(93,261)	0	0	(139,581)		(139,581)	(46,320)	0	0	0	0		003.....
469636 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	0	2,114.7600	(93,261)	0	0	(99,287)		(99,287)	(6,026)	0	0	0	0		003.....
469635 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	3,174,894	1,781.0000	93,261	0	0	379,002		379,002	285,741	0	0	0	17,449		003.....
469637 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	0	1,602.9000	(125,485)	0	0	(1,084,882)		(1,084,882)	(959,397)	0	0	0	0		003.....
469639 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	0	2,608.1700	(125,485)	0	0	(181,959)		(181,959)	(56,474)	0	0	0	0		003.....
469638 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	11,650,625	1,781.0000	125,485	0	0	1,861,455		1,861,455	1,735,970	0	0	0	104,340		003.....
469642 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	165	0	2,269.4200	(4,475)	0	0	(3,847)		(3,847)	629	0	0	0	0		003.....
469640 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	165	0	1,602.9000	(4,475)	0	0	(13,935)		(13,935)	(9,460)	0	0	0	0		003.....
469641 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	165	316,951	1,781.0000	4,475	0	0	37,837		37,837	33,362	0	0	0	1,742		003.....
469650 SCS Collar 1125 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2016	195	0	1,602.9000	(15,143)	0	0	(16,446)		(16,446)	(1,304)	0	0	0	0		003.....
469651 SCS Collar 1125 S&P500.....	LIFE HEDGE.....	N/A.....																					

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, 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 s 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.....	633,902.....	1,781.0000.....	18,564.....	0	0	101,280.....	.....	101,280.....	82,715.....	0	0	0	5,677.....	.....	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	(312,234).....	.....	.....(312,234).....	(33,845).....	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.....	4,160,244.....	1,781.0000.....	418,393.....	0	0	496,629.....	.....	496,629.....	78,236.....	0	0	0	22,864.....	.....	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	(107,831).....	.....	(107,831).....	154,388.....	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	(1,099,634).....	.....	(1,099,634).....	489,374.....	0	0	0	0	.....	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	(925,859).....	.....	(925,859).....	164,992.....	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.....	16,845,811.....	1,781.0000.....	2,498,441.....	0	0	2,691,504.....	.....	2,691,504.....	193,063.....	0	0	0	150,867.....	.....	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	(206,710).....	.....	(206,710).....	114,930.....	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.....	4,800,615.....	1,781.0000.....	711,990.....	0	0	767,008.....	.....	767,008.....	55,018.....	0	0	0	42,993.....	.....	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	(432,030).....	.....	(432,030).....	10,019.....	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	(13,018).....	.....	(13,018).....	5,794.....	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.....	199,441.....	1,781.0000.....	29,580.....	0	0	31,864.....	.....	31,864.....	2,284.....	0	0	0	1,786.....	.....	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	(15,731).....	.....	(15,731).....	876.....	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.....	182,823.....	1,848.3800.....	18,844.....	0	0	18,307.....	.....	18,307.....	(537).....	0	0	0	1,043.....	.....	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	(7,363).....	.....	(7,363).....	2,374.....	0	0	0	0	.....	003.....
473952 SCS Collar 1139 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	(9,974).....	.....	(9,974).....	6,164.....	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	(13,083).....	.....	(13,083).....	10,009.....	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.....	399,925.....	1,848.3800.....	41,250.....	0	0	40,046.....	.....	40,046.....	(1,204).....	0	0	0	2,281.....	.....	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	(17,609).....	.....	(17,609).....	4,939.....	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	(40,405).....	.....	(40,405).....	24,917.....	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.....	740,638.....	1,848.3800.....	76,400.....	0	0	74,163.....	.....	74,163.....	(2,238).....	0	0	0	4,225.....	.....	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	(8,477).....	.....	(8,477).....	10,729.....	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	(115,059).....	.....	(115,059).....	88,077.....	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.....	3,517,253.....	1,848.3800.....	362,656.....	0	0	352,197.....	.....	352,197.....	(10,459).....	0	0	0	20,062.....	.....	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	(222,607).....	.....	(222,607).....	31,492.....	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	(180,718).....	.....	(180,718).....	111,547.....	0	0	0	0	.....	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	(89,846).....	.....	(89,846).....	48,540.....	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.....	3,312,618.....	1,848.3800.....	341,574.....	0	0	331,708.....	.....	331,708.....	(9,866).....	0	0	0	18,895.....	.....	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	(10,822).....	.....	(10,822).....	1,724.....	0	0	0	0	.....	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	(10,328).....	.....	(10,328).....	2,711.....	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.....	144,388.....	1,848.3800.....	21,999.....	0	0	20,585.....	.....	20,585.....	(1,413).....	0	0	0	1,310.....	.....	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	(129,955).....	.....	(129,955).....	26,920.....	0	0	0	0	.....	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	(209,982).....	.....	(209,982).....	45,746.....	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.....	2,611,452.....	1,848.3800.....	397,995.....	0	0	372,314.....	.....	372,314.....	(25,681).....	0	0	0	23,695.....	.....	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	(491,395).....	.....	(491,395).....	213,391.....	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.....	9,905,650.....	1,848.3800.....	1,509,763.....	0	0	1,412,246.....	.....	1,412,246.....	(97,517).....	0	0	0	89,879.....	.....	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	(742,439).....	.....	(742,439).....	117,946.....	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	(796,633).....	.....	(796,633).....	108,789.....	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.....	7,528,960.....	1,848.3800.....	1,147,560.....	0	0	1,073,401.....	.....	1,073,401.....	(74,159).....	0	0	0	68,314.....	.....	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.....	(284,253).....	0	0	(128,303).....	.....	(128,303).....	155,950.....	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	(144,645).....	.....	(144,645).....	193,917.....	0	0	0	0	.....	003.....
474132 SCS Collar 1159 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	01/15/2014.....	01/14/2019.....	2,388.....	2,628,004.....	0	819,7400.....	0	0	(213,590).....	.....	(213,590).....	27,558.....	0	0	0	23,845.....	.....	003.....
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	327,663.....	.....	327,663.....	(235,811).....	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

QE06.56

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 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)
474137 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	...7,013	...7,718,586	..1,053.9500	...(1,290,302)	0	0	(1,241,822)	.....	.....(1,241,822)	48,480	0	0	0	70,035	.....	003.....
474138 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	...7,013	0	..1,171.0500	...1,654,952	0	0	962,363	.....	.....962,363	(692,589)	0	0	0	0	.....	003.....
474139 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	...7,013	0	..1,729.4100	...(412,336)	0	0	(97,100)	.....	.....(97,100)	315,235	0	0	0	0	.....	003.....
474140 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	..2,574	..2,832,906	..936.8400	...(239,360)	0	0	(163,070)	.....	.....(163,070)	76,289	0	0	0	16,159	.....	003.....
474141 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	...2,574	0	..1,171.0500	..409,228	0	0	175,453	.....	.....175,453	(233,775)	0	0	0	0	.....	003.....
474142 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	...2,574	0	..1,305.2500	...(254,056)	0	0	(65,246)	.....	.....(65,246)	188,810	0	0	0	0	.....	003.....
474145 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	...2,925	0	..1,171.0500	..462,107	0	0	199,378	.....	.....199,378	(262,728)	0	0	0	0	.....	003.....
474144 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	...2,925	..3,219,211	..1,053.9500	...(394,838)	0	0	(300,538)	.....	.....(300,538)	94,300	0	0	0	18,362	.....	003.....
474146 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	...2,925	0	..1,435.3600	...(162,936)	0	0	(21,867)	.....	.....(21,867)	141,069	0	0	0	0	.....	003.....
474156 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	..10,750	..11,832,595	..936.8400	...(1,494,275)	0	0	(1,383,026)	.....	.....(1,383,026)	111,249	0	0	0	107,363	.....	003.....
474157 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	..10,750	0	..1,171.0500	..2,547,793	0	0	1,475,303	.....	.....1,475,303	(1,072,490)	0	0	0	0	.....	003.....
474158 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	..10,750	0	..1,528.2200	...(1,126,619)	0	0	(382,454)	.....	.....(382,454)	744,165	0	0	0	0	.....	003.....
474167 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	363	0	..1,521.5500	...(13,192)	0	0	(1,231)	.....	.....(1,231)	11,961	0	0	0	0	.....	003.....
474166 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	363	0	..1,171.0500	..57,342	0	0	24,740	.....	.....24,740	(32,601)	0	0	0	0	.....	003.....
474165 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	363	..399,464	..1,053.9500	...(48,994)	0	0	(37,293)	.....	.....(37,293)	11,702	0	0	0	2,278	.....	003.....
474170 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	324	0	..1,443.9000	...(41,170)	0	0	(16,511)	.....	.....(16,511)	24,659	0	0	0	0	.....	003.....
474168 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	324	..356,228	..936.8400	...(44,986)	0	0	(41,637)	.....	.....(41,637)	3,349	0	0	0	3,232	.....	003.....
474169 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	324	0	..1,171.0500	..76,379	0	0	44,415	.....	.....44,415	(31,964)	0	0	0	0	.....	003.....
474173 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	494	0	..1,384.8800	...(34,501)	0	0	(6,067)	.....	.....(6,067)	28,434	0	0	0	0	.....	003.....
474171 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	494	..544,211	..1,053.9500	...(66,748)	0	0	(50,806)	.....	.....(50,806)	15,941	0	0	0	3,104	.....	003.....
474172 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	494	0	..1,171.0500	..78,120	0	0	33,705	.....	.....33,705	(44,414)	0	0	0	0	.....	003.....
474176 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	273	..300,773	..936.8400	...(25,566)	0	0	(17,313)	.....	.....(17,313)	8,253	0	0	0	1,716	.....	003.....
474177 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	273	0	..1,171.0500	..44,511	0	0	18,628	.....	.....18,628	(25,883)	0	0	0	0	.....	003.....
474178 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/17/2017	273	0	..1,361.3500	...(22,593)	0	0	(4,200)	.....	.....(4,200)	18,393	0	0	0	0	.....	003.....
474179 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	92	..101,511	..819.7400	...(9,315)	0	0	(8,250)	.....	.....(8,250)	1,065	0	0	0	921	.....	003.....
474181 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	92	0	..1,340.7400	...(15,236)	0	0	(7,061)	.....	.....(7,061)	8,176	0	0	0	0	.....	003.....
474180 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.01/15/2014	.01/14/2019	92	0	..1,171.0500	..21,765	0	0	12,656	.....	.....12,656	(9,109)	0	0	0	0	.....	003.....
481767 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,557	0	..1,293.4200	...(151,635)	0	0	(77,287)	.....	.....(77,287)	74,348	0	0	0	0	.....	003.....
481760 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,557	..2,814,549	..929.1800	...(345,206)	0	0	(163,439)	.....	.....(163,439)	181,767	0	0	0	16,520	.....	003.....
481763 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,557	0	..1,161.4800	..409,133	0	0	192,117	.....	.....192,117	(217,016)	0	0	0	0	.....	003.....
481771 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,660	..2,927,322	..1,045.3300	...(359,038)	0	0	(272,841)	.....	.....(272,841)	86,196	0	0	0	17,182	.....	003.....
481777 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,660	0	..1,429.3200	...(157,711)	0	0	(24,365)	.....	.....(24,365)	133,345	0	0	0	0	.....	003.....
481773 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	...2,660	0	..1,161.4800	..425,526	0	0	199,815	.....	.....199,815	(225,711)	0	0	0	0	.....	003.....
481795 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	951	0	..1,520.6100	...(38,211)	0	0	(3,843)	.....	.....(3,843)	34,368	0	0	0	0	.....	003.....
481785 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	951	..1,046,216	..1,045.3300	...(128,319)	0	0	(97,512)	.....	.....(97,512)	30,807	0	0	0	6,141	.....	003.....
481794 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.02/18/2014	.02/14/2017	951	0	..1,161.4800	..152,082	0	0	71,413	.....	.....71,413	(80,669)	0	0	0	0	.....	003.....
481745 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..8,988	0	..1,045.3300	...(1,647,170)	0	0	(1,583,002)	.....	.....(1,583,002)	64,168	0	0	0	0	.....	003.....
481749 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..8,988	0	..1,717.0200	...(606,488)	0	0	(146,413)	.....	.....(146,413)	460,075	0	0	0	0	.....	003.....
481748 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..8,988	..9,892,622	..1,161.4800	..2,144,189	0	0	1,300,556	.....	.....1,300,556	(843,633)	0	0	0	90,911	.....	003.....
481759 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..13,589	0	..1,507.4800	...(1,524,652)	0	0	(565,901)	.....	.....(565,901)	958,751	0	0	0	0	.....	003.....
481755 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..13,589	..14,956,916	..929.1800	...(1,882,714)	0	0	(1,746,067)	.....	.....(1,746,067)	136,647	0	0	0	137,451	.....	003.....
481756 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86..	.02/18/2014	.02/14/2019	..13,589	0	..1,161.4800	...3,241,855	0	0	1,966,345	.....	.....1,966,345	(1,275,511)	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

QE06.57

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)
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	651,587	.....	.....651,587	... (422,665)	0	0	0	0	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	 (312,529)	.....	..... (312,529)	... 363,173	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	4,956,262	813.0400	... (453,395)	0	0	 (404,107)	.....	..... (404,107)	... 49,288	0	0	0	45,547	0	003.....
481780 SCS Collar 1189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	02/18/2014	02/14/2019	172	189,532	..1,597.6200	... (15,601)	0	0	 (4,835)	.....	..... (4,835)	... 10,766	0	0	0	1,742	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	 24,917	.....	..... 24,917	... (16,164)	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	 (30,328)	.....	..... (30,328)	... 1,242	0	0	0	0	0	003.....
481899 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	3,725,824	..1,656.6800	... (333,165)	0	0	 (209,031)	.....	..... (209,031)	... 124,134	0	0	0	21,869	0	003.....
481901 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	0	..2,154.1500	... (142,103)	0	0	 (109,946)	.....	..... (109,946)	... 32,157	0	0	0	0	0	003.....
481900 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	0	..1,840.7600	... 369,782	0	0	 388,772	.....	..... 388,772	... 18,990	0	0	0	0	0	003.....
481892 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	2,762,032	..1,472.6100	... (161,346)	0	0	 (93,883)	.....	..... (93,883)	... 67,463	0	0	0	16,212	0	003.....
481893 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	0	..1,840.7600	... 274,127	0	0	 288,206	.....	..... 288,206	... 14,079	0	0	0	0	0	003.....
481894 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	0	..1,967.0500	... (190,980)	0	0	 (188,134)	.....	..... (188,134)	... 2,846	0	0	0	0	0	003.....
481907 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	0	..1,840.7600	... 1,479,530	0	0	 1,478,076	.....	..... 1,478,076	... (1,454)	0	0	0	0	0	003.....
481908 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	0	..2,614.3200	... (336,369)	0	0	 (182,471)	.....	..... (182,471)	... 153,898	0	0	0	0	0	003.....
481906 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	10,073,910	..1,656.6800	... (1,244,476)	0	0	 (1,075,680)	.....	..... (1,075,680)	... 168,796	0	0	0	92,577	0	003.....
481898 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	0	..2,083.7400	... (263,393)	0	0	 (241,015)	.....	..... (241,015)	... 22,378	0	0	0	0	0	003.....
481896 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	0	..1,288.5300	... (170,423)	0	0	 (139,868)	.....	..... (139,868)	... 30,555	0	0	0	0	0	003.....
481897 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	2,764,119	..1,840.7600	... 406,017	0	0	 405,559	.....	..... 405,559	... (458)	0	0	0	25,402	0	003.....
481912 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	94	180,450	..1,472.6100	... (10,542)	0	0	 (6,133)	.....	..... (6,133)	... 4,409	0	0	0	1,059	0	003.....
481914 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	94	0	..2,051.7500	... (9,632)	0	0	 (8,700)	.....	..... (8,700)	... 932	0	0	0	0	0	003.....
481913 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	94	0	..1,840.7600	... 17,909	0	0	 18,829	.....	..... 18,829	... 919	0	0	0	0	0	003.....
481927 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	549	1,054,538	..1,656.6800	... (94,303)	0	0	 (59,163)	.....	..... (59,163)	... 35,140	0	0	0	6,190	0	003.....
481929 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	549	0	..2,306.0900	... (23,589)	0	0	 (13,071)	.....	..... (13,071)	... 10,519	0	0	0	0	0	003.....
481928 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	549	0	..1,840.7600	... 104,656	0	0	 110,036	.....	..... 110,036	... 5,380	0	0	0	0	0	003.....
481923 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	139	265,982	..1,840.7600	... 26,398	0	0	 27,754	.....	..... 27,754	... 1,356	0	0	0	1,561	0	003.....
481922 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	139	0	..1,656.6800	... (23,784)	0	0	 (14,922)	.....	..... (14,922)	... 8,862	0	0	0	0	0	003.....
481924 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2017	139	0	..2,074.7600	... (13,191)	0	0	 (11,568)	.....	..... (11,568)	... 1,623	0	0	0	0	0	003.....
481909 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	0	..1,472.6100	... (1,142,953)	0	0	 (972,566)	.....	..... (972,566)	... 170,387	0	0	0	0	0	003.....
481910 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	12,816,123	..1,840.7600	... 1,882,339	0	0	 1,880,420	.....	..... 1,880,420	... (1,918)	0	0	0	117,777	0	003.....
481911 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	0	..2,262.5300	... (868,279)	0	0	 (696,387)	.....	..... (696,387)	... 171,891	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	99,504	..929.1800	... (8,126)	0	0	 (5,778)	.....	..... (5,778)	... 2,348	0	0	0	584	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	 (1,763)	.....	..... (1,763)	... 5,729	0	0	0	0	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	 6,792	.....	..... 6,792	... (7,452)	0	0	0	0	0	003.....
481972 SCS Collar 1215 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014	02/14/2017	214	0	..1,161.4800	... 33,778												

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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 s at Inception and at Year- end (b)
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	(246,541)	.....	.....(246,541)	134,952	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	..10,462,487	..1,672.9500	(1,251,773)	0	0	(1,170,699)	.....	.....(1,170,699)	81,074	0	0	0	97,234	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	1,343,628	.....	.....1,343,628	(18,530)	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	..9,361,390	..1,487.0600	(802,824)	0	0	(747,945)	.....	.....(747,945)	54,879	0	0	0	87,000	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	(550,865)	.....	.....(550,865)	107,689	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	..3,006,842	..1,301.1800	(176,806)	0	0	(160,927)	.....	.....(160,927)	15,879	0	0	0	27,944	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	431,568	.....	.....431,568	(5,952)	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	(269,985)	.....	.....(269,985)	22,598	0	0	0	0	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	37,686	.....	.....37,686	412	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	..374,951	..1,672.9500	(32,862)	0	0	(22,848)	.....	.....(22,848)	10,015	0	0	0	2,261	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	(5,433)	.....	.....(5,433)	3,440	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	(5,748)	.....	.....(5,748)	826	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	..120,852	..1,487.0600	(6,878)	0	0	(4,515)	.....	.....(4,515)	2,363	0	0	0	729	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	12,146	.....	.....12,146	132	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	..520,593	..1,672.9500	(62,289)	0	0	(58,252)	.....	.....(58,252)	4,036	0	0	0	4,838	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	74,721	.....	.....74,721	(1,022)	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	(22,307)	.....	.....(22,307)	6,727	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	(135,366)	.....	.....(135,366)	..481,372	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	..10,421,182	..1,188.2300	2,270,682	0	0	1,290,625	.....	.....1,290,625	(980,056)	0	0	0	96,850	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	(1,799,604)	.....	.....(1,799,604)	(22,483)	0	0	0	0	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	(1,628,641)	.....	.....(1,628,641)	25,607	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	(438,879)	.....	.....(438,879)	866,959	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	..12,886,139	..1,188.2300	2,807,774	0	0	1,595,901	.....	.....1,595,901	(1,211,872)	0	0	0	119,758	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	(182,067)	.....	.....(182,067)	244,797	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	..3,067,069	..1,188.2300	668,287	0	0	379,845	.....	.....379,845	(288,442)	0	0	0	28,504	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	(272,006)	.....	.....(272,006)	5,697	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	30,615	.....	.....30,615	(44,800)	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	..506,701	..1,069.4100	(62,304)	0	0	(53,342)	.....	.....(53,342)	8,962	0	0	0	3,056	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	(1,680)	.....	.....(1,680)	18,156	0	0	0	0	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	(7,604)	.....	.....(7,604)	2,025	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	..114,865	..1,188.2300	17,096	0	0	6,940	.....	.....6,940	(10,156)	0	0	0	693	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	(1,684)	.....	.....(1,684)	7,308	0	0	0	0	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	(27,012)	.....	.....(27,012)	4,538	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	(2,921)	.....	.....(2,921)	14,994	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	..256,592	..1,188.2300	38,190	0	0	15,503		15,503	(22,6						

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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 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)
488586 SCS Collar 1265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.03/17/2014	.03/14/2017	2,178	0	..1,069.4100	(294,034)	0	0	(252,375)	.....	.....(252,375)	41,659	0	0	0	0	0	003.....
488584 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.03/17/2014	.03/14/2017	2,248	2,474,216	..1,188.2300	370,923	0	0	149,490	.....	.....149,490	(221,433)	0	0	0	14,921	0	003.....
488583 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.03/17/2014	.03/14/2017	2,248	0	950.5800	(213,549)	0	0	(163,782)	.....	.....(163,782)	49,767	0	0	0	0	0	003.....
488585 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	.03/17/2014	.03/14/2017	2,248	0	..1,327.8500	(234,139)	0	0	(55,725)	.....	.....(55,725)	178,414	0	0	0	0	0	003.....
496385 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	2,233	2,458,012	..1,119.4900	347,502	0	0	225,498	.....	.....225,498	(122,004)	0	0	0	15,304	0	003.....
496387 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	2,233	0	..1,394.7700	(126,375)	0	0	(35,945)	.....	.....(35,945)	90,430	0	0	0	0	0	003.....
496386 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	2,233	0	..1,007.5400	(287,497)	0	0	(212,318)	.....	.....(212,318)	75,179	0	0	0	0	0	003.....
496389 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	3,020	0	895.5900	(270,482)	0	0	(182,340)	.....	.....(182,340)	88,142	0	0	0	0	0	003.....
496388 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	3,020	3,324,215	..1,119.4900	469,962	0	0	304,963	.....	.....304,963	(164,998)	0	0	0	20,698	0	003.....
496390 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	3,020	0	..1,260.3200	(289,237)	0	0	(134,053)	.....	.....(134,053)	155,185	0	0	0	0	0	003.....
496391 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..12,685	..13,962,493	..1,119.4900	2,811,811	0	0	2,148,787	.....	.....2,148,787	(663,023)	0	0	0	131,397	0	003.....
496392 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..12,685	0	..1,007.5400	(2,158,521)	0	0	(2,095,421)	.....	.....(2,095,421)	63,100	0	0	0	0	0	003.....
496393 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..12,685	0	..1,664.4600	(751,981)	0	0	(308,269)	.....	.....(308,269)	443,712	0	0	0	0	0	003.....
496395 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..16,514	0	895.5900	(2,125,983)	0	0	(2,005,627)	.....	.....(2,005,627)	120,356	0	0	0	0	0	003.....
496396 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..16,514	0	..1,460.2600	(1,662,937)	0	0	(922,548)	.....	.....(922,548)	740,388	0	0	0	0	0	003.....
496394 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	..16,514	18,176,508	..1,119.4900	3,660,442	0	0	2,797,313	.....	.....2,797,313	(863,130)	0	0	0	171,054	0	003.....
496399 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	2,988	0	..1,336.0000	(407,917)	0	0	(260,688)	.....	.....(260,688)	147,229	0	0	0	0	0	003.....
496397 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	2,988	3,288,821	..1,119.4900	662,313	0	0	506,140	.....	.....506,140	(156,173)	0	0	0	30,950	0	003.....
496398 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/15/2019	2,988	0	783.6400	(277,642)	0	0	(255,461)	.....	.....(255,461)	22,181	0	0	0	0	0	003.....
496404 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	119	0	..1,007.5400	(15,295)	0	0	(11,295)	.....	.....(11,295)	4,000	0	0	0	0	0	003.....
496405 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	119	0	..1,484.8900	(4,523)	0	0	(891)	.....	.....(891)	3,632	0	0	0	0	0	003.....
496403 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	119	130,766	..1,119.4900	18,487	0	0	11,996	.....	.....11,996	(6,491)	0	0	0	814	0	003.....
496408 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	264	0	..1,316.6300	(20,428)	0	0	(7,852)	.....	.....(7,852)	12,576	0	0	0	0	0	003.....
496406 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	264	291,029	..1,119.4900	41,144	0	0	26,699	.....	.....26,699	(14,445)	0	0	0	1,812	0	003.....
496407 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	264	0	895.5900	(23,680)	0	0	(15,964)	.....	.....(15,964)	7,716	0	0	0	0	0	003.....
496415 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	209	230,070	..1,119.4900	32,526	0	0	21,106	.....	.....21,106	(11,420)	0	0	0	1,432	0	003.....
496417 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	209	0	..1,343.8400	(14,646)	0	0	(5,051)	.....	.....(5,051)	9,596	0	0	0	0	0	003.....
496416 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	209	0	..1,007.5400	(26,910)	0	0	(19,873)	.....	.....(19,873)	7,037	0	0	0	0	0	003.....
496420 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	141	0	..1,223.8300	(15,419)	0	0	(7,959)	.....	.....(7,959)	7,460	0	0	0	0	0	003.....
496418 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	141	155,347	..1,119.4900	21,962	0	0	14,252	.....	.....14,252	(7,710)	0	0	0	967	0	003.....
496419 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86....	.04/15/2014	.04/18/2017	141	0	895.5900	(12,640)	0	0	(8,521)	.....	.....(8,521)	4,119	0	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	(116,418)	.....	.....(116,418)	(13,710)	0	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	3,267,108	..1,842.9800	297,915	0	0	353,268	.....	.....353,268	55,353	0	0	0	20,342	0	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	(201,118)	.....	.....(201,118)	77,364	0	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	3,436,923	..1,842.9800	313,400	0	0	371,631	.....	.....37							

SCHEDULE DB - PART A - SECTION 1

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

QE06.60

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)
496450 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	04/15/2014	04/15/2019	1,882	0	..2,076.3000	(336,228)	0	0	(337,279)	.....	.....(337,279)	(1,050)	0	0	0	0	003.....	
496442 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	6,259	..12,017,247	..1,842.9800	1,653,848	0	0	1,805,466	.....	.....1,805,466	151,618	0	0	0	113,091	003.....	
496443 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	6,259	0	..1,658.6800	(1,366,502)	0	0	(1,336,500)	.....	.....(1,336,500)	30,002	0	0	0	0	003.....	
496444 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	6,259	0	..2,548.8400	(367,522)	0	0	(309,858)	.....	.....(309,858)	57,664	0	0	0	0	003.....	
496455 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	63	0	..1,658.6800	(10,275)	0	0	(7,503)	.....	.....(7,503)	2,772	0	0	0	0	003.....	
496456 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	63	0	..2,279.4000	(2,477)	0	0	(2,177)	.....	.....(2,177)	300	0	0	0	0	003.....	
496454 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	63	..121,891	..1,842.9800	11,581	0	0	13,179	.....	.....13,179	1,598	0	0	0	759	003.....	
496468 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	143	0	..2,060.8200	(13,023)	0	0	(13,984)	.....	.....(13,984)	(961)	0	0	0	0	003.....	
496466 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	143	..273,996	..1,842.9800	25,999	0	0	29,626	.....	.....29,626	3,627	0	0	0	1,706	003.....	
496467 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/18/2017	143	0	..1,658.6800	(23,125)	0	0	(16,866)	.....	.....(16,866)	6,259	0	0	0	0	003.....	
496471 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	57	0	..2,342.8000	(5,428)	0	0	(5,163)	.....	.....(5,163)	265	0	0	0	0	003.....	
496469 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	57	..109,390	..1,842.9800	15,046	0	0	16,434	.....	.....16,434	1,388	0	0	0	1,029	003.....	
496470 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2014	04/15/2019	57	0	..1,658.6800	(12,447)	0	0	(12,165)	.....	.....(12,165)	282	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	(19,612)	.....	.....(19,612)	(102)	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	..364,633	..1,842.9800	35,745	0	0	39,427	.....	.....39,427	3,682	0	0	0	2,270	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	(13,907)	.....	.....(13,907)	5,832	0	0	0	0	003.....	
500853 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	9,167	..10,090,104	..1,095.9900	1,914,913	0	0	1,679,937	.....	.....1,679,937	(234,976)	0	0	0	96,014	003.....	
500855 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	9,167	0	..1,613.2900	(479,530)	0	0	(295,586)	.....	.....(295,586)	183,944	0	0	0	0	003.....	
500854 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	9,167	0	986.3900	(1,534,296)	0	0	(1,454,913)	.....	.....(1,454,913)	79,383	0	0	0	0	003.....	
500858 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	..13,344	0	..1,412.7300	(1,259,421)	0	0	(924,613)	.....	.....(924,613)	334,808	0	0	0	0	003.....	
500856 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	..13,344	..14,687,745	..1,095.9900	2,787,459	0	0	2,445,415	.....	.....2,445,415	(342,045)	0	0	0	139,764	003.....	
500857 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	..13,344	0	876.7900	(1,672,022)	0	0	(1,562,221)	.....	.....(1,562,221)	109,801	0	0	0	0	003.....	
500860 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	1,998	..2,199,396	767.1900	(180,038)	0	0	(165,333)	.....	.....(165,333)	14,705	0	0	0	20,929	003.....	
500861 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	1,998	0	..1,292.1700	(258,927)	0	0	(208,046)	.....	.....(208,046)	50,881	0	0	0	0	003.....	
500859 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	1,998	0	..1,095.9900	417,404	0	0	366,185	.....	.....366,185	(51,219)	0	0	0	0	003.....	
500867 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	222	0	..1,333.8100	(25,779)	0	0	(20,141)	.....	.....(20,141)	5,638	0	0	0	0	003.....	
500865 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	222	..244,042	..1,095.9900	46,315	0	0	40,632	.....	.....40,632	(5,683)	0	0	0	2,322	003.....	
500866 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	05/15/2014	05/14/2019	222	0	876.7900	(27,781)	0	0	(25,957)	.....	.....(25,957)	1,824	0	0	0	0	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	(199,976)	.....	.....(199,976)	70,605	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	(51,475)	.....	.....(51,475)	60,706	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	..2,436,399	..1,095.9900	320,695	0	0	255,461	.....	.....255,461	(65,234)	0	0	0	15,527	003.....	
500841 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/15/2017	2,578	..2,837,109	..1,095.9900	373,440	0	0	297,477	.....	.....297,477	(75,962)	0	0	0	18,081	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	(147,724)	.....	.....(147,724)	82,325	0	0	0	0	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	(148,679)	.....	.....(148,679)	67,503	0	0	0	0	003.....	
500844 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....																		

SCHEDULE DB - PART A - SECTION 1

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

QE06.61

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 s at Inception and at Year- end (b)
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	(91,001)	.....	.....(91,001)	(3,046)	0	0	0	0	0	003.....
500888 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	248,450	.....	.....248,450	27,277	0	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	2,452,827	..1,683.7700	(194,780)	0	0	(165,952)	.....	.....(165,952)	28,827	0	0	0	15,632	0	003.....
500888 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.05/15/2014	.05/15/2017	1,846	3,543,771	..1,870.8500	321,574	0	0	358,953	.....	.....358,953	37,379	0	0	0	22,585	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	(150,285)	.....	.....(150,285)	26,587	0	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	(258,101)	.....	.....(258,101)	(24,456)	0	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	(3,204)	.....	.....(3,204)	423	0	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	175,495	..1,870.8500	15,932	0	0	17,776	.....	.....17,776	1,843	0	0	0	1,118	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	(11,873)	.....	.....(11,873)	2,014	0	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	18,816	.....	.....18,816	1,953	0	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	185,757	..1,496.6800	(9,267)	0	0	(7,878)	.....	.....(7,878)	1,390	0	0	0	1,184	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	(9,921)	.....	.....(9,921)	(649)	0	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	8,507,924	..1,870.8500	1,124,358	0	0	1,229,694	.....	.....1,229,694	105,336	0	0	0	80,959	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	(1,003,959)	.....	.....(1,003,959)	(76,034)	0	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	(262,782)	.....	.....(262,782)	15,228	0	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	(655,194)	.....	.....(655,194)	(36,519)	0	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	9,475,713	..1,870.8500	1,252,304	0	0	1,369,574	.....	.....1,369,574	117,269	0	0	0	90,168	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	(804,517)	.....	.....(804,517)	(80,031)	0	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	2,919,788	..2,062.2400	(272,585)	0	0	(287,269)	.....	.....(287,269)	(14,683)	0	0	0	27,784	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	(167,495)	.....	.....(167,495)	(18,421)	0	0	0	0	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	422,012	.....	.....422,012	28,349	0	0	0	0	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	(199,557)	.....	.....(199,557)	2,075	0	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	1,809,191	..1,176.6200	253,408	0	0	131,036	.....	.....131,036	(122,372)	0	0	0	11,818	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	(23,624)	.....	.....(23,624)	72,253	0	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	2,585,628	..1,176.6200	361,950	0	0	187,272	.....	.....187,272	(174,678)	0	0	0	16,890	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	(85,120)	.....	.....(85,120)	143,706	0	0	0	0	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	(184,503)	.....	.....(184,503)	11,647	0	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	(1,813)	.....	.....(1,813)	8,261	0	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	283,446	..1,176.6200	39,725	0	0	20,530	.....	.....20,530	(19,195)	0	0	0	1,852	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	(31,265)	.....	.....(31,265)	307	0	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	112,256	..1,176.6200	15,722	0	0	8,131	.....	.....8,131	(7,592)	0	0	0	733	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	(8,011)	.....	.....(8,011)	501	0	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	(2,491)	.....	.....(2,491)	5,481	0	0	0	0	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	(58,299)	.....	.....(58,299)	630	0	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	528,538	..1,176.6200	74,007	0	0	38,281	.....	.....38,281	(35,726)	0	0	0	3,453	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	(10,192)	.....	.....(10,192)	24,525	0	0	0	0	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	(18,520)	0	0	(18,357)	.....	.....(18,357)	1,163	0	0	0	0	0	003.....
509304 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.06/17/2014	.06/14/2017	234	0	..1,269.6900	(26,039)	0	0	(10,783)	.....	.....(10,783)	15,256	0	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	257,253	..1,176.6200	36,000	0	0	18,632	.....	.....18,632	(17,368)	0	0	0	1,680	0	003.....
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	(1,743,699)	.....	.....(1,743,699)	(262,531)	0	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	(226,389)	.....	.....(226,389)	367,014	0	0	0	0	0	003.....
509305 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.06/17/2014	.06/14/2019	9,005	9,911,262	..1,176.6200	2,033,150	0	0	1,353,907	.....	.....1,353,907	(679,243)	0	0	0	95,412	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.62

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 s at Inception and at Year- end (b)
509308 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2014.....	06/14/2019.....	16,100.....	17,721,468.....	1,176.6200.....	3,635,138.....	0.....	0.....	2,420,803.....	.....	2,420,803.....	.....	2,420,803.....	.....	.....0.....	170,597.....	.....	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.....	(860,507).....	.....	.....(860,507).....	.....	.....(860,507).....	.....	.....0.....	0.....	.....	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.....	(2,306,666).....	.....	.....(2,306,666).....	.....	.....(345,965).....	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.....	2,884,041.....	1,176.6200.....	591,724.....	0.....	0.....	393,969.....	.....	393,969.....	.....	.....(197,755).....	0.....	0.....	27,763.....	.....	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.....	(266,573).....	.....	.....(266,573).....	.....	.....(39,925).....	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.....	(211,255).....	.....	.....(211,255).....	.....	.....165,873.....	0.....	0.....	0.....	.....	003.....
509314 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2014.....	06/14/2019.....	340.....	374,187.....	1,176.6200.....	76,725.....	0.....	0.....	51,115.....	.....	51,115.....	.....	.....(25,610).....	0.....	0.....	3,602.....	.....	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.....	(13,506).....	.....	.....(13,506).....	.....	.....16,822.....	0.....	0.....	0.....	.....	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.....	(65,832).....	.....	.....(65,832).....	.....	.....(9,881).....	0.....	0.....	0.....	.....	003.....
509317 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2014.....	06/14/2019.....	268.....	294,672.....	1,176.6200.....	60,440.....	0.....	0.....	40,254.....	.....	40,254.....	.....	.....(20,186).....	0.....	0.....	2,837.....	.....	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.....	(26,815).....	.....	.....(26,815).....	.....	.....17,982.....	0.....	0.....	0.....	.....	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.....	(27,237).....	.....	.....(27,237).....	.....	.....(4,072).....	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.....	(55,710).....	.....	.....(55,710).....	.....	.....32,343.....	0.....	0.....	0.....	.....	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.....	(172,456).....	.....	.....(172,456).....	.....	.....1,199.....	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.....	2,130,630.....	1,941.9900.....	212,571.....	0.....	0.....	177,137.....	.....	177,137.....	.....	.....(35,435).....	0.....	0.....	13,918.....	.....	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.....	(177,669).....	.....	.....(177,669).....	.....	.....1,700.....	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.....	(186,756).....	.....	.....(186,756).....	.....	.....57,831.....	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.....	3,451,525.....	1,941.9900.....	344,356.....	0.....	0.....	286,952.....	.....	286,952.....	.....	.....(57,404).....	0.....	0.....	22,546.....	.....	003.....
509343 SCS Collar 1383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/17/2014.....	06/14/2017.....	262.....	502,255.....	1,941.9900.....	50,110.....	0.....	0.....	41,757.....	.....	41,757.....	.....	.....(8,353).....	0.....	0.....	3,281.....	.....	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.....	(40,653).....	.....	.....(40,653).....	.....	.....282.....	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.....	(6,579).....	.....	.....(6,579).....	.....	.....5,815.....	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.....	106,779.....	1,941.9900.....	10,653.....	0.....	0.....	8,877.....	.....	8,877.....	.....	.....(1,776).....	0.....	0.....	698.....	.....	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.....	(5,496).....	0.....	0.....	(5,496).....	.....	.....(5,496).....	.....	.....53.....	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.....	(4,040).....	.....	.....(4,040).....	.....	.....1,748.....	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.....	144,350.....	1,941.9900.....	14,402.....	0.....	0.....	12,001.....	.....	12,001.....	.....	.....(2,401).....	0.....	0.....	943.....	.....	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.....	(11,684).....	.....	.....(11,684).....	.....	.....81.....	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.....	(5,354).....	.....	.....(5,354).....	.....	.....2,358.....	0.....	0.....	0.....	.....	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.....	(1,048,942).....	.....	.....(1,048,942).....	.....	.....(163,284).....	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.....	7,875,921.....	1,941.9900.....	1,157,291.....	0.....	0.....	1,010,941.....	.....	1,010,941.....	.....	.....(146,350).....	0.....	0.....	75,818.....	.....	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.....	(192,228).....	.....	.....(192,228).....	.....	.....110,580.....	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.....	(632,661).....	.....	.....(632,661).....	.....	.....213,283.....	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.....	11,785,209.....	1,941.9900.....	1,731,724.....	0.....	0.....	1,512,729.....	.....	1,512,729.....	.....	.....(218,994).....	0.....	0.....	113,451.....	.....	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.....	(1,135,485).....	.....	.....(1,135,485).....	.....	.....(203,118).....	0.....	0.....	0.....	.....	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.....	(211,248).....	.....	.....(211,248).....	.....	.....(38,555).....	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.....	2,172.1200.....	(313,061).....	0.....	0.....	(253,004).....	.....	.....(253,004).....	.....	.....60,056.....	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.....	3,219,182.....	1,941.9900.....	473,028.....	0.....	0.....	413,209.....	.....	413,209.....	.....	.....(59,819).....	0.....	0.....	30,990.....	.....	003.....
514980 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2014.....	07/15/2019.....	7,263.....	0.....	1,038.4300.....	(1,187,556).....	0.....	0.....	(1,356,975).....	.....	.....(1,356,975).....	.....	.....(169,419).....	0.....	0.....	0.....	.....	003.....
514979 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2014.....	07/15/2019.....	7,263.....	7,994,180.....	1,153.8100.....	1,606,552.....	0.....	0.....	1,183,529.....	.....	1,183,529.....	.....	.....(423,023).....	0.....	0.....	77,833.....	.....	003.....
514981 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2014.....	07/15/2019.....	7,263.....	0.....	1,666.9100.....	(457,054).....	0.....	0.....	(215,374).....	.....	.....(215,374).....	.....	.....241,680.....	0.....	0.....	0.....	.....	003.....
514970 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2014.....	07/14/2017.....	2,757.....	3,034,545.....	1,153.8100.....	419,057.....	0.....	0.....	254,753.....	.....	254,753.....	.....	.....(164,304).....	0.....	0.....	20,294.....	.....	003.....
514971 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2014.....	07/14/2017.....	2,757.....	0.....	1,038.4300.....	(344,619).....	0.....	0.....	(319,488).....	.....	.....(319,488).....	.....	.....25,131.....	0.....	0.....	0.....	.....	003.....
514972 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2014.....	07/14/2017.....	2,757.....	0.....	1,416.3000.....	(145,981).....	0.....	0.....	(49,098).....	.....	.....(49,098).....	.....	.....96,883.....	0.....	0.....	0.....		

SCHEDULE DB - PART A - SECTION 1

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

QE06.63

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 s at Inception and at Year- end (b)
514975 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/14/2017	2,470	1,288.8100	(227,124)	0	0	(106,332)	.....	.....(106,332)	120,792	0	0	0	0	0	003.....
514974 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/14/2017	2,470	923.0500	(212,427)	0	0	(186,676)	.....	.....(186,676)	25,751	0	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	1,153.8100	18,180	0	0	11,051	.....	.....11,051	(7,128)	0	0	0	880	0	003.....
514977 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/14/2017	120	923.0500	(10,166)	0	0	(9,039)	.....	.....(9,039)	1,128	0	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	1,251.8800	(12,771)	0	0	(6,485)	.....	.....(6,485)	6,287	0	0	0	0	0	003.....
514983 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/15/2019	10,979	923.0500	(1,361,430)	0	0	(1,522,962)	.....	.....(1,522,962)	(161,532)	0	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	1,471.1100	(1,111,542)	0	0	(674,779)	.....	.....(674,779)	436,763	0	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	1,153.8100	2,415,441	0	0	1,789,136	.....	.....1,789,136	(626,305)	0	0	0	117,660	0	003.....
514985 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/15/2019	1,830	2,014.762	1,153.8100	402,701	0	298,284	.....	.....298,284	(104,417)	0	0	0	19,616	0	003.....
514986 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	07/15/2014	07/15/2019	1,830	807.6700	(161,080)	0	0	(180,930)	.....	.....(180,930)	(19,850)	0	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	1,358.6100	(251,212)	0	0	(163,665)	.....	.....(163,665)	87,547	0	0	0	0	0	003.....
515012 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,200	2,276.3800	(95,782)	0	0	(51,540)	.....	.....(51,540)	44,242	0	0	0	0	0	003.....
515010 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,200	2,303.126	1,973.2800	237,854	0	177,340	.....	.....177,340	(60,514)	0	0	0	15,403	0	003.....
515011 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,200	1,775.9500	(195,307)	0	0	(203,520)	.....	.....(203,520)	(8,213)	0	0	0	0	0	003.....
515015 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,266	2,103.9100	(174,683)	0	0	(116,588)	.....	.....(116,588)	58,095	0	0	0	0	0	003.....
515014 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,266	1,578.6200	(132,516)	0	0	(137,878)	.....	.....(137,878)	(5,363)	0	0	0	0	0	003.....
515013 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	1,266	2,430.591	1,973.2800	251,018	0	187,153	.....	.....187,153	(63,865)	0	0	0	16,255	0	003.....
515018 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	391	2,418.8500	(18,493)	0	0	(8,214)	.....	.....(8,214)	10,279	0	0	0	0	0	003.....
515016 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	391	750.194	1,973.2800	77,476	0	57,764	.....	.....57,764	(19,711)	0	0	0	5,017	0	003.....
515017 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/14/2017	391	1,775.9500	(63,617)	0	0	(66,292)	.....	.....(66,292)	(2,675)	0	0	0	0	0	003.....
515019 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	3,133	6,016.149	1,973.2800	906,544	0	739,972	.....	.....739,972	(166,572)	0	0	0	58,575	0	003.....
515021 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	3,133	2,665.5100	(234,595)	0	0	(133,071)	.....	.....(133,071)	101,524	0	0	0	0	0	003.....
515020 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	3,133	1,775.9500	(700,024)	0	0	(849,340)	.....	.....(849,340)	(149,316)	0	0	0	0	0	003.....
515023 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	4,550	1,578.6200	(721,813)	0	0	(894,982)	.....	.....(894,982)	(173,169)	0	0	0	0	0	003.....
515024 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	4,550	2,371.4900	(635,448)	0	0	(432,987)	.....	.....(432,987)	202,461	0	0	0	0	0	003.....
515022 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	4,550	8,736.697	1,973.2800	1,316,490	0	1,074,594	.....	.....1,074,594	(241,897)	0	0	0	85,063	0	003.....
515026 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	1,136	1,381.3000	(122,505)	0	0	(153,104)	.....	.....(153,104)	(30,599)	0	0	0	0	0	003.....
515027 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	1,136	2,210.6700	(216,244)	0	0	(161,208)	.....	.....(161,208)	55,036	0	0	0	0	0	003.....
515025 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.	07/15/2014	07/15/2019	1,136	2,180.526	1,973.2800	328,573	0	268,199	.....	.....268,199	(60,374)	0	0	0	21,230	0	003.....
520480 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	1,663	1,830.865	1,141.6500	262,814	0	167,541	.....	.....167,541	(95,274)	0	0	0	12,532	0	003.....
520482 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	1,663	1,443.0500	(85,032)	0	0	(26,542)	.....	.....(26,542)	58,490	0	0	0	0	0	003.....
520481 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	1,663	1,027.4900	(220,282)	0	0	(190,433)	.....	.....(190,433)	29,849	0	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	2,603.125	1,141.6500	373,670	0	238,210	.....	.....238,210	(135,460)	0	0	0	17,817	0	003.....
520484 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	2,365	913.3200	(219,519)	0	0	(177,908)	.....	.....(177,908)	41,611	0	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	1,301.6000	(214,600)	0	0	(99,189)	.....	.....(99,189)	115,411	0	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	117,623	1,141.6500	16,884	0	10,763	.....	.....10,763	(6,121)	0	0	0	805	0	003.....
520488 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	107	1,543.1700	(3,452)	0	0	(801)	.....	.....(801)	2,651	0	0	0	0	0	003.....
520487 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	107	1,027.4900	(14,152)	0	0	(12,234)	.....	.....(12,234)	1,918	0	0	0	0	0	003.....
520490 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	248	913.3200	(23,009)	0	0	(18,648)	.....	.....(18,648)	4,361	0	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	1,361.4200	(17,826)	0	0	(7,035)	.....	.....(7,035)	10,790	0	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	272,846	1,141.6500	39,166	0	24,968	.....	.....24,968	(14,198)	0	0	0	1,868	0	003.....
520494 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	105	1,387.2200	(6,811)	0	0	(2,502)	.....	.....(2,502)	4,309	0	0	0	0	0	003.....
520492 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2017	105	115,694	1,141.6500	16,608	0	10,587	.....	.....10,587	(6,021)	0	0	0	792	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 Clearinghouse	Counterparty	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)
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	(12,034)	.....	.....(12,034)	1,886	0	0	0	0	0	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	(13,771)	.....	.....(13,771)	3,221	0	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	201,501	..1,141.6500	28,925	0	0	18,439	.....	.....18,439	(10,485)	0	0	0	1,379	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	(9,712)	.....	.....(9,712)	9,404	0	0	0	0	0	003.....
520499 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	8,581	0	..1,027.4900	(1,564,654)	0	0	(1,581,749)	.....	.....(1,581,749)	(17,095)	0	0	0	0	0	003.....
520500 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	8,581	0	..1,729.6000	(429,072)	0	0	(214,968)	.....	.....(214,968)	214,103	0	0	0	0	0	003.....
520498 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	8,581	9,445,487	..1,141.6500	1,930,824	0	0	1,468,261	.....	.....1,468,261	(462,563)	0	0	0	92,955	0	003.....
520501 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	10,346	11,387,225	..1,141.6500	2,327,749	0	0	1,770,096	.....	.....1,770,096	(557,654)	0	0	0	112,064	0	003.....
520502 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	10,346	0	913.3200	(1,420,755)	0	0	(1,420,170)	.....	.....(1,420,170)	585	0	0	0	0	0	003.....
520503 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	10,346	0	..1,504.1200	(982,827)	0	0	(591,491)	.....	.....(591,491)	391,336	0	0	0	0	0	003.....
520505 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	1,929	0	799.1600	(178,085)	0	0	(189,320)	.....	.....(189,320)	(11,235)	0	0	0	0	0	003.....
520504 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	1,929	2,122,993	..1,141.6500	424,333	0	0	330,011	.....	.....330,011	(94,322)	0	0	0	20,893	0	003.....
520506 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	1,929	0	..1,375.6900	(260,386)	0	0	(168,611)	.....	.....(168,611)	91,775	0	0	0	0	0	003.....
520511 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	88	0	913.3200	(11,956)	0	0	(12,145)	.....	.....(12,145)	(188)	0	0	0	0	0	003.....
520510 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	88	97,376	..1,141.6500	19,905	0	0	15,137	.....	.....15,137	(4,768)	0	0	0	958	0	003.....
520512 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	08/15/2014	08/14/2019	88	0	..1,421.3500	(10,616)	0	0	(6,678)	.....	.....(6,678)	3,938	0	0	0	0	0	003.....
520539 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	1,387	0	..1,759.5500	(249,612)	0	0	(233,571)	.....	.....(233,571)	16,041	0	0	0	0	0	003.....
520540 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	1,387	0	..2,319.2900	(107,771)	0	0	(51,922)	.....	.....(51,922)	55,849	0	0	0	0	0	003.....
520538 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	1,387	2,662,425	..1,955.0600	296,717	0	0	222,129	.....	.....222,129	(74,588)	0	0	0	18,223	0	003.....
520544 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	97	185,613	..1,955.0600	20,697	0	0	15,486	.....	.....15,486	(5,212)	0	0	0	1,270	0	003.....
520545 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	97	0	..1,759.5500	(17,392)	0	0	(16,283)	.....	.....(16,283)	1,109	0	0	0	0	0	003.....
520546 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	97	0	..2,479.2100	(4,419)	0	0	(1,631)	.....	.....(1,631)	2,788	0	0	0	0	0	003.....
520552 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	68	0	..2,234.0500	(6,870)	0	0	(3,755)	.....	.....(3,755)	3,116	0	0	0	0	0	003.....
520550 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	68	130,618	..1,955.0600	14,551	0	0	10,898	.....	.....10,898	(3,653)	0	0	0	894	0	003.....
520551 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2017	68	0	..1,759.5500	(12,251)	0	0	(11,459)	.....	.....(11,459)	792	0	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	3,044,455	..1,955.0600	337,834	0	0	254,002	.....	.....254,002	(83,832)	0	0	0	20,838	0	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	(172,883)	.....	.....(172,883)	16,552	0	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	(139,313)	.....	.....(139,313)	78,457	0	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	(3,184)	.....	.....(3,184)	2,461	0	0	0	0	0	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	(5,856)	.....	.....(5,856)	560	0	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	103,119	..1,955.0600	11,443	0	0	8,604	.....	.....8,604	(2,839)	0	0	0	706	0	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	(80,530)	.....	.....(80,530)	7,710	0	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	1,418,126	..1,955.0600	157,365	0	0	118,317	.....	.....118,317	(39,049)	0	0	0	9,707	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	(81,252)	.....	.....(81,252)	37,484	0	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	(118,439)		(118,439)	137,055	0	0	0	0	0	003.....
520556 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....																			

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QE06.65

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 s at Inception and at Year- end (b)
520563 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	835	0	..1,368.5400	(109,395)	0	(111,884)	.....	.....(111,884)	(2,489)	0	0	0	0	0	003.....
520569 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	0	..1,564.0500	(14,604)	0	(15,372)	.....	.....(15,372)	(768)	0	0	0	0	0	003.....
520570 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	0	..2,298.3700	(13,927)	0	(9,316)	.....	.....(9,316)	4,610	0	0	0	0	0	003.....
520568 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	151,241	..1,955.0600	24,463	0	19,556	.....	.....19,556	(4,906)	0	0	0	1,488	0	003.....
520572 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	0	..1,368.5400	(48,195)	0	(49,291)	.....	.....(49,291)	(1,096)	0	0	0	0	0	003.....
520571 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	706,118	..1,955.0600	114,213	0	91,304	.....	.....91,304	(22,908)	0	0	0	6,949	0	003.....
520573 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	0	..2,140.9900	(85,009)	0	(62,708)	.....	.....(62,708)	22,300	0	0	0	0	0	003.....
526064 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	0	..1,035.8700	(256,564)	0	(236,131)	.....	.....(236,131)	20,432	0	0	0	0	0	003.....
526193 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	0	..1,463.1100	(108,340)	0	(29,341)	.....	.....(29,341)	79,000	0	0	0	0	0	003.....
526181 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	2,149,792	..1,150.9700	327,150	0	193,414	.....	.....193,414	(133,736)	0	0	0	15,044	0	003.....
526054 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	0	..920.7800	(268,644)	0	(234,101)	.....	.....(234,101)	34,543	0	0	0	0	0	003.....
526201 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	3,218,951	..1,150.9700	489,852	0	289,605	.....	.....289,605	(200,247)	0	0	0	22,526	0	003.....
526205 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	0	..1,322.6900	(277,739)	0	(113,345)	.....	.....(113,345)	164,394	0	0	0	0	0	003.....
526065 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	..1,035.8700	(12,897)	0	(11,870)	.....	.....(11,870)	1,027	0	0	0	0	0	003.....
526101 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	..1,556.3400	(3,584)	0	(741)	.....	.....(741)	2,844	0	0	0	0	0	003.....
526096 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	108,063	..1,150.9700	16,445	0	9,723	.....	.....9,723	(6,722)	0	0	0	756	0	003.....
526099 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	..1,382.2000	(7,463)	0	(2,593)	.....	.....(2,593)	4,870	0	0	0	0	0	003.....
526055 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	..920.7800	(9,019)	0	(7,859)	.....	.....(7,859)	1,159	0	0	0	0	0	003.....
526097 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	108,063	..1,150.9700	16,445	0	9,723	.....	.....9,723	(6,722)	0	0	0	756	0	003.....
526094 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	0	..1,406.0200	(28,699)	0	(9,321)	.....	.....(9,321)	19,378	0	0	0	0	0	003.....
526093 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	456,161	..1,150.9700	69,418	0	41,400	.....	.....41,400	(28,378)	0	0	0	3,192	0	003.....
526052 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	0	..1,035.8700	(54,440)	0	(50,104)	.....	.....(50,104)	4,336	0	0	0	0	0	003.....
526133 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	382,525	..1,150.9700	83,849	0	59,136	.....	.....59,136	(24,713)	0	0	0	3,808	0	003.....
526068 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	0	..1,035.8700	(61,141)	0	(66,291)	.....	.....(66,291)	(5,150)	0	0	0	0	0	003.....
526148 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	0	..1,630.6900	(29,252)	0	(13,341)	.....	.....(13,341)	15,910	0	0	0	0	0	003.....
526095 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	101,369	..1,150.9700	22,220	0	15,672	.....	.....15,672	(6,548)	0	0	0	1,009	0	003.....
526098 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	0	..1,345.7100	(14,967)	0	(9,132)	.....	.....(9,132)	5,835	0	0	0	0	0	003.....
526053 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	0	..805.6800	(8,988)	0	(9,421)	.....	.....(9,421)	(434)	0	0	0	0	0	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	(247,246)	.....	.....(247,246)	(6,495)	0	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	(36,985)	.....	.....(36,985)	69,259	0	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	2,529,970	..1,998.9800	302,775	0	187,773	.....	.....187,773	(115,001)	0	0	0	17,705	0	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	(314,982)	.....	.....(314,982)	(1,845)	0	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	4,939,876	..1,998.9800	591,438	0	366,636	.....	.....366,636	(224,802)	0	0	0	34,569	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	(176,398)	.....	.....(176,398)	188,247	0	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	(2,472)	.....	.....(2,472)	6,924	0	0	0	0	0	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	(36,890)	.....	.....(36,890)	(977)	0	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	377,478	..1,998.9800	45,183	0	28,016	.....	.....28,016	(17,166)	0	0	0	2,642	0	003.....
526136 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	222	426,464	..1,998.9800	51,030	0	31,652	.....	.....31,652	(19,379)	0	0	0	2,984	0	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	(41,677)	.....	.....(41,677)	(1,090)	0	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	(9,405)	.....	.....(9,405)	13,813	0	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	169,049	..1,998.9800	20,235	0	12,546	.....	.....12,546	(7,688)	0	0	0	1,183	0	003.....
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	(10,778)	.....	.....(10,778)	(60)	0	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	(7,737)	.....	.....(7,737)	6,842	0	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

QE06.66

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)
526118 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	136	261,257	1,998.9800	45,544	0	0	31,626		31,626	(13,918)	0	0	0	2,601	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	(39,311)		(39,311)	(5,168)	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	(6,748)		(6,748)	9,102	0	0	0	0	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	(72,560)		(72,560)	(8,847)	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	954,743	1,998.9800	166,525	0	0	115,573		115,573	(50,952)	0	0	0	9,505	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	(72,785)		(72,785)	46,288	0	0	0	0	003.....	
533036 SCS Collar 1524 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	8,954	14,724,066	1,726.5900	977,605	0	0	11,169		11,169	(966,436)	0	0	0	14,418	003.....	
533037 SCS Collar 1524 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	8,954	0	1,553.9300	(803,627)	0	0	(136,381)		(136,381)	667,246	0	0	0	0	003.....	
533038 SCS Collar 1524 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	8,954	0	1,849.5200	(404,634)	0	0	(216)		(216)	404,419	0	0	0	0	003.....	
533041 SCS Collar 1525 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	1,142	0	1,881.6400	(40,788)	0	0	(10)		(10)	40,778	0	0	0	0	003.....	
533040 SCS Collar 1525 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	1,142	0	1,553.9300	(102,455)	0	0	(17,387)		(17,387)	85,067	0	0	0	0	003.....	
533039 SCS Collar 1525 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	1,142	1,877,175	1,726.5900	124,635	0	0	1,424		1,424	(123,211)	0	0	0	1,838	003.....	
533042 SCS Collar 1526 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	617	1,015,256	1,726.5900	67,408	0	0	770		770	(66,638)	0	0	0	994	003.....	
533043 SCS Collar 1526 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	617	0	1,553.9300	(55,412)	0	0	(9,404)		(9,404)	46,008	0	0	0	0	003.....	
533044 SCS Collar 1526 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2015	617	0	1,828.8000	(32,154)	0	0	(29)		(29)	32,126	0	0	0	0	003.....	
533059 SCS Collar 1527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2014	10/14/2015	7,457	0	1,263.9800	0	0	0	(1,921)		(1,921)	(1,921)	0	0	0	0	003.....	
533058 SCS Collar 1527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2014	10/14/2015	7,457	0	1,113.7500	(137,682)	0	0	(95,304)		(95,304)	42,378	0	0	0	0	003.....	
533057 SCS Collar 1527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2014	10/14/2015	7,457	8,307,065	1,237.5000	0	0	0	2,258		2,258	2,258	0	0	0	8,135	003.....	
533060 SCS Collar 1528 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	1,458	1,155,107	982.6000	114,643	0	0	28		28	(114,615)	0	0	0	1,131	003.....	
533061 SCS Collar 1528 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	1,458	0	884.3400	(85,986)	0	0	(135,819)		(135,819)	(49,833)	0	0	0	0	003.....	
533062 SCS Collar 1528 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	1,458	0	1,091.1800	(42,191)	0	0	(2)		(2)	42,189	0	0	0	0	003.....	
533064 SCS Collar 1529 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	7,522	0	884.3400	(443,490)	0	0	(700,513)		(700,513)	(257,023)	0	0	0	0	003.....	
533065 SCS Collar 1529 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	7,522	0	1,073.0000	(258,076)	0	0	(15)		(15)	258,061	0	0	0	0	003.....	
533063 SCS Collar 1529 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	7,522	5,957,706	982.6000	591,295	0	0	144		144	(591,151)	0	0	0	5,834	003.....	
533068 SCS Collar 1530 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	691	0	1,059.7300	(26,418)	0	0	(2)		(2)	26,416	0	0	0	0	003.....	
533066 SCS Collar 1530 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	691	547,326	982.6000	54,321	0	0	13		13	(54,308)	0	0	0	536	003.....	
533067 SCS Collar 1530 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	10/15/2014	10/14/2015	691	0	884.3400	(40,743)	0	0	(64,355)		(64,355)	(23,612)	0	0	0	0	003.....	
533070 SCS Collar 1531 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	259	0	3,407.3800	(48,019)	0	0	(57)		(57)	47,962	0	0	0	0	003.....	
533069 SCS Collar 1531 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	259	1,082,267	3,785.9740	76,048	0	0	100,172		100,172	24,124	0	0	0	1,060	003.....	
533071 SCS Collar 1531 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	259	0	4,098.3200	(37,280)	0	0	(31,774)		(31,774)	5,505	0	0	0	0	003.....	
533073 SCS Collar 1532 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	1,794	0	3,407.3800	(332,852)	0	0	(397)		(397)	332,455	0	0	0	0	003.....	
533072 SCS Collar 1532 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	1,794	7,501,884	3,785.9740	527,134	0	0	694,352		694,352	167,218	0	0	0	7,346	003.....	
533074 SCS Collar 1532 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	1,794	0	4,043.4200	(295,639)	0	0	(291,298)		(291,298)	4,342	0	0	0	0	003.....	
533076 SCS Collar 1533 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	195	0	3,407.3800	(36,112)	0	0	(43)		(43)	36,069	0	0	0	0	003.....	
533075 SCS Collar 1533 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	195	813,910	3,785.9740	57,191	0	0	75,335		75,335	18,144	0	0	0	797	003.....	
533077 SCS Collar 1533 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	195	0	4,005.5600	(35,015)	0	0	(37,363)		(37,363)	(2,348)	0	0	0	0	003.....	
533078 SCS Collar 1534 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	12,590	893,259	70.8500	47,842	0	0	12,868		12,868	(34,974)	0	0	0	875	003.....	
533079 SCS Collar 1534 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	12,590	0	63.7700	(42,680)	0	0	(671)		(671)	42,009	0	0	0	0	003.....	
533080 SCS Collar 1534 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	12,590	0	80.1300	(13,723)	0	0	(48)		(48)	13,675	0	0	0	0	003.....	
533081 SCS Collar 1535 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	78,024	5,535,802	70.8500	296,491	0	0	79,747		79,747	(216,745)	0	0	0	5,421	003.....	
533083 SCS Collar 1535 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	78,024	0	77.7200	(115,476)	0	0	(873)		(873)	114,603	0	0	0	0	003.....	
533082 SCS Collar 1535 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2015	78,024	0	63.7700	(264,501)	0	0	(4,158)		(4,158)	260,343	0	0	0	0	003.....	

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

QE06.67

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)
533085 SCS Collar 1536 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...9,725	0	63.7700	(32,967)	0	0	(518)	.....	.....(518)	32,449	0	0	0	0	0	003.....
533086 SCS Collar 1536 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...9,725	0	76.4500	(17,116)	0	0	(205)	.....	.....(205)	16,911	0	0	0	0	0	003.....
533084 SCS Collar 1536 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...9,725	..689,973	70.8500	36,954	0	0	9,939	.....	.....9,939	(27,015)	0	0	0	676	0	003.....
533088 SCS Collar 1537 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...39,927	0	19.8400	(41,525)	0	0	(593)	.....	.....(593)	40,931	0	0	0	0	0	003.....
533089 SCS Collar 1537 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...39,927	0	23.6500	(34,338)	0	0	(2,239)	.....	.....(2,239)	32,099	0	0	0	0	0	003.....
533087 SCS Collar 1537 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...39,927	904,755	22.0400	62,287	0	0	30,563	.....	.....30,563	(31,723)	0	0	0	886	0	003.....
533090 SCS Collar 1538 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...59,403	2,678,494	81.7800	0	0	0	1	.....	.....1	1	0	0	0	2,623	0	003.....
533091 SCS Collar 1538 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...59,403	0	73.6000	(72,472)	0	0	(1,693,568)	.....	.....(1,693,568)	(1,621,096)	0	0	0	0	0	003.....
533092 SCS Collar 1538 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...59,403	0	89.6300	0	0	0	(0)	.....	.....(0)	(0)	0	0	0	0	0	003.....
533094 SCS Collar 1539 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...6,322	0	73.6000	(22,506)	0	0	(180,234)	.....	.....(180,234)	(157,728)	0	0	0	0	0	003.....
533093 SCS Collar 1539 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...6,322	285,052	81.7800	29,460	0	0	0	.....	.....0	(29,460)	0	0	0	279	0	003.....
533095 SCS Collar 1539 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...6,322	0	90.7800	(11,885)	0	0	0	.....	.....0	11,885	0	0	0	0	0	003.....
533096 SCS Collar 1540 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...4,952	223,300	81.7800	0	0	0	0	.....	.....0	0	0	0	0	219	0	003.....
533097 SCS Collar 1540 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...4,952	0	73.6000	(7,676)	0	0	(141,189)	.....	.....(141,189)	(133,513)	0	0	0	0	0	003.....
533098 SCS Collar 1540 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86....	..10/15/2014	..10/14/2015	...4,952	0	87.5900	0	0	0	(0)	.....	.....(0)	(0)	0	0	0	0	0	003.....
537883 SCS Collar 1541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..11/17/2014	..11/16/2015	...5,071	114,901	24.0600	7,352	0	0	744	.....	.....744	(6,609)	0	0	0	206	0	003.....
537885 SCS Collar 1541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..11/17/2014	..11/16/2015	...5,071	0	25.0100	(5,020)	0	0	(250)	.....	.....(250)	4,770	0	0	0	0	0	003.....
537884 SCS Collar 1541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..11/17/2014	..11/16/2015	...5,071	0	21.6500	(4,614)	0	0	(2,091)	.....	.....(2,091)	2,523	0	0	0	0	0	003.....
537886 SCS Collar 1542 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...64,106	2,890,553	75.6400	0	0	0	237	.....	.....237	237	0	0	0	5,186	0	003.....
537888 SCS Collar 1542 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...64,106	0	81.0861	0	0	0	(72)	.....	.....(72)	(72)	0	0	0	0	0	003.....
537887 SCS Collar 1542 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...64,106	0	68.0760	(70,517)	0	0	(1,452,466)	.....	.....(1,452,466)	(1,381,949)	0	0	0	0	0	003.....
537891 SCS Collar 1543 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...5,011	0	81.7668	0	0	0	(5)	.....	.....(5)	(5)	0	0	0	0	0	003.....
537890 SCS Collar 1543 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...5,011	0	68.0760	(3,457)	0	0	(113,525)	.....	.....(113,525)	(110,068)	0	0	0	0	0	003.....
537889 SCS Collar 1543 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...5,011	225,927	75.6400	0	0	0	19	.....	.....19	19	0	0	0	405	0	003.....
537893 SCS Collar 1544 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...7,589	0	68.0760	(10,624)	0	0	(171,936)	.....	.....(171,936)	(161,312)	0	0	0	0	0	003.....
537892 SCS Collar 1544 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...7,589	342,169	75.6400	0	0	0	28	.....	.....28	28	0	0	0	614	0	003.....
537894 SCS Collar 1544 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	..11/17/2014	..11/16/2015	...7,589	0	80.2540	0	0	0	(10)	.....	.....(10)	(10)	0	0	0	0	0	003.....
533160 SCS Collar 1545 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2015	...33,589	0	1,676.2400	(3,011,629)	0	0	(36,099)	.....	.....(36,099)	2,975,530	0	0	0	0	0	003.....
533161 SCS Collar 1545 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2015	...33,589	0	2,007.7600	(2,158,458)	0	0	(92,186)	.....	.....(92,186)	2,066,272	0	0	0	0	0	003.....
533159 SCS Collar 1545 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2015	...33,589	..64,492,736	1,862.4900	4,236,636	0	0	2,288,972	.....	.....2,288,972	(1,947,665)	0	0	0	63,154	0	003.....
533162 SCS Collar 1546 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...2,799	5,374,051	1,862.4900	357,089	0	0	190,735	.....	.....190,735	(166,354)	0	0	0	5,262	0	003.....
533163 SCS Collar 1546 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...2,799	0	1,676.2400	(257,531)	0	0	(3,008)	.....	.....(3,008)	254,522	0	0	0	0	0	003.....
533164 SCS Collar 1546 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...2,799	0	2,039.4300	(148,792)	0	0	(2,421)	.....	.....(2,421)	146,371	0	0	0	0	0	003.....
533166 SCS Collar 1547 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...2,563	0	1,676.2400	(235,843)	0	0	(2,755)	.....	.....(2,755)	233,088	0	0	0	0	0	003.....
533165 SCS Collar 1547 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	..10/15/2014	..10/14/2015	...2,563	4,921,488	1,862.4900	327,018	0	0	174,673		174,673	(152,344)	0	0	0	4,819	0	003.....
533167 SCS Collar 1547 S&P500.....	LIFE																						

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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 s at Inception and at Year- end (b)
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	(124,345)	.....	.....(124,345)	41,356	0	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	(14,773)	.....	.....(14,773)	15,409	0	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	(5,357)	.....	.....(5,357)	1,937	0	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	157,727	..1,862.4900	18,298	0	0	17,760	.....	17,760	(538)	0	0	0	1,128	0	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	(12,259)	.....	.....(12,259)	4,098	0	0	0	0	0	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	(19,557)	.....	.....(19,557)	7,235	0	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	384,524	..1,862.4900	43,887	0	0	43,295	.....	43,295	(592)	0	0	0	2,750	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	(26,333)	.....	.....(26,333)	3,814	0	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	(149,592)	.....	.....(149,592)	115,664	0	0	0	0	0	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	(1,199,476)	.....	.....(1,199,476)	140,377	0	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	9,508,968	..1,862.4900	1,504,473	0	0	1,487,576	.....	1,487,576	(16,897)	0	0	0	95,577	0	003.....
533186 SCS Collar 1554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,355	8,362,614	..1,862.4900	1,324,800	0	0	1,308,241	.....	1,308,241	(16,559)	0	0	0	84,055	0	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	(770,402)	.....	.....(770,402)	104,523	0	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	(427,639)	.....	.....(427,639)	110,740	0	0	0	0	0	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	(144,592)	.....	.....(144,592)	23,240	0	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	2,281,368	..1,862.4900	363,789	0	0	356,894	.....	356,894	(6,895)	0	0	0	22,931	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	(188,158)	.....	.....(188,158)	31,943	0	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	(691)	.....	.....(691)	1,299	0	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	683,483	..1,955.6100	93,152	0	0	91,016	.....	91,016	(2,135)	0	0	0	6,870	0	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	(86,217)	.....	.....(86,217)	12,178	0	0	0	0	0	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	(36,681)	.....	.....(36,681)	4,496	0	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	338,133	..1,955.6100	46,639	0	0	45,027	.....	45,027	(1,611)	0	0	0	3,399	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	(5,004)	.....	.....(5,004)	4,036	0	0	0	0	0	003.....
533205 SCS Collar 1560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	115	0	..1,396.8700	(19,623)	0	0	(16,977)	.....	.....(16,977)	2,646	0	0	0	0	0	003.....
533206 SCS Collar 1560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	115	0	..2,445.2600	(13,176)	0	0	(10,200)	.....	.....(10,200)	2,976	0	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	220,611	..1,955.6100	30,463	0	0	29,377	.....	29,377	(1,086)	0	0	0	2,217	0	003.....
533260 SCS Collar 1561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	33,652	0	..1,186.2300	(1,393,195)	0	0	(4,687)	.....	.....(4,687)	1,388,507	0	0	0	0	0	003.....
533258 SCS Collar 1561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	33,652	37,040,401	..1,072.4500	3,040,126	0	0	1,262,542	.....	1,262,542	(1,777,584)	0	0	0	36,271	0	003.....
533259 SCS Collar 1561 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	33,652	0	..965.2000	(2,185,364)	0	0	(15,080)	.....	.....(15,080)	2,170,283	0	0	0	0	0	003.....
533263 SCS Collar 1562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	4,342	0	..1,202.8600	(154,286)	0	0	(200)	.....	.....(200)	154,086	0	0	0	0	0	003.....
533262 SCS Collar 1562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	4,342	0	..965.2000	(281,996)	0	0	(1,946)	.....	.....(1,946)	280,050	0	0	0	0	0	003.....
533261 SCS Collar 1562 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	4,342	4,779,639	..1,072.4500	392,293	0	0	162,917	.....	162,917	(229,377)	0	0	0	4,680	0	003.....
533264 SCS Collar 1563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	3,600	3,962,676	..1,072.4500	325,240	0	0	135,070	.....	135,070	(190,170)	0	0	0	3,880	0	003.....
533265 SCS Collar 1563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	3,600	0	..965.2000	(233,796)	0	0	(1,613)	.....	.....(1,613)	232,182	0	0	0	0	0	003.....
533266 SCS Collar 1563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2015	3,600	0	..1,171.4300	(164,492)	0	0	(1,433)		(1,433)	163,060	0	0	0	0	0	003.....

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

QE06.69

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
	Description																						
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	(80,202)	.....	.....(80,202)	35,988	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	145,740	1,072.4500	21,789	0	0	18,656	.....	.....18,656	(3,133)	0	0	0	1,042	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	(9,498)	.....	.....(9,498)	3,853	0	0	0	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	(8,513)	.....	.....(8,513)	4,892	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	7,197,682	1,072.4500	1,497,098	0	0	1,362,142	.....	.....1,362,142	(134,956)	0	0	0	72,346	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	(1,061,523)	.....	.....(1,061,523)	179,759	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	(188,455)	.....	.....(188,455)	143,805	0	0	0	0	003.....
533283	SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	11,057	0	857.9600	(1,588,997)	0	0	(1,344,537)	.....	.....(1,344,537)	244,460	0	0	0	0	003.....
533282	SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	11,057	12,170,271	1,072.4500	2,490,140	0	0	2,303,190	.....	.....2,303,190	(186,950)	0	0	0	122,326	003.....
533284	SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	11,057	0	1,522.8700	(1,030,620)	0	0	(644,831)	.....	.....(644,831)	385,789	0	0	0	0	003.....
533285	SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	1,343	1,477,921	1,072.4500	302,395	0	0	279,691	.....	.....279,691	(22,704)	0	0	0	14,855	003.....
533286	SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	1,343	0	750.7100	(145,444)	0	0	(117,630)	.....	.....(117,630)	27,814	0	0	0	0	003.....
533287	SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	1,343	0	1,337.3400	(172,674)	0	0	(139,959)	.....	.....(139,959)	32,715	0	0	0	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	(110,950)	.....	.....(110,950)	18,789	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	(9,552)	.....	.....(9,552)	9,661	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	752,303	1,126.0700	140,955	0	0	125,437	.....	.....125,437	(15,518)	0	0	0	7,562	003.....
533295	SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	890	0	911.5800	(143,103)	0	0	(125,535)	.....	.....(125,535)	17,567	0	0	0	0	003.....
533294	SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	890	979,123	1,126.0700	181,256	0	0	163,259	.....	.....163,259	(17,997)	0	0	0	9,841	003.....
533296	SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	890	0	1,790.9800	(48,570)	0	0	(20,634)	.....	.....(20,634)	27,936	0	0	0	0	003.....
533298	SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	125	0	804.3300	(14,740)	0	0	(12,959)	.....	.....(12,959)	1,781	0	0	0	0	003.....
533299	SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	125	0	1,501.4200	(12,182)	0	0	(7,827)	.....	.....(7,827)	4,355	0	0	0	0	003.....
533297	SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	10/15/2014	10/14/2019	125	137,529	1,126.0700	25,459	0	0	22,932	.....	.....22,932	(2,528)	0	0	0	1,382	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	(8,270)	.....	.....(8,270)	2,540	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	102,634	1,072.4500	21,350	0	0	19,422	.....	.....19,422	(1,928)	0	0	0	1,032	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	(11,338)	.....	.....(11,338)	2,292	0	0	0	0	003.....
537847	SCS Collar 1576 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	11/17/2014	11/16/2015	250	278,853	1,182.5000	20,128	0	0	1,517	.....	.....1,517	(18,611)	0	0	0	500	003.....
537848	SCS Collar 1576 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	11/17/2014	11/16/2015	250	0	1,064.2500	(8,881)	0	0	(2,118)	.....	.....(2,118)	6,764	0	0	0	0	003.....
537849	SCS Collar 1576 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	11/17/2014	11/16/2015	250	0	1,226.2500	(13,938)	0	0	(650)	.....	.....(650)	13,288	0	0	0	0	003.....
537869	SCS Collar 1577 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	11,670	0	67.6400	(32,443)	0	0	(10,126)	.....	.....(10,126)	22,317	0	0	0	0	003.....
537868	SCS Collar 1577 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	11,670	827,986	75.1500	36,994	0	0	4,352	.....	.....4,352	(32,642)	0	0	0	1,486	003.....
537870	SCS Collar 1577 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	11,670	0	80.9800	(12,487)	0	0	(529)	.....	.....(529)	11,958	0	0	0	0	003.....
537871	SCS Collar 1578 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	80,732	5,727,926	75.1500	253,498	0	0	30,104	.....	.....30,104	(223,394)	0	0	0	10,277	003.....
537873	SCS Collar 1578 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	80,732	0	79.4500	(116,254)	0	0	(5,942)	.....	.....(5,942)	110,312	0	0	0	0	003.....
537872	SCS Collar 1578 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	80,732	0	67.6400	(226,049)	0	0	(70,048)	.....	.....(70,048)	156,001	0	0	0	0	003.....
537874	SCS Collar 1579 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	9,102	645,772	75.1500	28,398	0	0	3,394	.....	.....3,394	(25,004)	0	0	0	1,159	003.....
537876	SCS Collar 1579 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	11/17/2014	11/16/2015	9,102	0	78.5100	(15,473)	0	0	(92								

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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 s at Inception and at Year- end (b)
537830 SCS Collar 1581 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GEFF7VPJ5I7OUK5573	11/17/2014	11/16/2015	1,631	0	1,926.0800	(56,201)	0	(317)		(317)	55,883	0	0	0	0	003	
537832 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GEFF7VPJ5I7OUK5573	11/17/2014	11/16/2015	800	0	1,624.6300	(57,948)	0	(46,523)		(46,523)	11,425	0	0	0	0	003	
537833 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GEFF7VPJ5I7OUK5573	11/17/2014	11/16/2015	800	0	1,880.0500	(41,281)	0	(332)		(332)	40,949	0	0	0	0	003	
537831 SCS Collar 1582 MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GEFF7VPJ5I7OUK5573	11/17/2014	11/16/2015	800	1,316,329	1,805.1400	72,397	0	1,278		1,278	(71,118)	0	0	0	2,362	003	
537850 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	1,355,326	985.8800	117,249	0	380		380	(116,869)	0	0	0	2,432	003	
537851 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	0	887.2900	(83,505)	0	(169,182)		(169,182)	(85,678)	0	0	0	0	003	
537852 SCS Collar 1583 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	1,711	0	1,079.5400	(49,076)	0	(70)		(70)	49,007	0	0	0	0	003	
537854 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	0	887.2900	(402,327)	0	(815,124)		(815,124)	(412,797)	0	0	0	0	003	
537855 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	0	1,062.2900	(281,052)	0	(444)		(444)	280,608	0	0	0	0	003	
537853 SCS Collar 1584 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	8,244	6,529,986	985.8800	564,907	0	1,829		1,829	(563,078)	0	0	0	11,716	003	
537858 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	748	0	1,050.9500	(28,430)	0	(49)		(49)	28,381	0	0	0	0	003	
537857 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	748	0	887.2900	(36,481)	0	(73,911)		(73,911)	(37,431)	0	0	0	0	003	
537856 SCS Collar 1585 MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	7LTFWZYICNSX8D621K86	11/17/2014	11/16/2015	748	592,101	985.8800	51,222	0	166		166	(51,057)	0	0	0	1,062	003	
537860 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	0	3,792.4100	(73,803)	0	(22,368)		(22,368)	51,435	0	0	0	0	003	
537861 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	0	4,456.0800	(77,355)	0	(12,283)		(12,283)	65,072	0	0	0	0	003	
537859 SCS Collar 1586 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	471	1,969,580	4,213.7900	133,116	0	53,720		53,720	(79,395)	0	0	0	3,534	003	
537867 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	0	4,362.5400	(60,815)	0	(15,137)		(15,137)	45,678	0	0	0	0	003	
537865 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	1,246,244	4,213.7900	84,204	0	33,992		33,992	(50,213)	0	0	0	2,236	003	
537866 SCS Collar 1587 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	298	0	3,792.4100	(46,713)	0	(14,153)		(14,153)	32,560	0	0	0	0	003	
537862 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	10,635,743	4,213.7900	727,626	0	290,091		290,091	(437,535)	0	0	0	19,083	003	
537863 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	0	3,792.4100	(403,598)	0	(120,787)		(120,787)	282,811	0	0	0	0	003	
537864 SCS Collar 1588 NDX	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	11/17/2014	11/16/2015	2,544	0	4,403.8300	(480,319)	0	(97,831)		(97,831)	382,487	0	0	0	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	(346,446)		(346,446)	28,751	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	4,324,342	1,164.2300	656,378	0	386,006		386,006	(270,372)	0	0	0	31,526	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	(154,181)		(154,181)	218,187	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	2,140,427	1,164.2300	463,891	0	330,338		330,338	(133,552)	0	0	0	21,739	003	
537911 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	814.9600	(202,863)	0	(212,081)		(212,081)	(9,217)	0	0	0	0	003	
537912 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	1,407.3300	(274,134)	0	(169,444)		(169,444)	104,690	0	0	0	0	003	
537932 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	873.1800	(44,311)	0	(46,561)		(46,561)	(2,250)	0	0	0	0	003	
537933 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	1,574.8600	(35,188)	0	(18,438)		(18,438)	16,750	0	0	0	0	003	
537931 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	397,075	1,222.4500	77,071	0	52,896		52,896	(24,175)	0	0	0	4,033	003	
537897 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	0	1,256.6700	(1,436,931)	0	(12,130)		(12,130)	1,424,801	0	0	0	0	003	
537896 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	0	1,047.8100	(1,924,601)	0	(674,292)		(674,292)	1,250,310	0	0	0	0	003	
537895 SCS Collar 1592 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/16/2015	32,598	35,880,511	1,164.2300	2,808,340	0	272,028		272,028	(2,536,312)	0	0	0	64,377	003	
537898 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	1,781,167	1,164.2300	273,837	0	158,993		158,993	(114,844)	0	0	0	12,986	003	
537899 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,047.8100	(220,516)	0	(212,652)		(212,652)	7,864	0	0	0	0	003	
537900 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,484.2800	(90,880)	0	(24,694)		(24,694)	66,186	0	0	0	0	003	
537906 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,781.6300	(564,698)	0	(226,453)		(226,453)	338,245	0	0	0	0	003	
537904 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	9,765,225	1,164.2300	2,145,587	0	1,507,093		1,507,093	(638,494)	0	0	0	99,179	003	
537905 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,047.8100	(1,640,597)	0	(1,782,792)		(1,782,792)	(142,195)	0	0	0	0	003	
537908 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	931.3900	(1,666,703)	0	(1,800,721)		(1,800,721)	(134,018)	0	0	0	0	003	
537909 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	1,547.1500	(1,298,671)	0	(668,850)		(668,850)	629,820	0	0	0	0	003	
537907 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	13,130,913	1,164.2300	2,885,086	0	2,026,528		2,026,528	(858,558)	0	0	0	133,362	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)
537915 SCS Collar 1596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	4,945.....	0	..1,275.6500.....	(186,175).....	0.....	0.....	(1,099).....	.....	.....(1,099).....	185,076.....	0.....	0.....	0.....	0.....	003.....	
537914 SCS Collar 1596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	4,945.....	0	..1,047.8100.....	(292,045).....	0.....	0.....	(102,284).....	.....	.....(102,284).....	189,760.....	0.....	0.....	0.....	0.....	003.....	
537913 SCS Collar 1596 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	4,945.....	5,442,772.....	..1,164.2300.....	425,903.....	0.....	0.....	41,264.....	.....	.....41,264.....	(384,638).....	0.....	0.....	0.....	9,765.....	003.....	
537918 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	452.....	0	..1,588.2500.....	(16,726).....	0.....	0.....	(3,281).....	.....	.....(3,281).....	13,444.....	0.....	0.....	0.....	0.....	003.....	
537916 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	452.....	497,290.....	..1,164.2300.....	76,453.....	0.....	0.....	44,390.....	.....	.....44,390.....	(32,063).....	0.....	0.....	0.....	3,625.....	003.....	
537917 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	452.....	0	..1,047.8100.....	(61,562).....	0.....	0.....	(59,371).....	.....	.....(59,371).....	2,191.....	0.....	0.....	0.....	0.....	003.....	
537926 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	617.....	0	..1,047.8100.....	(113,907).....	0.....	0.....	(123,928).....	.....	.....(123,928).....	(10,021).....	0.....	0.....	0.....	0.....	003.....	
537925 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	617.....	678,811.....	..1,222.4500.....	133,957.....	0.....	0.....	90,429.....	.....	.....90,429.....	(43,528).....	0.....	0.....	0.....	6,894.....	003.....	
537927 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	617.....	0	..1,983.2700.....	(24,200).....	0.....	0.....	(8,502).....	.....	.....(8,502).....	15,698.....	0.....	0.....	0.....	0.....	003.....	
537930 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	571.....	0	..1,787.5600.....	(35,797).....	0.....	0.....	(14,306).....	.....	.....(14,306).....	21,491.....	0.....	0.....	0.....	0.....	003.....	
537929 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	571.....	0	..989.6000.....	(92,105).....	0.....	0.....	(99,899).....	.....	.....(99,899).....	(7,794).....	0.....	0.....	0.....	0.....	003.....	
537928 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	571.....	628,703.....	..1,222.4500.....	124,057.....	0.....	0.....	83,753.....	.....	.....83,753.....	(40,304).....	0.....	0.....	0.....	6,385.....	003.....	
537934 SCS Collar 1602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	6,844.....	7,533,092.....	..1,164.2300.....	589,609.....	0.....	0.....	57,112.....	.....	.....57,112.....	(532,497).....	0.....	0.....	0.....	13,516.....	003.....	
537935 SCS Collar 1602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	6,844.....	0	..1,047.8100.....	(404,069).....	0.....	0.....	(141,567).....	.....	.....(141,567).....	262,502.....	0.....	0.....	0.....	0.....	003.....	
537936 SCS Collar 1602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/16/2015.....	6,844.....	0	..1,244.1000.....	(333,507).....	0.....	0.....	(3,616).....	.....	.....(3,616).....	329,891.....	0.....	0.....	0.....	0.....	003.....	
537938 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	129.....	0	..814.9600.....	(13,085).....	0.....	0.....	(14,051).....	.....	.....(14,051).....	(966).....	0.....	0.....	0.....	0.....	003.....	
537939 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	129.....	0	..1,336.3100.....	(21,921).....	0.....	0.....	(13,835).....	.....	.....(13,835).....	8,086.....	0.....	0.....	0.....	0.....	003.....	
537937 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	129.....	141,813.....	..1,164.2300.....	31,144.....	0.....	0.....	21,886.....	.....	.....21,886.....	(9,258).....	0.....	0.....	0.....	1,440.....	003.....	
537953 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	1,285.....	2,467,148.....	..2,041.3200.....	301,244.....	0.....	0.....	167,518.....	.....	.....167,518.....	(133,727).....	0.....	0.....	0.....	17,987.....	003.....	
537955 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	1,285.....	0	..2,426.1100.....	(110,686).....	0.....	0.....	(35,825).....	.....	.....(35,825).....	74,860.....	0.....	0.....	0.....	0.....	003.....	
537954 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	1,285.....	0	..1,837.1900.....	(242,856).....	0.....	0.....	(271,665).....	.....	.....(271,665).....	(28,809).....	0.....	0.....	0.....	0.....	003.....	
537956 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	2,120.....	4,069,901.....	..2,041.3200.....	497,029.....	0.....	0.....	276,345.....	.....	.....276,345.....	(220,684).....	0.....	0.....	0.....	29,671.....	003.....	
537957 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	2,120.....	0	..1,633.0600.....	(268,652).....	0.....	0.....	(296,202).....	.....	.....(296,202).....	(27,550).....	0.....	0.....	0.....	0.....	003.....	
537958 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	2,120.....	0	..2,229.9400.....	(314,649).....	0.....	0.....	(137,578).....	.....	.....(137,578).....	177,071.....	0.....	0.....	0.....	0.....	003.....	
537961 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,687.....	0	..2,874.3800.....	(412,193).....	0.....	0.....	(146,028).....	.....	.....(146,028).....	266,165.....	0.....	0.....	0.....	0.....	003.....	
537959 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,687.....	8,998,553.....	..2,041.3200.....	1,594,969.....	0.....	0.....	1,039,012.....	.....	.....1,039,012.....	(555,957).....	0.....	0.....	0.....	91,392.....	003.....	
537960 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,687.....	0	..1,837.1900.....	(1,238,078).....	0.....	0.....	(1,466,206).....	.....	.....(1,466,206).....	(228,128).....	0.....	0.....	0.....	0.....	003.....	
537963 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,724.....	0	..1,633.0600.....	(914,831).....	0.....	0.....	(1,083,801).....	.....	.....(1,083,801).....	(168,970).....	0.....	0.....	0.....	0.....	003.....	
537962 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,724.....	9,070,037.....	..2,041.3200.....	1,607,922.....	0.....	0.....	1,047,266.....	.....	.....1,047,266.....	(560,657).....	0.....	0.....	0.....	92,118.....	003.....	
537964 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	4,724.....	0	..2,535.5200.....	(748,833).....	0.....	0.....	(348,248).....	.....	.....(348,248).....	400,585.....	0.....	0.....	0.....	0.....	003.....	
537966 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	1,385.....	0	..1,428.9200.....	(189,450).....	0.....	0.....	(222,120).....	.....	.....(222,120).....	(32,670).....	0.....	0.....	0.....	0.....	003.....	
537965 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	1,385.....	2,659,967.....	..2,041.3200.....	471,652.....	0.....	0.....	307,132.....	.....	.....307,132.....	(164,520).....	0.....	0.....	0.....	27,015.....	003.....	
537967 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	1,385.....	0	..2,346.0900.....	(298,549).....	0.....	0.....	(161,364).....	.....	.....(161,364).....	137,185.....	0.....	0.....	0.....	0.....	003.....	
537973 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	71.....	0	..2,583.2900.....	(3,750).....	0.....	0.....	(956).....	.....	.....(956).....	2,794.....	0.....	0.....	0.....	0.....	003.....	
537971 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	71.....	136,384.....	..2,041.3200.....	16,662.....	0.....	0.....	9,260.....	.....	.....9,260.....	(7,402).....	0.....	0.....	0.....	994.....	003.....	
537972 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	71.....	0	..1,837.1900.....	(13,418).....	0.....	0.....	(15,017).....	.....	.....(15,017).....	(1,599).....	0.....	0.....	0.....	0.....	003.....	
537974 SCS Collar 1610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	50.....	95,940.....	..2,041.3200.....	11,722.....	0.....	0.....	6,515.....	.....	.....6,515.....	(5,207).....	0.....	0.....	0.....	699.....	003.....	
537975 SCS Collar 1610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	50.....	0	..1,633.0600.....	(6,330).....	0.....	0.....	(6,983).....	.....	.....(6,983).....	(652).....	0.....	0.....	0.....	0.....	003.....	
537976 SCS Collar 1610 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2017.....	50.....	0	..2,325.2700.....	(5,747).....	0.....	0.....	(2,181).....	.....	.....(2,181).....	3,566.....	0.....	0.....	0.....	0.....	003.....	
537982 SCS Collar 1611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	685.....	0	..3,269.3800.....	(29,497).....	0.....	0.....	(8,006).....	.....	.....(8,006).....	21,491.....	0.....	0.....	0.....	0.....	003.....	
537980 SCS Collar 1611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	685.....	1,315,875.....	..2,143.3900.....	202,320.....	0.....	0.....	124,384.....	.....	.....124,384.....	(77,935).....	0.....	0.....	0.....	13,364.....	003.....	
537981 SCS Collar 1611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/17/2014.....	.11/14/2019.....	685.....	0	..1,837.1900.....	(180,909).....	0.....	0.....	(214,406).....	.....	.....(214,406).....	(33,496).....	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, 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 s at Inception and at Year- end (b)
537984 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	451.....	0	..1,735.1200.....	(102,395).....	0.....	0.....	(121,414).....	.....	.....(121,414).....	(19,019).....	0.....	0.....	0.....	0.....	003.....	
537983 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	451.....	866,277.....	..2,143.3900.....	133,202.....	0.....	0.....	81,886.....	.....	.....81,886.....	(51,316).....	0.....	0.....	0.....	8,798.....	003.....	
537985 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	451.....	0.....	..2,925.8200.....	(36,130).....	0.....	0.....	(12,279).....	.....	.....(12,279).....	23,851.....	0.....	0.....	0.....	0.....	003.....	
537988 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	266.....	0.....	..2,593.5000.....	(38,190).....	0.....	0.....	(16,951).....	.....	.....(16,951).....	21,239.....	0.....	0.....	0.....	0.....	003.....	
537987 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	266.....	0.....	..1,530.9900.....	(43,489).....	0.....	0.....	(51,523).....	.....	.....(51,523).....	(8,034).....	0.....	0.....	0.....	0.....	003.....	
537986 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/17/2014.....	11/14/2019.....	266.....	510,736.....	..2,143.3900.....	78,540.....	0.....	0.....	48,277.....	.....	.....48,277.....	(30,263).....	0.....	0.....	0.....	5,187.....	003.....	
537951 SCS Collar 1615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	27,225.....	0.....	..1,837.1900.....	(2,005,087).....	0.....	0.....	(922,877).....	.....	.....(922,877).....	1,082,210.....	0.....	0.....	0.....	0.....	003.....	
537950 SCS Collar 1615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	27,225.....	..52,271,935.....	..2,041.3200.....	3,084,268.....	0.....	0.....	189,903.....	.....	.....189,903.....	(2,894,365).....	0.....	0.....	0.....	93,787.....	003.....	
537952 SCS Collar 1615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	27,225.....	0.....	..2,128.6900.....	(1,889,383).....	0.....	0.....	(30,796).....	.....	.....(30,796).....	1,858,587.....	0.....	0.....	0.....	0.....	003.....	
537968 SCS Collar 1616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,141.....	..6,031,016.....	..2,041.3200.....	355,856.....	0.....	0.....	21,911.....	.....	.....21,911.....	(333,945).....	0.....	0.....	0.....	10,821.....	003.....	
537970 SCS Collar 1616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,141.....	0.....	..2,156.4500.....	(182,749).....	0.....	0.....	(2,179).....	.....	.....(2,179).....	180,570.....	0.....	0.....	0.....	0.....	003.....	
537969 SCS Collar 1616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,141.....	0.....	..1,837.1900.....	(231,405).....	0.....	0.....	(106,479).....	.....	.....(106,479).....	124,926.....	0.....	0.....	0.....	0.....	003.....	
537991 SCS Collar 1617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,174.....	0.....	..2,110.1100.....	(246,335).....	0.....	0.....	(5,150).....	.....	.....(5,150).....	241,185.....	0.....	0.....	0.....	0.....	003.....	
537989 SCS Collar 1617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,174.....	..6,094,976.....	..2,041.3200.....	359,630.....	0.....	0.....	22,143.....	.....	.....22,143.....	(337,487).....	0.....	0.....	0.....	10,936.....	003.....	
537990 SCS Collar 1617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	11/17/2014.....	11/16/2015.....	3,174.....	0.....	..1,837.1900.....	(233,637).....	0.....	0.....	(107,609).....	.....	.....(107,609).....	126,028.....	0.....	0.....	0.....	0.....	003.....	
537879 SCS Collar 1618 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	31,671.....	0.....	..25.6300.....	(24,070).....	0.....	0.....	(835).....	.....	.....(835).....	23,235.....	0.....	0.....	0.....	0.....	003.....	
537877 SCS Collar 1618 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	31,671.....	..717,661.....	..24.0600.....	45,923.....	0.....	0.....	4,646.....	.....	.....4,646.....	(41,276).....	0.....	0.....	0.....	1,288.....	003.....	
537878 SCS Collar 1618 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	31,671.....	0.....	..21.6500.....	(28,820).....	0.....	0.....	(13,060).....	.....	.....(13,060).....	15,761.....	0.....	0.....	0.....	0.....	003.....	
537882 SCS Collar 1619 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	36,160.....	0.....	..25.2600.....	(32,182).....	0.....	0.....	(1,370).....	.....	.....(1,370).....	30,812.....	0.....	0.....	0.....	0.....	003.....	
537881 SCS Collar 1619 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	36,160.....	0.....	..21.6500.....	(32,905).....	0.....	0.....	(14,911).....	.....	.....(14,911).....	17,995.....	0.....	0.....	0.....	0.....	003.....	
537880 SCS Collar 1619 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	11/17/2014.....	11/16/2015.....	36,160.....	819,377.....	..24.0600.....	52,431.....	0.....	0.....	5,305.....	.....	.....5,305.....	(47,127).....	0.....	0.....	0.....	1,470.....	003.....	
537844 SCS Collar 1620 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	11/17/2014.....	11/16/2015.....	2,544.....	..2,833,752.....	..1,182.5000.....	204,544.....	0.....	0.....	15,414.....	.....	.....15,414.....	(189,130).....	0.....	0.....	0.....	5,084.....	003.....	
537845 SCS Collar 1620 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	11/17/2014.....	11/16/2015.....	2,544.....	0.....	..1,064.2500.....	(90,253).....	0.....	0.....	(21,519).....	.....	.....(21,519).....	68,734.....	0.....	0.....	0.....	0.....	003.....	
537846 SCS Collar 1620 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	11/17/2014.....	11/16/2015.....	2,544.....	0.....	..1,214.4300.....	(158,171).....	0.....	0.....	(8,186).....	.....	.....(8,186).....	149,986.....	0.....	0.....	0.....	0.....	003.....	
544579 SCS Collar 1621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	33,467.....	..64,256,972.....	..1,775.4700.....	(3,097,004).....	0.....	0.....	(1,141,736).....	.....	.....(1,141,736).....	1,955,268.....	0.....	0.....	0.....	145,638.....	003.....	
544580 SCS Collar 1621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	33,467.....	0.....	..1,972.7400.....	4,621,410.....	0.....	0.....	1,205,438.....	.....	.....1,205,438.....	(3,415,972).....	0.....	0.....	0.....	0.....	003.....	
544581 SCS Collar 1621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	33,467.....	0.....	..2,097.4200.....	(2,442,731).....	0.....	0.....	(160,453).....	.....	.....(160,453).....	2,282,277.....	0.....	0.....	0.....	0.....	003.....	
544571 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2017.....	1,561.....	..2,997,704.....	..1,775.4700.....	(319,828).....	0.....	0.....	(298,741).....	.....	.....(298,741).....	21,088.....	0.....	0.....	0.....	22,273.....	003.....	
544573 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2017.....	1,561.....	0.....	..1,972.7400.....	395,691.....	0.....	0.....	256,852.....	.....	.....256,852.....	(138,839).....	0.....	0.....	0.....	0.....	003.....	
544572 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2017.....	1,561.....	0.....	..2,420.5500.....	(131,616).....	0.....	0.....	(47,580).....	.....	.....(47,580).....	84,036.....	0.....	0.....	0.....	0.....	003.....	
544568 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	4,843.....	..9,297,751.....	..1,775.4700.....	(1,373,867).....	0.....	0.....	(1,402,956).....	.....	.....(1,402,956).....	(29,089).....	0.....	0.....	0.....	95,429.....	003.....	
544570 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	4,843.....	0.....	..2,887.7000.....	(407,012).....	0.....	0.....	(155,761).....	.....	.....(155,761).....	251,252.....	0.....	0.....	0.....	0.....	003.....	
544569 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	4,843.....	0.....	..1,972.7400.....	1,710,953.....	0.....	0.....	1,236,665.....	.....	.....1,236,665.....	(474,289).....	0.....	0.....	0.....	0.....	003.....	
544177 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	5,227.....	0.....	..1,972.7400.....	1,844,486.....	0.....	0.....	1,334,921.....	.....	.....1,334,921.....	(509,565).....	0.....	0.....	0.....	0.....	003.....	
544176 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	5,227.....	..10,036,471.....	..1,578.1900.....	(1,104,935).....	0.....	0.....	(1,114,934).....	.....	.....(1,114,934).....	(9,999).....	0.....	0.....	0.....	103,011.....	003.....	
544178 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	5,227.....	0.....	..2,516.6200.....	(815,032).....	0.....	0.....	(421,381).....	.....	.....(421,381).....	393,651.....	0.....	0.....	0.....	0.....	003.....	
544565 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,267.....	..2,433,202.....	..1,380.9200.....	(182,372).....	0.....	0.....	(188,471).....	.....	.....(188,471).....	3,901.....	0.....	0.....	0.....	24,974.....	003.....	
544566 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,267.....	0.....	..1,972.7400.....	447,005.....	0.....	0.....	323,632.....	.....	.....323,632.....	(123,373).....	0.....	0.....	0.....	0.....	003.....	
544567 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,267.....	0.....	..2,310.4700.....	(272,933).....	0.....	0.....	(165,001).....	.....	.....(165,001).....	107,932.....	0.....	0.....	0.....	0.....	003.....	
544563 SCS COLLAR 1626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,035.....	0.....	..1,972.7400.....	272,308.....	0.....	0.....	73,289.....	.....	.....73,289.....	(199,019).....	0.....	0.....	0.....	0.....	003.....	
544562 SCS COLLAR 1626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,035.....	..3,906,748.....	..1,775.4700.....	(187,318).....	0.....	0.....	(69,416).....	.....	.....(69,416).....	117,901.....	0.....	0.....	0.....	8,855.....	003.....	
544564 SCS COLLAR 1626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,035.....	0.....	..2,125.6300.....	(118,869).....	0.....	0.....	(5,924).....	.....	.....(5,924).....	112,945.....	0.....	0.....	0.....	0.....	003.....	
544559 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....</																		

SCHEDULE DB - PART A - SECTION 1

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

QE06.73

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)
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.....	9,673.....	.....	9,673.....	(5,237).....	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.....	112,900.....	1,775.4700.....	(12,042).....	0.....	0.....	(11,251).....	.....	(11,251).....	791.....	0.....	0.....	0.....	839.....	003.....	
544556 SCS COLLAR 1628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	3,260.....	6,260,143.....	1,775.4700.....	(299,504).....	0.....	0.....	(111,232).....	.....	(111,232).....	188,272.....	0.....	0.....	0.....	14,189.....	003.....	
544557 SCS COLLAR 1628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	3,260.....	0.....	1,972.7400.....	436,736.....	0.....	0.....	117,438.....	.....	117,438.....	(319,298).....	0.....	0.....	0.....	0.....	003.....	
544558 SCS COLLAR 1628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	3,260.....	0.....	2,078.4800.....	(252,293).....	0.....	0.....	(22,297).....	.....	(22,297).....	229,996.....	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.....	166,430.....	1,775.4700.....	(17,256).....	0.....	0.....	(16,586).....	.....	(16,586).....	671.....	0.....	0.....	0.....	1,237.....	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.....	14,260.....	.....	14,260.....	(7,295).....	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.....	(3,905).....	.....	(3,905).....	5,537.....	0.....	0.....	0.....	0.....	003.....	
544184 SCS COLLAR 1630 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,827.....	0.....	1,139.3800.....	270,345.....	0.....	0.....	69,421.....	.....	69,421.....	(200,924).....	0.....	0.....	0.....	0.....	003.....	
544183 SCS COLLAR 1630 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,827.....	3,111,630.....	1,025.4400.....	(185,931).....	0.....	0.....	(69,589).....	.....	(69,589).....	116,342.....	0.....	0.....	0.....	7,052.....	003.....	
544185 SCS COLLAR 1630 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,827.....	0.....	1,265.1600.....	(111,609).....	0.....	0.....	(3,728).....	.....	(3,728).....	107,882.....	0.....	0.....	0.....	0.....	003.....	
544592 SCS COLLAR 1631 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	11,017.....	0.....	1,752.5200.....	1,254,978.....	0.....	0.....	96,190.....	.....	96,190.....	(1,158,788).....	0.....	0.....	0.....	0.....	003.....	
544591 SCS COLLAR 1631 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	11,017.....	18,116,812.....	1,577.2700.....	(859,238).....	0.....	0.....	(553,514).....	.....	(553,514).....	305,723.....	0.....	0.....	0.....	41,062.....	003.....	
544593 SCS COLLAR 1631 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	11,017.....	0.....	1,879.5800.....	(664,342).....	0.....	0.....	(15,253).....	.....	(15,253).....	649,089.....	0.....	0.....	0.....	0.....	003.....	
544596 SCS COLLAR 1632 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	773.....	0.....	1,901.4800.....	(39,215).....	0.....	0.....	(815).....	.....	(815).....	38,400.....	0.....	0.....	0.....	0.....	003.....	
544594 SCS COLLAR 1632 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	773.....	1,271,404.....	1,577.2700.....	(60,300).....	0.....	0.....	(38,845).....	.....	(38,845).....	21,455.....	0.....	0.....	0.....	2,882.....	003.....	
544595 SCS COLLAR 1632 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	773.....	0.....	1,752.5200.....	88,072.....	0.....	0.....	6,750.....	.....	6,750.....	(81,322).....	0.....	0.....	0.....	0.....	003.....	
544598 SCS COLLAR 1633 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	1,177.....	0.....	1,752.5200.....	134,091.....	0.....	0.....	10,278.....	.....	10,278.....	(123,813).....	0.....	0.....	0.....	0.....	003.....	
544599 SCS COLLAR 1633 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	1,177.....	0.....	1,848.9100.....	(79,199).....	0.....	0.....	(2,437).....	.....	(2,437).....	76,762.....	0.....	0.....	0.....	0.....	003.....	
544597 SCS COLLAR 1633 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86.....	12/16/2014.....	12/14/2015.....	1,177.....	1,935,725.....	1,577.2700.....	(91,807).....	0.....	0.....	(59,141).....	.....	(59,141).....	32,666.....	0.....	0.....	0.....	4,387.....	003.....	
544624 SCS COLLAR 1634 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	151.....	167,679.....	1,082.2500.....	(5,702).....	0.....	0.....	(2,991).....	.....	(2,991).....	2,711.....	0.....	0.....	0.....	380.....	003.....	
544626 SCS COLLAR 1634 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	151.....	0.....	1,250.6000.....	(9,087).....	0.....	0.....	(634).....	.....	(634).....	8,453.....	0.....	0.....	0.....	0.....	003.....	
544625 SCS COLLAR 1634 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	151.....	0.....	1,202.5000.....	13,267.....	0.....	0.....	1,266.....	.....	1,266.....	(12,001).....	0.....	0.....	0.....	0.....	003.....	
544583 SCS COLLAR 1635 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	208.....	0.....	4,089.6000.....	67,188.....	0.....	0.....	45,593.....	.....	45,593.....	(21,594).....	0.....	0.....	0.....	0.....	003.....	
544584 SCS COLLAR 1635 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	208.....	0.....	4,411.4500.....	(34,886).....	0.....	0.....	(12,922).....	.....	(12,922).....	21,964.....	0.....	0.....	0.....	0.....	003.....	
544582 SCS COLLAR 1635 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	208.....	870,033.....	3,680.6400.....	(39,485).....	0.....	0.....	(11,669).....	.....	(11,669).....	27,816.....	0.....	0.....	0.....	1,972.....	003.....	
544586 SCS COLLAR 1636 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,856.....	0.....	4,089.6000.....	922,089.....	0.....	0.....	625,822.....	.....	625,822.....	(296,267).....	0.....	0.....	0.....	0.....	003.....	
544587 SCS COLLAR 1636 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,856.....	0.....	4,354.2000.....	(542,548).....	0.....	0.....	(235,819).....	.....	(235,819).....	306,729.....	0.....	0.....	0.....	0.....	003.....	
544585 SCS COLLAR 1636 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	2,856.....	11,942,232.....	3,680.6400.....	(542,034).....	0.....	0.....	(160,170).....	.....	(160,170).....	381,864.....	0.....	0.....	0.....	27,067.....	003.....	
544588 SCS COLLAR 1637 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	500.....	2,088,690.....	3,680.6400.....	(94,821).....	0.....	0.....	(28,014).....	.....	(28,014).....	66,808.....	0.....	0.....	0.....	4,734.....	003.....	
544589 SCS COLLAR 1637 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	500.....	0.....	4,089.6000.....	161,243.....	0.....	0.....	109,456.....	.....	109,456.....	(51,787).....	0.....	0.....	0.....	0.....	003.....	
544590 SCS COLLAR 1637 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/16/2014.....	12/14/2015.....	500.....	0.....	4,315.3500.....	(102,969).....	0.....	0.....	(49,137).....	.....	(49,137).....	53,832.....	0.....	0.....	0.....	0.....	003.....	
544619 SCS COLLAR 1638 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	7,487.....	0.....	75.2000.....	26,877.....	0.....	0.....	5,217.....	.....	5,217.....	(21,660).....	0.....	0.....	0.....	0.....	003.....	
544618 SCS COLLAR 1638 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	7,487.....	531,182.....	67.6800.....	(22,236).....	0.....	0.....	(10,182).....	.....	(10,182).....	12,053.....	0.....	0.....	0.....	1,204.....	003.....	
544620 SCS COLLAR 1638 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	7,487.....	0.....	81.9800.....	(9,358).....	0.....	0.....	(640).....	.....	(640).....	8,718.....	0.....	0.....	0.....	0.....	003.....	
544615 SCS COLLAR 1639 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	83,112.....	5,896,775.....	67.6800.....	(246,842).....	0.....	0.....	(113,035).....	.....	(113,035).....	133,807.....	0.....	0.....	0.....	13,365.....	003.....	
544616 SCS COLLAR 1639 IYR.UP.....	LIFE HEDGE.....	N/A																				

SCHEDULE DB - PART A - SECTION 1

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

QE06.74

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
544623 SCS COLLAR 1641 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	..37,611	0	25.2200	(32,721)	0	0	(4,212)	.....	.....(4,212)	28,509	0	0	0	0	0	003.....
544668 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	12/16/2014	12/14/2017	1,947	...3,737,398	..1,578.1900	(283,629)	0	0	(248,287)	.....	.....(248,287)	35,342	0	0	0	27,769	.....	003.....
544667 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	12/16/2014	12/14/2017	1,947	0	..1,972.7400	506,098	0	0	320,231	.....	.....320,231	(185,867)	0	0	0	0	0	003.....
544666 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	12/16/2014	12/14/2017	1,947	0	..2,207.3000	(291,980)	0	0	(143,747)	.....	.....(143,747)	148,233	0	0	0	0	0	003.....
544696 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...2,219	0	..1,479.7100	(122,853)	0	0	(37,570)	.....	.....(37,570)	85,283	0	0	0	0	0	003.....
544695 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...2,219	0	..1,139.3800	390,657	0	0	248,063	.....	.....248,063	(142,594)	0	0	0	0	0	003.....
544694 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...2,219	...2,442,160	..1,025.4400	(313,555)	0	0	(276,915)	.....	.....(276,915)	36,640	0	0	0	18,145	.....	003.....
544688 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...3,591	...3,952,089	911.5000	(362,000)	0	0	(302,470)	.....	.....(302,470)	59,530	0	0	0	29,364	.....	003.....
544689 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...3,591	0	..1,139.3800	632,190	0	0	401,434	.....	.....401,434	(230,757)	0	0	0	0	0	003.....
544690 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	...3,591	0	..1,326.6900	(344,227)	0	0	(157,662)	.....	.....(157,662)	186,565	0	0	0	0	0	003.....
544691 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...7,113	...7,828,825	..1,025.4400	(1,367,268)	0	0	(1,374,371)	.....	.....(1,374,371)	(7,104)	0	0	0	80,352	.....	003.....
544692 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...7,113	0	..1,139.3800	1,722,616	0	0	1,303,162	.....	.....1,303,162	(419,455)	0	0	0	0	0	003.....
544693 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...7,113	0	..1,785.8600	(414,668)	0	0	(190,736)	.....	.....(190,736)	223,932	0	0	0	0	0	003.....
544685 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...10,021	...11,030,297	911.5000	(1,475,031)	0	0	(1,458,840)	.....	.....(1,458,840)	16,192	0	0	0	113,211	.....	003.....
544686 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...10,021	0	..1,139.3800	2,425,950	0	0	1,836,071	.....	.....1,836,071	(589,879)	0	0	0	0	0	003.....
544687 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...10,021	0	..1,539.9800	(1,034,496)	0	0	(599,354)	.....	.....(599,354)	435,142	0	0	0	0	0	003.....
544683 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...1,893	0	..1,139.3800	458,273	0	0	346,856	.....	.....346,856	(111,417)	0	0	0	0	0	003.....
544684 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...1,893	...2,083,759	797.5600	(205,785)	0	0	(199,742)	.....	.....(199,742)	6,043	0	0	0	21,387	.....	003.....
544682 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	...1,893	0	..1,395.5100	(268,277)	0	0	(176,081)	.....	.....(176,081)	92,196	0	0	0	0	0	003.....
544702 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	268	0	..1,557.4100	(26,531)	0	0	(15,131)	.....	.....(15,131)	11,400	0	0	0	0	0	003.....
544700 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	268	...294,643	854.5300	(33,983)	0	0	(33,361)	.....	.....(33,361)	622	0	0	0	3,024	.....	003.....
544701 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/16/2019	268	0	..1,196.3400	58,281	0	0	42,723	.....	.....42,723	(15,559)	0	0	0	0	0	003.....
544699 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	116	0	..1,491.1000	(6,138)	0	0	(1,816)	.....	.....(1,816)	4,322	0	0	0	0	0	003.....
544698 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	116	0	..1,173.5600	18,523	0	0	11,182	.....	.....11,182	(7,340)	0	0	0	0	0	003.....
544697 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568..	12/16/2014	12/14/2017	116	...127,518	..1,025.4400	(16,355)	0	0	(14,459)	.....	.....(14,459)	1,896	0	0	0	947	.....	003.....
544652 SCS COLLAR 1650 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	857	0	909.9800	66,301	0	0	2,145	.....	.....2,145	(64,156)	0	0	0	0	0	003.....
544653 SCS COLLAR 1650 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	857	0	..1,019.1800	(24,523)	0	0	(294)	.....	.....(294)	24,230	0	0	0	0	0	003.....
544651 SCS COLLAR 1650 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	857	...678,915	818.9800	(48,361)	0	0	(41,968)	.....	.....(41,968)	6,393	0	0	0	1,539	.....	003.....
544655 SCS COLLAR 1651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	853	0	909.9800	684,775	0	0	22,154	.....	.....22,154	(662,621)	0	0	0	0	0	003.....
544654 SCS COLLAR 1651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	853	...7,011,973	818.9800	(499,483)	0	0	(433,453)	.....	.....(433,453)	66,030	0	0	0	15,893	.....	003.....
544656 SCS COLLAR 1651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	853	0	..1,007.3500	(297,370)	0	0	(3,676)	.....	.....(3,676)	293,694	0	0	0	0	0	003.....
544659 SCS COLLAR 1652 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	...1,155	0	994.6100	(42,976)	0	0	(594)	.....	.....(594)	42,383	0	0	0	0	0	003.....
544657 SCS COLLAR 1652 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	...1,155	...914,794	818.9800	(65,163)	0	0	(56,549)	.....	.....(56,549)	8,614	0	0	0	2,073	.....	003.....
544658 SCS COLLAR 1652 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	12/16/2014	12/14/2015	...1,155	0	909.9800	89,337	0	0	2,890	.....	.....2,890	(86,447)	0	0	0	0	0	003.....
544641 SCS COLLAR 1653 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	...4,792	0	55.9300	48,684	0	0	3,319	.....	.....3,319	(45,364)	0	0	0	0	0	003.....
544640 SCS COLLAR 1653 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	...4,792	...216,058	50.3400	(16,771)	0	0	(29,229)	.....	.....(29,229)	(12,458)	0	0	0	490	.....	003.....
544642 SCS COLLAR 1653 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	...4,792	0	60.6800	(34,213)	0	0	(1,411)	.....	.....(1,411)	32,801	0	0	0	0	0	003.....
544639 SCS COLLAR 1654 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	...15,287	0	59.7100	(117,251)	0	0	(5,371)	.....	.....(5,371)	111,880	0	0	0	0	0	003.....
544637 SCS COLLAR 1654 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/16/2014	12/14/2015	...15,287	...689,289	50.3400	(53,504)	0	0	(93,2									

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

QE06.75

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 s at Inception and at Year- end (b)
544716 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	642.....	1,233,147.....	1,775.4700.....	(181,751).....	0.....	0.....	(186,071).....	.....	(186,071).....	(4,319).....	0.....	0.....	0.....	12,657.....	.....	003.....
544704 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	702.....	0.....	1,196.3400.....	152,947.....	0.....	0.....	112,060.....	.....	112,060.....	(40,887).....	0.....	0.....	0.....	0.....	.....	003.....
544703 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	702.....	0.....	968.4700.....	(118,381).....	0.....	0.....	(118,241).....	.....	(118,241).....	140.....	0.....	0.....	0.....	0.....	.....	003.....
544705 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	702.....	772,836.....	1,790.6400.....	(40,422).....	0.....	0.....	(18,552).....	.....	(18,552).....	21,870.....	0.....	0.....	0.....	7,932.....	.....	003.....
544644 SCS COLLAR 1657 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	2,906.....	3,236,853.....	1,202.5000.....	256,101.....	0.....	0.....	24,435.....	.....	24,435.....	(231,666).....	0.....	0.....	0.....	7,336.....	.....	003.....
544643 SCS COLLAR 1657 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	2,906.....	0.....	1,082.2500.....	(110,065).....	0.....	0.....	(57,732).....	.....	(57,732).....	52,333.....	0.....	0.....	0.....	0.....	.....	003.....
544645 SCS COLLAR 1657 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	2,906.....	0.....	1,235.5700.....	(194,618).....	0.....	0.....	(15,031).....	.....	(15,031).....	179,587.....	0.....	0.....	0.....	0.....	.....	003.....
544708 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,120.....	0.....	2,004.2800.....	(38,559).....	0.....	0.....	(15,750).....	.....	(15,750).....	22,809.....	0.....	0.....	0.....	0.....	.....	003.....
544706 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,120.....	0.....	1,025.4400.....	(214,844).....	0.....	0.....	(216,399).....	.....	(216,399).....	(1,555).....	0.....	0.....	0.....	0.....	.....	003.....
544707 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	1,120.....	1,232,673.....	1,196.3400.....	244,062.....	0.....	0.....	178,735.....	.....	178,735.....	(65,327).....	0.....	0.....	0.....	12,652.....	.....	003.....
544714 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	188.....	361,087.....	2,071.3800.....	58,153.....	0.....	0.....	40,111.....	.....	40,111.....	(18,042).....	0.....	0.....	0.....	3,706.....	.....	003.....
544715 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	188.....	0.....	2,565.7500.....	(27,053).....	0.....	0.....	(13,443).....	.....	(13,443).....	13,610.....	0.....	0.....	0.....	0.....	.....	003.....
544713 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	188.....	0.....	1,479.5600.....	(33,816).....	0.....	0.....	(33,792).....	.....	(33,792).....	24.....	0.....	0.....	0.....	0.....	.....	003.....
544681 SCS COLLAR 1660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	37,301.....	41,056,894.....	1,025.4300.....	(2,397,716).....	0.....	0.....	(918,113).....	.....	(918,113).....	1,479,603.....	0.....	0.....	0.....	93,055.....	.....	003.....
544679 SCS COLLAR 1660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	37,301.....	0.....	1,244.1900.....	(1,742,335).....	0.....	0.....	(81,255).....	.....	(81,255).....	1,661,080.....	0.....	0.....	0.....	0.....	.....	003.....
544680 SCS COLLAR 1660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	37,301.....	0.....	1,139.3700.....	3,548,828.....	0.....	0.....	916,138.....	.....	916,138.....	(2,632,691).....	0.....	0.....	0.....	0.....	.....	003.....
544711 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	539.....	0.....	2,925.7700.....	(42,431).....	0.....	0.....	(15,743).....	.....	(15,743).....	26,687.....	0.....	0.....	0.....	0.....	.....	003.....
544710 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	539.....	1,035,570.....	1,676.8300.....	(132,362).....	0.....	0.....	(134,614).....	.....	(134,614).....	(2,252).....	0.....	0.....	0.....	10,629.....	.....	003.....
544712 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/16/2014.....	12/16/2019.....	539.....	0.....	2,071.3800.....	167,005.....	0.....	0.....	115,037.....	.....	115,037.....	(51,967).....	0.....	0.....	0.....	0.....	.....	003.....
544649 SCS COLLAR 1662 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	87,037.....	0.....	60.1200.....	(647,558).....	0.....	0.....	(28,387).....	.....	(28,387).....	619,171.....	0.....	0.....	0.....	0.....	.....	003.....
544648 SCS COLLAR 1662 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	87,037.....	3,924,515.....	55.9300.....	884,300.....	0.....	0.....	60,294.....	.....	60,294.....	(824,006).....	0.....	0.....	0.....	8,895.....	.....	003.....
544647 SCS COLLAR 1662 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	12/16/2014.....	12/14/2015.....	87,037.....	0.....	50.3400.....	(304,631).....	0.....	0.....	(530,921).....	.....	(530,921).....	(226,290).....	0.....	0.....	0.....	0.....	.....	003.....
544803 SCS COLLAR 1663 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	5,070.....	5,580,839.....	1,139.3700.....	482,390.....	0.....	0.....	124,530.....	.....	124,530.....	(357,860).....	0.....	0.....	0.....	12,649.....	.....	003.....
544804 SCS COLLAR 1663 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	5,070.....	0.....	1,232.8000.....	(259,854).....	0.....	0.....	(14,711).....	.....	(14,711).....	245,143.....	0.....	0.....	0.....	0.....	.....	003.....
544802 SCS COLLAR 1663 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/16/2014.....	12/14/2015.....	5,070.....	0.....	1,025.4300.....	(325,869).....	0.....	0.....	(124,799).....	.....	(124,799).....	201,071.....	0.....	0.....	0.....	0.....	.....	003.....
550185 SCS COLLAR 1664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2016.....	25,069.....	0.....	1,793.4000.....	0.....	(2,276,550).....	0.....	(1,231,322).....	.....	(1,231,322).....	1,045,229.....	0.....	0.....	0.....	0.....	.....	003.....
550183 SCS COLLAR 1664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2016.....	25,069.....	48,133,960.....	2,114.2200.....	0.....	(1,721,765).....	0.....	(170,598).....	.....	(170,598).....	1,551,167.....	0.....	0.....	0.....	129,696.....	.....	003.....
550184 SCS COLLAR 1664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2016.....	25,069.....	0.....	1,992.6700.....	0.....	3,292,863.....	0.....	955,684.....	.....	955,684.....	(2,337,178).....	0.....	0.....	0.....	0.....	.....	003.....
550186 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	1,694.....	3,252,932.....	2,449.1900.....	(139,654).....	0.....	0.....	(49,524).....	.....	(49,524).....	90,129.....	0.....	0.....	0.....	24,659.....	.....	003.....
550188 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	1,694.....	0.....	1,793.4000.....	(363,899).....	0.....	0.....	(344,019).....	.....	(344,019).....	19,880.....	0.....	0.....	0.....	0.....	.....	003.....
550187 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	1,694.....	0.....	1,992.6700.....	0.....	424,111.....	0.....	270,540.....	.....	270,540.....	(153,571).....	0.....	0.....	0.....	0.....	.....	003.....
550190 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	3,130.....	0.....	1,992.6700.....	0.....	782,962.....	0.....	499,810.....	.....	499,810.....	(283,152).....	0.....	0.....	0.....	0.....	.....	003.....
550189 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	3,130.....	6,009,638.....	2,221.8300.....	0.....	(464,269).....	0.....	(230,793).....	.....	(230,793).....	233,475.....	0.....	0.....	0.....	45,557.....	.....	003.....
550191 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/16/2018.....	3,130.....	0.....	1,594.1400.....	0.....	(465,458).....	0.....	(426,444).....	.....	(426,444).....	39,014.....	0.....	0.....	0.....	0.....	.....	003.....
550193 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	3,329.....	0.....	1,992.6700.....	0.....	1,157,963.....	0.....	833,538.....	.....	833,538.....	(324,425).....	0.....	0.....	0.....	0.....	.....	003.....
550192 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	3,329.....	6,392,168.....	2,923.6500.....	(267,834).....	0.....	0.....	(104,527).....	.....	(104,527).....	163,308.....	0.....	0.....	0.....	66,223.....	.....	003.....
550194 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	3,329.....	0.....	1,793.4000.....	0.....	(1,019,435).....	0.....	(1,001,136).....	.....	(1,001,136).....	18,299.....	0.....	0.....	0.....	0.....	.....	003.....
550195 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	4,431.....	8,507,152.....	2,527.1000.....	0.....	(693,499).....	0.....	(362,886).....	.....	(362,886).....	330,614.....	0.....	0.....	0.....	88,134.....	.....	003.....
550196 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	4,431.....	0.....	1,992.6700.....	0.....	1,538,929.....	0.....	1,109,332.....	.....	1,109,332.....	(429,596).....	0.....	0.....	0.....	0.....	.....	003.....
550197 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	4,431.....	0.....	1,594.1400.....	0.....	(1,017,519).....	0.....	(983,283).....	.....	(983,283).....	34,236.....	0.....	0.....	0.....	0.....	.....	003.....
550199 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	1,065.....	0.....	1,992.6700.....	0.....	369,749.....	0.....	266,746.....	.....	266,746.....	(103,003).....	0.....	0.....	0.....	0.....	.....	003.....
550198 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	1,065.....	2,045,610.....	2,307.3100.....	0.....	(234,091).....	0.....	(143,817).....	.....	(143,817).....	90,274.....	0.....	0.....	0.....	21,192.....	.....	003.....
550200 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2015.....	01/14/2020.....	1,065.....	0.....														

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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)
550203 SCS COLLAR 1670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	1,938	0	..1,793.4000	0	(33,365)	0	(95,168)	.....	.....(95,168)	(61,803)	0	0	0	0	0	003.....
550202 SCS COLLAR 1670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	1,938	0	..1,992.6700	0	33,365	0	73,864	.....	.....73,864	40,499	0	0	0	0	0	003.....
550201 SCS COLLAR 1670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	1,938	3,720,252	..2,140.3300	0	(33,365)	0	(8,924)	.....	.....(8,924)	24,442	0	0	0	10,024	0	003.....
550204 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	56	107,917	..2,623.7500	0	(2,813)	0	(764)	.....	.....(764)	2,049	0	0	0	818	0	003.....
550206 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	56	0	..1,793.4000	0	(12,058)	0	(11,414)	.....	.....(11,414)	644	0	0	0	0	0	003.....
550205 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	56	0	..1,992.6700	0	14,084	0	8,976	.....	.....8,976	(5,108)	0	0	0	0	0	003.....
550209 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	102	0	..1,594.1400	0	(15,134)	0	(13,879)	.....	.....(13,879)	1,255	0	0	0	0	0	003.....
550207 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	102	195,599	..2,322.0600	0	(11,797)	0	(5,073)	.....	.....(5,073)	6,724	0	0	0	1,483	0	003.....
550208 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	102	0	..1,992.6700	0	25,506	0	16,267	.....	.....16,267	(9,239)	0	0	0	0	0	003.....
550216 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	387	0	..1,793.4000	0	(118,231)	0	(116,352)	.....	.....(116,352)	1,878	0	0	0	0	0	003.....
550214 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	387	742,894	..3,333.1400	0	(14,885)	0	(4,719)	.....	.....(4,719)	10,165	0	0	0	7,696	0	003.....
550215 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	387	0	..2,092.3000	0	118,087	0	80,835	.....	.....80,835	(37,253)	0	0	0	0	0	003.....
550219 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	329	0	..1,693.7700	0	(87,474)	0	(85,400)	.....	.....(85,400)	2,073	0	0	0	0	0	003.....
550217 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	329	632,087	..2,941.1800	0	(25,695)	0	(9,901)	.....	.....(9,901)	15,794	0	0	0	6,548	0	003.....
550218 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	329	0	..2,092.3000	0	100,382	0	68,778	.....	.....68,778	(31,604)	0	0	0	0	0	003.....
550220 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	158	302,554	..2,564.9600	0	(23,213)	0	(11,792)	.....	.....(11,792)	11,421	0	0	0	3,134	0	003.....
550221 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	158	0	..2,092.3000	0	47,983	0	32,921	.....	.....32,921	(15,061)	0	0	0	0	0	003.....
550222 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	158	0	..1,494.5000	0	(30,890)	0	(29,541)	.....	.....(29,541)	1,349	0	0	0	0	0	003.....
550223 SCS COLLAR 1677 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,325	4,464,110	..2,094.1000	0	(83,910)	0	(21,798)	.....	.....(21,798)	62,112	0	0	0	12,028	0	003.....
550224 SCS COLLAR 1677 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,325	0	..1,992.6700	0	83,910	0	88,633	.....	.....88,633	4,723	0	0	0	0	0	003.....
550225 SCS COLLAR 1677 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,325	0	..1,793.4000	0	(83,910)	0	(114,197)	.....	.....(114,197)	(30,287)	0	0	0	0	0	003.....
550226 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	158	303,516	..2,355.1400	0	(16,794)	0	(6,881)	.....	.....(6,881)	9,913	0	0	0	2,301	0	003.....
550227 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	158	0	..1,992.6700	0	39,558	0	25,243	.....	.....25,243	(14,315)	0	0	0	0	0	003.....
550228 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	158	0	..1,793.4000	0	(33,959)	0	(32,099)	.....	.....(32,099)	1,859	0	0	0	0	0	003.....
550229 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	103	197,527	..2,158.4600	0	(17,706)	0	(9,594)	.....	.....(9,594)	8,112	0	0	0	1,497	0	003.....
550231 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	103	0	..1,594.1400	0	(15,304)	0	(14,017)	.....	.....(14,017)	1,287	0	0	0	0	0	003.....
550230 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	103	0	..1,992.6700	0	25,724	0	16,428	.....	.....16,428	(9,296)	0	0	0	0	0	003.....
550234 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	152	0	..1,793.4000	0	(46,599)	0	(45,727)	.....	.....(45,727)	873	0	0	0	0	0	003.....
550232 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	152	291,954	..2,691.7000	0	(18,200)	0	(8,417)	.....	.....(8,417)	9,783	0	0	0	3,025	0	003.....
550233 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	152	0	..1,992.6700	0	52,837	0	38,072	.....	.....38,072	(14,765)	0	0	0	0	0	003.....
550267 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	4,192	0	923.7700	0	(440,111)	0	(383,231)	.....	.....(383,231)	56,880	0	0	0	0	0	003.....
550266 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	4,192	4,613,569	..1,154.7100	0	733,518	0	454,935	.....	.....454,935	(278,583)	0	0	0	34,974	0	003.....
550268 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	4,192	0	..1,339.1200	0	(407,291)	0	(184,833)	.....	.....(184,833)	222,458	0	0	0	0	0	003.....
550270 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	2,492	0	..1,154.7100	0	433,678	0	270,517	.....	.....270,517	(163,161)	0	0	0	0	0	003.....
550269 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	2,492	2,743,358	..1,490.9600	0	(135,013)	0	(44,292)	.....	.....(44,292)	90,721	0	0	0	20,796	0	003.....
550271 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653..	.01/15/2015	.01/16/2018	2,492	0	..1,039.2400	0	(366,383)	0	(334,747)	.....	.....(334,747)	31,637	0	0	0	0	0	003.....
550273 SCS COLLAR 1683 Russel2000.....																							

QE06.76

SCHEDULE DB - PART A - SECTION 1

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

QE06.77

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 s at Inception and at Year- end (b)
550280 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	8,498	0	..1,154.7100	0	...2,052,921	0	1,523,944	.....	...1,523,944	(528,977)	0	0	0	0	0	003.....
550278 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	8,498	...9,353,916	..1,546.6200	0	(893,166)	0	(517,332)	.....	.....(517,332)	375,834	0	0	0	96,906	0	003.....
550279 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	8,498	0	923.7700	0	...(1,351,051)	0	(1,295,272)	.....	.....(1,295,272)	55,779	0	0	0	0	0	003.....
550281 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	1,049	...1,154,345	..1,399.2800	0	(152,803)	0	(99,260)	.....	.....(99,260)	53,543	0	0	0	11,959	0	003.....
550283 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	1,049	0	808.3000	0	(123,742)	0	(116,212)	.....	.....(116,212)	7,530	0	0	0	0	0	003.....
550282 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	1,049	0	..1,154.7100	0	...252,937	0	188,067	.....	.....188,067	(64,871)	0	0	0	0	0	003.....
550284 SCS COLLAR 1687 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,155	...2,371,603	..1,285.0800	0	(83,277)	0	(3,409)	.....	.....(3,409)	79,868	0	0	0	6,390	0	003.....
550286 SCS COLLAR 1687 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,155	0	..1,039.2400	0	(144,642)	0	(78,990)	.....	.....(78,990)	65,652	0	0	0	0	0	003.....
550285 SCS COLLAR 1687 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,155	0	..1,154.7100	0	...206,416	0	56,047	.....	.....56,047	(150,369)	0	0	0	0	0	003.....
550291 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	594	...653,907	..1,999.6100	0	(20,270)	0	(9,143)	.....	.....(9,143)	11,127	0	0	0	6,774	0	003.....
550293 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	594	0	..1,212.4400	0	...129,298	0	92,689	.....	.....92,689	(36,608)	0	0	0	0	0	003.....
550292 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	594	0	..1,039.2400	0	(122,400)	0	(119,890)	.....	.....(119,890)	2,510	0	0	0	0	0	003.....
550294 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	494	...543,334	981.5000	0	(89,574)	0	(86,930)	.....	.....(86,930)	2,644	0	0	0	5,629	0	003.....
550295 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	494	0	..1,212.4400	0	...107,276	0	77,016	.....	.....77,016	(30,260)	0	0	0	0	0	003.....
550296 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	494	0	..1,792.3400	0	(28,813)	0	(13,780)	.....	.....(13,780)	15,033	0	0	0	0	0	003.....
550297 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	133	...145,842	..1,560.4700	0	(13,539)	0	(7,720)	.....	.....(7,720)	5,819	0	0	0	1,511	0	003.....
550298 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	133	0	..1,212.4400	0	...28,741	0	20,673	.....	.....20,673	(8,068)	0	0	0	0	0	003.....
550299 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2020	133	0	866.0300	0	(18,184)	0	(17,318)	.....	.....(17,318)	867	0	0	0	0	0	003.....
550300 SCS COLLAR 1692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	3,515	...3,869,107	..1,039.2400	0	(235,973)	0	(128,867)	.....	.....(128,867)	107,107	0	0	0	10,425	0	003.....
550302 SCS COLLAR 1692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	3,515	0	..1,252.6300	0	(174,247)	0	(11,813)	.....	.....(11,813)	162,434	0	0	0	0	0	003.....
550301 SCS COLLAR 1692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	3,515	0	..1,154.7100	0	...336,718	0	91,436	.....	.....91,436	(245,282)	0	0	0	0	0	003.....
550303 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	97	...106,760	..1,154.7100	0	...16,854	0	10,527	.....	.....10,527	(6,327)	0	0	0	809	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	0	(10,678)	0	(5,482)	.....	.....(5,482)	5,196	0	0	0	0	0	003.....
550304 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/16/2018	97	0	923.7700	0	(10,156)	0	(8,868)	.....	.....(8,868)	1,288	0	0	0	0	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	0	(54,023)	0	(52,780)	.....	.....(52,780)	1,243	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	...287,872	..1,154.7100	0	63,303	0	46,901	.....	.....46,901	(16,402)	0	0	0	2,982	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	0	(21,203)	0	(11,115)	.....	.....(11,115)	10,087	0	0	0	0	0	003.....
550320 SCS COLLAR 1695 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,234	0	..4,089.6500	0	...712,557	0	555,001	.....	.....555,001	(157,557)	0	0	0	0	0	003.....
550319 SCS COLLAR 1695 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,234	...9,342,252	..3,680.6800	0	(419,312)	0	(171,374)	.....	.....(171,374)	...247,937	0	0	0	25,173	0	003.....
550321 SCS COLLAR 1695 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	2,234	0	..4,347.3000	0	(422,283)	0	(251,455)	.....	.....(251,455)	...170,829	0	0	0	0	0	003.....
550322 SCS COLLAR 1696 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	305	...1,275,896	..3,680.6800	0	(57,254)	0	(23,405)	.....	.....(23,405)	...33,849	0	0	0	3,438	0	003.....
550324 SCS COLLAR 1696 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	305	0	..4,308.4400	0	(62,683)	0	(39,540)	.....	.....(39,540)	...23,143	0	0	0	0	0	003.....
550323 SCS COLLAR 1696 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	305	0	..4,089.6500	0	97,337	0	75,798	.....	.....75,798	(21,539)	0	0	0	0	0	003.....
550326 SCS COLLAR 1697 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	159	0	..3,680.6800	0	(29,878)	0	(12,209)	.....	.....(12,209)	...17,670	0	0	0	0	0	003.....
550327 SCS COLLAR 1697 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	159	0	..4,089.6500	0	...50,752	0	39,538	.....	.....39,538	(11,214)	0	0	0	0	0	003.....
550325 SCS COLLAR 1697 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	159	...665,549	..4,404.1400	0	(26,497)	0	(14,329)	.....	.....(14,329)	...12,169	0	0	0	1,793	0	003.....
550329 SCS COLLAR 1698 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	6,371	0	88.6300	0	(9,238)	0	(362)	.....	.....(362)	...8,876	0	0	0	0	0	003.....
550328 SCS COLLAR 1698 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	6,371	...452,034	72.8900	0	(22,108)	0	(27,230)	.....	.....(27,230)	(5,122)	0	0	0	1,218	0	003.....
550330 SCS COLLAR 1698 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	6,371	0	80.9900	0	...26,886	0	1,349	.....	.....1,349	(25,537)	0	0	0	0	0	003.....
550333 SCS COLLAR 1699 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	...54,476	0	86.8600	0	(102,959)	0	(4,018)	.....	.....(4,018)	...98,942	0	0	0	0	0	003.....
550331 SCS COLLAR 1699 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	...54,476	...3,865,062	72.8900	0	(189,031)	0	(232,829)	.....	.....(232,829)	(43,798)	0	0	0	10,414	0	003.....
550332 SCS COLLAR 1699 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	...54,476	0	80.9900	0	...229,888	0	11,538	.....	.....11,538	(218,350)	0	0	0	0	0	003.....
550336 SCS COLLAR 1700 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	.01/15/2015	.01/14/2016	4,717	...334,645	85.7600	0	(10,424)	0	(414)	.....	.....(414)	...10,010	0	0	0	902	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.78

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)
550337 SCS COLLAR 1700 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	4,717.....	0.....	72.8900.....	0.....	(16,367).....	0.....	(20,159).....	.....	.....(20,159).....	(3,792).....	0.....	0.....	0.....	0.....	003.....	
550338 SCS COLLAR 1700 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	4,717.....	0.....	80.9900.....	0.....	19,857.....	0.....	999.....	.....	.....999.....	(18,858).....	0.....	0.....	0.....	0.....	003.....	
550341 SCS COLLAR 1701 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	...39,724.....	0.....	20.8900.....	0.....	(42,505).....	0.....	(19,961).....	.....	.....(19,961).....	22,544.....	0.....	0.....	0.....	0.....	003.....	
550340 SCS COLLAR 1701 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	...39,724.....	900,152.....	24.7500.....	0.....	(35,355).....	0.....	(7,741).....	.....	.....(7,741).....	27,613.....	0.....	0.....	0.....	2,425.....	003.....	
550342 SCS COLLAR 1701 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	...39,724.....	0.....	23.2100.....	0.....	64,751.....	0.....	25,256.....	.....	.....25,256.....	(39,495).....	0.....	0.....	0.....	0.....	003.....	
550343 SCS COLLAR 1702 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	4,438.....	100,559.....	24.4900.....	0.....	(4,305).....	0.....	(1,057).....	.....	.....(1,057).....	3,247.....	0.....	0.....	0.....	271.....	003.....	
550344 SCS COLLAR 1702 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	4,438.....	0.....	23.2100.....	0.....	7,189.....	0.....	2,821.....	.....	.....2,821.....	(4,368).....	0.....	0.....	0.....	0.....	003.....	
550345 SCS COLLAR 1702 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2015.....	.01/14/2016.....	4,438.....	0.....	20.8900.....	0.....	(4,748).....	0.....	(2,230).....	.....	.....(2,230).....	2,518.....	0.....	0.....	0.....	0.....	003.....	
550355 SCS COLLAR 1703 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	9,336.....	0.....	1,744.9700.....	0.....	1,013,327.....	0.....	167,166.....	.....	.....167,166.....	(846,161).....	0.....	0.....	0.....	0.....	003.....	
550356 SCS COLLAR 1703 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	9,336.....	0.....	1,850.5400.....	0.....	(533,084).....	0.....	(47,452).....	.....	.....(47,452).....	485,632.....	0.....	0.....	0.....	0.....	003.....	
550354 SCS COLLAR 1703 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	9,336.....	15,352,081.....	1,570.4700.....	0.....	(710,281).....	0.....	(558,110).....	.....	.....(558,110).....	152,171.....	0.....	0.....	0.....	41,366.....	003.....	
550358 SCS COLLAR 1704 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	780.....	0.....	1,032.9300.....	0.....	(30,039).....	0.....	(448).....	.....	.....(448).....	29,591.....	0.....	0.....	0.....	0.....	003.....	
550357 SCS COLLAR 1704 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	780.....	617,984.....	863.9700.....	0.....	(41,196).....	0.....	(67,568).....	.....	.....(67,568).....	(26,372).....	0.....	0.....	0.....	1,665.....	003.....	
550359 SCS COLLAR 1704 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	780.....	0.....	959.9700.....	0.....	57,675.....	0.....	1,392.....	.....	.....1,392.....	(56,283).....	0.....	0.....	0.....	0.....	003.....	
550362 SCS COLLAR 1705 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	5,587.....	0.....	959.9700.....	0.....	412,964.....	0.....	9,966.....	.....	.....9,966.....	(402,998).....	0.....	0.....	0.....	0.....	003.....	
550360 SCS COLLAR 1705 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	5,587.....	4,424,893.....	863.9700.....	0.....	(294,974).....	0.....	(483,804).....	.....	.....(483,804).....	(188,830).....	0.....	0.....	0.....	11,923.....	003.....	
550361 SCS COLLAR 1705 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	5,587.....	0.....	1,046.3700.....	0.....	(193,689).....	0.....	(2,663).....	.....	.....(2,663).....	191,026.....	0.....	0.....	0.....	0.....	003.....	
550365 SCS COLLAR 1706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	576.....	0.....	1,060.7700.....	0.....	(16,942).....	0.....	(227).....	.....	.....(227).....	16,715.....	0.....	0.....	0.....	0.....	003.....	
550363 SCS COLLAR 1706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	576.....	456,268.....	959.9700.....	0.....	42,582.....	0.....	1,028.....	.....	.....1,028.....	(41,555).....	0.....	0.....	0.....	1,229.....	003.....	
550364 SCS COLLAR 1706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.01/15/2015.....	.01/14/2016.....	576.....	0.....	863.9700.....	0.....	(30,416).....	0.....	(49,887).....	.....	.....(49,887).....	(19,471).....	0.....	0.....	0.....	0.....	003.....	
550370 SCS COLLAR 1707 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	645.....	0.....	1,570.4700.....	0.....	(53,488).....	0.....	(38,575).....	.....	.....(38,575).....	14,912.....	0.....	0.....	0.....	0.....	003.....	
550369 SCS COLLAR 1707 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	645.....	1,061,103.....	1,744.9700.....	0.....	65,987.....	0.....	11,554.....	.....	.....11,554.....	(54,433).....	0.....	0.....	0.....	2,859.....	003.....	
550371 SCS COLLAR 1707 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	645.....	0.....	1,881.0800.....	0.....	(22,185).....	0.....	(2,320).....	.....	.....(2,320).....	19,864.....	0.....	0.....	0.....	0.....	003.....	
550372 SCS COLLAR 1708 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	841.....	1,382,450.....	1,832.2200.....	0.....	(42,834).....	0.....	(5,287).....	.....	.....(5,287).....	37,547.....	0.....	0.....	0.....	3,725.....	003.....	
550373 SCS COLLAR 1708 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	841.....	0.....	1,570.4700.....	0.....	(69,686).....	0.....	(50,257).....	.....	.....(50,257).....	19,428.....	0.....	0.....	0.....	0.....	003.....	
550374 SCS COLLAR 1708 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	841.....	0.....	1,744.9700.....	0.....	85,970.....	0.....	15,053.....	.....	.....15,053.....	(70,917).....	0.....	0.....	0.....	0.....	003.....	
550376 SCS COLLAR 1709 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	...3,827.....	0.....	46.2500.....	0.....	41,141.....	0.....	16,532.....	.....	.....16,532.....	(24,609).....	0.....	0.....	0.....	0.....	003.....	
550377 SCS COLLAR 1709 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	...3,827.....	0.....	49.1400.....	0.....	(32,836).....	0.....	(11,501).....	.....	.....(11,501).....	21,335.....	0.....	0.....	0.....	0.....	003.....	
550375 SCS COLLAR 1709 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	...3,827.....	172,561.....	41.6300.....	0.....	(9,835).....	0.....	(7,950).....	.....	.....(7,950).....	1,886.....	0.....	0.....	0.....	465.....	003.....	
550379 SCS COLLAR 1710 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	6,724.....	0.....	41.6300.....	0.....	(17,282).....	0.....	(13,968).....	.....	.....(13,968).....	3,313.....	0.....	0.....	0.....	0.....	003.....	
550378 SCS COLLAR 1710 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	6,724.....	303,200.....	46.2500.....	0.....	72,286.....	0.....	29,047.....	.....	.....29,047.....	(43,240).....	0.....	0.....	0.....	817.....	003.....	
550380 SCS COLLAR 1710 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	6,724.....	0.....	48.3300.....	0.....	(60,653).....	0.....	(22,446).....	.....	.....(22,446).....	38,207.....	0.....	0.....	0.....	0.....	003.....	
550383 SCS COLLAR 1711 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	..91,070.....	0.....	49.0300.....	0.....	(804,150).....	0.....	(277,656).....	.....	.....(277,656).....	526,494.....	0.....	0.....	0.....	0.....	003.....	
550382 SCS COLLAR 1711 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	..91,070.....	0.....	46.2500.....	0.....	979,005.....	0.....	393,395.....	.....	.....393,395.....	(585,610).....	0.....	0.....	0.....	0.....	003.....	
550381 SCS COLLAR 1711 WTI-CRUDE GENERIC....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63....	.01/15/2015.....	.01/14/2016.....	..91,070.....	4,106,358.....	41.6300.....	0.....	(234,051).....	0.....	(189,177).....	.....	.....(189,177).....	44,874.....	0.....	0.....	0.....	11,065.....	003.....	
550384 SCS COLLAR 1712 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	2,875.....	3,202,197.....	1,259.0000.....	0.....	0.....	0.....	20,436.....	.....	.....20,436.....	20,436.....	0.....	0.....	0.....	8,628.....	003.....	
550385 SCS COLLAR 1712 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	2,875.....	0.....	1,133.1000.....	0.....	(51,109).....	0.....	(148,380).....	.....	.....(148,380).....	(97,271).....	0.....	0.....	0.....	0.....	003.....	
550386 SCS COLLAR 1712 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	2,875.....	0.....	1,298.0300.....	0.....	0.....	0.....	(13,543).....	.....	.....(13,543).....	(13,543).....	0.....	0.....	0.....	0.....	003.....	
550387 SCS COLLAR 1713 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	1,310.....	1,459,084.....	1,259.0000.....	0.....	0.....	0.....	9,312.....	.....	.....9,312.....	9,312.....	0.....	0.....	0.....	3,931.....	003.....	
550388 SCS COLLAR 1713 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	1,310.....	0.....	1,286.0700.....	0.....	0.....	0.....	(6,962).....	.....	.....(6,962).....	(6,962).....	0.....	0.....	0.....	0.....	003.....	
550389 SCS COLLAR 1713 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573....	.01/15/2015.....	.01/14/2016.....	1,310.....	0.....	1,133.1000.....	0.....	(29,863).....	0.....	(67,610).....	.....	.....(67,610).....	(37,747).....	0.....	0.....	0.....	0.....	003.....	
557376 SCS COLLAR 1714 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	.02/18/2015.....	.02/16/2016.....	9,004.....	0.....	1,854.7600.....	0.....	1,018,758.....	0.....	78,174.....	.....	.....78,174.....	(940,584).....	0.....	0.....	0.....	0.....	003.....	
557377 SCS COLLAR 1714 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	.02/18/2015.....	.02/16/2016.....	9,004.....	0.....	.....													

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, 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 s at Inception and at Year- end (b)
557375 SCS COLLAR 1714 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	9,004	..14,806,834	..1,669.2800	0	(684,785)	0	(1,054,597)	.....	.....(1,054,597)	(369,813)	0	0	0	45,687	.....	003.....
557379 SCS COLLAR 1715 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	1,176	0	..1,854.7600	0	133,041	0	10,209	.....	.....10,209	(122,832)	0	0	0	0	.....	003.....
557378 SCS COLLAR 1715 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	1,176	..1,933,638	..1,669.2800	0	(89,427)	0	(137,720)	.....	.....(137,720)	(48,294)	0	0	0	5,966	.....	003.....
557380 SCS COLLAR 1715 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	1,176	0	..1,975.3200	0	(59,829)	0	(3,229)	.....	.....(3,229)	56,601	0	0	0	0	.....	003.....
557383 SCS COLLAR 1716 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	790	0	..1,928.9500	0	(54,019)	0	(3,318)	.....	.....(3,318)	50,701	0	0	0	0	.....	003.....
557382 SCS COLLAR 1716 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	790	0	..1,854.7600	0	89,365	0	6,857	.....	.....6,857	(82,507)	0	0	0	0	.....	003.....
557381 SCS COLLAR 1716 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.02/18/2015	.02/16/2016	790	..1,298,846	..1,669.2800	0	(60,069)	0	(92,509)	.....	.....(92,509)	(32,440)	0	0	0	4,008	.....	003.....
557398 SCS COLLAR 1717 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	877	0	..985.0100	0	59,620	0	1,775	.....	.....1,775	(57,845)	0	0	0	0	.....	003.....
557399 SCS COLLAR 1717 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	877	0	..1,076.6200	0	(23,701)	0	(530)	.....	.....(530)	23,170	0	0	0	0	.....	003.....
557397 SCS COLLAR 1717 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	877	..694,745	..886.5100	0	(42,340)	0	(95,250)	.....	.....(95,250)	(52,910)	0	0	0	2,144	.....	003.....
557402 SCS COLLAR 1718 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	6,787	0	..1,066.2700	0	(219,958)	0	(4,647)	.....	.....(4,647)	215,311	0	0	0	0	.....	003.....
557401 SCS COLLAR 1718 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	6,787	0	..985.0100	0	461,294	0	13,730	.....	.....13,730	(447,564)	0	0	0	0	.....	003.....
557400 SCS COLLAR 1718 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	6,787	..5,375,432	..886.5100	0	(327,596)	0	(736,970)	.....	.....(736,970)	(409,375)	0	0	0	16,586	.....	003.....
557403 SCS COLLAR 1719 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	904	..715,652	..886.5100	0	(43,614)	0	(98,115)	.....	.....(98,115)	(54,501)	0	0	0	2,208	.....	003.....
557404 SCS COLLAR 1719 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	904	0	..985.0100	0	61,414	0	1,828	.....	.....1,828	(59,586)	0	0	0	0	.....	003.....
557405 SCS COLLAR 1719 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	.02/18/2015	.02/16/2016	904	0	..1,049.0400	0	(32,817)	0	(766)	.....	.....(766)	32,051	0	0	0	0	.....	003.....
557384 SCS COLLAR 1720 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.....	.02/18/2015	.02/16/2016	845	0	..1,242.1800	0	(54,921)	0	(10,689)	.....	.....(10,689)	44,232	0	0	0	0	.....	003.....
557386 SCS COLLAR 1720 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.....	.02/18/2015	.02/16/2016	845	..941,265	..1,085.4000	0	(30,046)	0	(29,700)	.....	.....(29,700)	346	0	0	0	2,904	.....	003.....
557385 SCS COLLAR 1720 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.....	.02/18/2015	.02/16/2016	845	0	..1,206.0000	0	71,820	0	15,489	.....	.....15,489	(56,331)	0	0	0	0	.....	003.....
557518 SCS COLLAR 1721 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	264	0	..1,257.7400	0	0	0	(2,858)	.....	.....(2,858)	(2,858)	0	0	0	0	.....	003.....
557396 SCS COLLAR 1721 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	264	0	..1,206.0000	0	0	0	4,834	.....	.....4,834	4,834	0	0	0	0	.....	003.....
557395 SCS COLLAR 1721 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	264	..293,742	..1,085.4000	0	(2,363)	0	(9,268)	.....	.....(9,268)	(6,906)	0	0	0	906	.....	003.....
557394 SCS COLLAR 1722 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..72,593	0	..55.1600	0	0	0	(133,048)	.....	.....(133,048)	(133,048)	0	0	0	0	.....	003.....
557393 SCS COLLAR 1722 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..72,593	0	..52.1400	0	0	0	192,445	.....	.....192,445	192,445	0	0	0	0	.....	003.....
557392 SCS COLLAR 1722 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..72,593	..3,273,219	..46.9300	0	(48,827)	0	(320,824)	.....	.....(320,824)	(271,998)	0	0	0	10,100	.....	003.....
557389 SCS COLLAR 1723 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..12,697	..572,489	..46.9300	0	(4,919)	0	(56,112)	.....	.....(56,112)	(51,194)	0	0	0	1,766	.....	003.....
557390 SCS COLLAR 1723 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..12,697	0	..52.1400	0	0	0	33,659	.....	.....33,659	33,659	0	0	0	0	.....	003.....
557391 SCS COLLAR 1723 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..12,697	0	..55.6100	0	0	0	(22,013)	.....	.....(22,013)	(22,013)	0	0	0	0	.....	003.....
557517 SCS COLLAR 1724 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	5,888	..265,490	..46.9300	0	(5,179)	0	(26,022)	.....	.....(26,022)	(20,843)	0	0	0	819	.....	003.....
557388 SCS COLLAR 1724 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	5,888	0	..54.8800	0	0	0	(11,170)	.....	.....(11,170)	(11,170)	0	0	0	0	.....	003.....
557387 SCS COLLAR 1724 WTI-CRUDE GENERIC.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	5,888	0	..52.1400	0	0	0	15,609	.....	.....15,609	15,609	0	0	0	0	.....	003.....
557407 SCS COLLAR 1725 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	256	0	..4,390.9100	0	77,083	0	30,814	.....	.....30,814	(46,269)	0	0	0	0	.....	003.....
557406 SCS COLLAR 1725 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	256	..1,068,378	..3,951.8200	0	(44,881)	0	(42,344)	.....	.....(42,344)	2,537	0	0	0	3,297	.....	003.....
557408 SCS COLLAR 1725 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	256	0	..4,671.9300	0	(40,537)	0	(9,710)	.....	.....(9,710)	30,827	0	0	0	0	.....	003.....
557409 SCS COLLAR 1726 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..2,369	..9,906,767	..3,951.8200	0	(416,168)	0	(392,641)	.....	.....(392,641)	23,528	0	0	0	30,568	.....	003.....
557410 SCS COLLAR 1726 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..2,369	0	..4,390.9100	0	714,765	0	285,727	.....	.....285,727	(429,038)	0	0	0	0	.....	003.....
557411 SCS COLLAR 1726 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	..2,369	0	..4,612.6500	0	(432,802)	0	(119,379)	.....	.....(119,379)	313,423	0	0	0	0	.....	003.....
557413 SCS COLLAR 1727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	269	0	..4,390.9100	0	81,067	0	32,407	.....	.....32,407	(48,660)	0	0	0	0	.....	003.....
557414 SCS COLLAR 1727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	269	0	..4,575.3300	0	(53,772)	0	(15,996)	.....	.....(15,996)	37,775	0	0	0	0	.....	003.....
557412 SCS COLLAR 1727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.02/18/2015	.02/16/2016	269	..1,123,606	..3,951.8200	0	(47,201)	0	(44,533)	.....	.....(44,533)	2,668	0	0	0	3,467	.....	003.....
557359 SCS COLLAR 1728 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	6,117	0	..88.5900	0	(8,869)	0	(557)	.....	.....(557)	8,313	0	0	0	0	.....	003.....
557360 SCS COLLAR 1728 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.02/18/2015	.02/16/2016	6,117	..433,993	..72.6800	0	(20,430)	0	(28,379)	.....	.....(28,379)	(7,949)	0	0	0	1,339	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.80

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)
557358 SCS COLLAR 1728 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	...6,117.....	0.....	80.7600.....	0.....	25,630.....	0.....	2,186.....		2,186.....	(23,444).....	0.....	0.....	0.....	0.....	003.....	
557356 SCS COLLAR 1729 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/16/2016.....	...53,294.....	0.....	80.7600.....	0.....	193,456.....	0.....	19,045.....		19,045.....	(174,412).....	0.....	0.....	0.....	0.....	003.....	
557355 SCS COLLAR 1729 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/16/2016.....	...53,294.....	3,781,189.....	72.6800.....	0.....	(193,456).....	0.....	(247,255).....		(247,255).....	(53,799).....	0.....	0.....	0.....	11,667.....	003.....	
557357 SCS COLLAR 1729 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/16/2016.....	...53,294.....	0.....	86.9400.....	0.....	(55,425).....	0.....	(6,239).....	.....	.....(6,239).....	49,186.....	0.....	0.....	0.....	003.....		
557361 SCS COLLAR 1730 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	...8,903.....	631,662.....	72.6800.....	0.....	(29,647).....	0.....	(41,305).....		(41,305).....	(11,658).....	0.....	0.....	0.....	1,949.....	003.....	
557363 SCS COLLAR 1730 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	...8,903.....	0.....	85.7000.....	0.....	(19,854).....	0.....	(1,275).....	.....	.....(1,275).....	18,579.....	0.....	0.....	0.....	003.....		
557362 SCS COLLAR 1730 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	...8,903.....	0.....	80.7600.....	0.....	37,392.....	0.....	3,181.....	.....	.....3,181.....	(34,211).....	0.....	0.....	0.....	003.....		
557416 SCS COLLAR 1731 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...6,158.....	0.....	24.3600.....	0.....	9,236.....	0.....	2,261.....	.....	.....2,261.....	(6,976).....	0.....	0.....	0.....	003.....		
557417 SCS COLLAR 1731 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...6,158.....	0.....	26.0700.....	0.....	(4,372).....	0.....	(726).....	.....	.....(726).....	3,646.....	0.....	0.....	0.....	003.....		
557415 SCS COLLAR 1731 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...6,158.....	139,532.....	21.9200.....	0.....	(5,973).....	0.....	(5,534).....	.....	.....(5,534).....	439.....	0.....	0.....	431.....	003.....		
557418 SCS COLLAR 1732 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...34,524.....	782,310.....	21.9200.....	0.....	(33,488).....	0.....	(31,026).....	.....	.....(31,026).....	2,462.....	0.....	0.....	2,414.....	003.....		
557420 SCS COLLAR 1732 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...34,524.....	0.....	25.6600.....	0.....	(29,345).....	0.....	(5,278).....	.....	.....(5,278).....	24,068.....	0.....	0.....	0.....	003.....		
557419 SCS COLLAR 1732 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/18/2015.....	.02/16/2016.....	...34,524.....	0.....	24.3600.....	0.....	51,786.....	0.....	12,674.....	.....	.....12,674.....	(39,112).....	0.....	0.....	0.....	003.....		
557345 SCS COLLAR 1733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	.02/18/2015.....	.02/16/2016.....	...32,321.....	0.....	1,227.9600.....	0.....	2,892,749.....	0.....	341,432.....	.....	.....341,432.....	(2,551,317).....	0.....	0.....	0.....	003.....		
557346 SCS COLLAR 1733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	.02/18/2015.....	.02/16/2016.....	...32,321.....	0.....	1,322.6300.....	0.....	(1,481,605).....	0.....	(52,983).....	.....	.....(52,983).....	1,428,622.....	0.....	0.....	0.....	003.....		
557344 SCS COLLAR 1733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	.02/18/2015.....	.02/16/2016.....	...32,321.....	35,575,576.....	1,105.1600.....	0.....	(1,923,112).....	0.....	(2,237,486).....	.....	.....(2,237,486).....	(314,374).....	0.....	0.....	109,770.....	003.....		
557421 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M2JT14K8OXYZX446.....	.02/18/2015.....	.02/14/2018.....	...1,525.....	1,678,879.....	1,105.1600.....	0.....	(29,332).....	0.....	(255,778).....	.....	.....(255,778).....	(226,446).....	0.....	0.....	12,945.....	003.....		
557423 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M2JT14K8OXYZX446.....	.02/18/2015.....	.02/14/2018.....	...1,525.....	0.....	1,572.5600.....	0.....	0.....	0.....	(17,803).....	.....	.....(17,803).....	(17,803).....	0.....	0.....	0.....	003.....		
557422 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M2JT14K8OXYZX446.....	.02/18/2015.....	.02/14/2018.....	...1,525.....	0.....	1,227.9600.....	0.....	0.....	0.....	124,714.....	.....	.....124,714.....	124,714.....	0.....	0.....	0.....	003.....		
557342 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2018.....	...3,499.....	0.....	1,227.9600.....	0.....	629,877.....	0.....	286,115.....	.....	.....286,115.....	(343,761).....	0.....	0.....	0.....	003.....		
557341 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2018.....	...3,499.....	0.....	1,422.2200.....	0.....	(242,258).....	0.....	(103,643).....	.....	.....(103,643).....	138,614.....	0.....	0.....	0.....	003.....		
557343 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2018.....	...3,499.....	3,851,653.....	982.3600.....	0.....	(454,911).....	0.....	(401,983).....	.....	.....(401,983).....	52,928.....	0.....	0.....	29,698.....	003.....		
557334 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...7,442.....	8,191,821.....	1,105.1600.....	0.....	(1,522,354).....	0.....	(1,757,314).....	.....	.....(1,757,314).....	(234,959).....	0.....	0.....	85,702.....	003.....		
557336 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...7,442.....	0.....	1,904.5600.....	0.....	(505,715).....	0.....	(160,893).....	.....	.....(160,893).....	344,822.....	0.....	0.....	0.....	003.....		
557335 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...7,442.....	0.....	1,227.9600.....	0.....	1,981,256.....	0.....	1,140,318.....	.....	.....1,140,318.....	(840,938).....	0.....	0.....	0.....	003.....		
557331 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...11,975.....	13,180,953.....	982.3600.....	0.....	(1,878,669).....	0.....	(2,141,106).....	.....	.....(2,141,106).....	(262,437).....	0.....	0.....	137,898.....	003.....		
557333 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...11,975.....	0.....	1,661.4200.....	0.....	(1,379,902).....	0.....	(531,057).....	.....	.....(531,057).....	848,845.....	0.....	0.....	0.....	003.....		
557332 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	...11,975.....	0.....	1,227.9600.....	0.....	3,183,246.....	0.....	1,834,814.....	.....	.....1,834,814.....	(1,348,432).....	0.....	0.....	0.....	003.....		
557338 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2020.....	...1,912.....	0.....	1,514.8100.....	0.....	(281,636).....	0.....	(133,748).....	.....	.....(133,748).....	147,888.....	0.....	0.....	0.....	003.....		
557339 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2020.....	...1,912.....	0.....	1,227.9600.....	0.....	497,152.....	0.....	292,971.....	.....	.....292,971.....	(204,181).....	0.....	0.....	0.....	003.....		
557340 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.02/18/2015.....	.02/14/2020.....	...1,912.....	2,104,650.....	859.5700.....	0.....	(227,543).....	0.....	(249,459).....	.....	.....(249,459).....	(21,916).....	0.....	0.....	22,019.....	003.....		
557328 SCS COLLAR 1739 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	...3,241.....	3,567,507.....	1,105.1600.....	0.....	(195,118).....	0.....	(224,374).....	.....	.....(224,374).....	(29,256).....	0.....	0.....	11,008.....			

SCHEDULE DB - PART A - SECTION 1

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

QE06.81

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of 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)
557314 SCS COLLAR 1745 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	4,904.....	0.....	..1,227.9600.....	0.....	440,681.....	0.....	51,805.....	.....	.....51,805.....	(388,876).....	0.....	0.....	0.....	0.....	0.....	003.....
557313 SCS COLLAR 1745 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	4,904.....	5,397,872.....	..1,105.1600.....	0.....	(295,422).....	0.....	(339,493).....	.....	.....(339,493).....	(44,071).....	0.....	0.....	0.....	16,655.....	0.....	003.....
557315 SCS COLLAR 1745 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	4,904.....	0.....	..1,309.7400.....	0.....	(246,872).....	0.....	(10,136).....	.....	.....(10,136).....	236,736.....	0.....	0.....	0.....	0.....	0.....	003.....
557311 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	156.....	0.....	..1,227.9600.....	0.....	41,577.....	0.....	23,957.....	.....	.....23,957.....	(17,620).....	0.....	0.....	0.....	0.....	0.....	003.....
557310 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	156.....	172,101.....	..1,105.1600.....	0.....	(32,024).....	0.....	(36,920).....	.....	.....(36,920).....	(4,896).....	0.....	0.....	0.....	1,801.....	0.....	003.....
557312 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	156.....	0.....	..1,768.1300.....	0.....	(14,366).....	0.....	(4,996).....	.....	.....(4,996).....	9,370.....	0.....	0.....	0.....	0.....	0.....	003.....
557309 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	97.....	0.....	..1,568.2200.....	0.....	(13,500).....	0.....	(5,756).....	.....	.....(5,756).....	7,744.....	0.....	0.....	0.....	0.....	0.....	003.....
557308 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	97.....	0.....	..1,227.9600.....	0.....	25,736.....	0.....	14,848.....	.....	.....14,848.....	(10,888).....	0.....	0.....	0.....	0.....	0.....	003.....
557307 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	97.....	106,667.....	..982.3600.....	0.....	(15,219).....	0.....	(17,327).....	.....	.....(17,327).....	(2,108).....	0.....	0.....	0.....	1,116.....	0.....	003.....
557469 SCS COLLAR 1748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	..24,248.....	0.....	..2,205.7100.....	0.....	(1,644,466).....	0.....	(92,798).....	.....	.....(92,798).....	..1,551,668.....	0.....	0.....	0.....	0.....	0.....	003.....
557468 SCS COLLAR 1748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	..24,248.....	0.....	..2,099.6800.....	0.....	2,942,192.....	0.....	354,808.....	.....	.....354,808.....	..(2,587,384).....	0.....	0.....	0.....	0.....	0.....	003.....
557467 SCS COLLAR 1748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	..24,248.....	..46,555,935.....	..1,889.7100.....	0.....	(1,954,591).....	0.....	(2,220,703).....	.....	.....(2,220,703).....	(266,112).....	0.....	0.....	0.....	143,650.....	0.....	003.....
557472 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	1,160.....	0.....	..2,574.8400.....	0.....	(101,759).....	0.....	(21,063).....	.....	.....(21,063).....	80,696.....	0.....	0.....	0.....	0.....	0.....	003.....
557470 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	1,160.....	2,227,575.....	..1,889.7100.....	0.....	(245,319).....	0.....	(288,119).....	.....	.....(288,119).....	(42,800).....	0.....	0.....	0.....	17,176.....	0.....	003.....
557471 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	1,160.....	0.....	..2,099.6800.....	0.....	308,932.....	0.....	136,720.....	.....	.....136,720.....	(172,212).....	0.....	0.....	0.....	0.....	0.....	003.....
557475 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	2,653.....	0.....	..2,352.2700.....	0.....	(406,858).....	0.....	(123,430).....	.....	.....(123,430).....	283,428.....	0.....	0.....	0.....	0.....	0.....	003.....
557473 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	2,653.....	5,093,427.....	..1,679.7400.....	0.....	(386,935).....	0.....	(442,526).....	.....	.....(442,526).....	(55,591).....	0.....	0.....	0.....	39,273.....	0.....	003.....
557474 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2018.....	2,653.....	0.....	..2,099.6800.....	0.....	706,569.....	0.....	312,614.....	.....	.....312,614.....	(393,956).....	0.....	0.....	0.....	0.....	0.....	003.....
557478 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	4,729.....	0.....	..3,124.7400.....	0.....	(435,284).....	0.....	(99,881).....	.....	.....(99,881).....	335,403.....	0.....	0.....	0.....	0.....	0.....	003.....
557477 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	4,729.....	0.....	..2,099.6800.....	0.....	1,840,120.....	0.....	993,369.....	.....	.....993,369.....	(846,752).....	0.....	0.....	0.....	0.....	0.....	003.....
557476 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	4,729.....	9,080,383.....	..1,889.7100.....	0.....	(1,455,676).....	0.....	(1,648,386).....	.....	.....(1,648,386).....	(192,710).....	0.....	0.....	0.....	94,998.....	0.....	003.....
557479 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	5,278.....	..10,133,817.....	..1,679.7400.....	0.....	(1,216,303).....	0.....	(1,359,433).....	.....	.....(1,359,433).....	(143,130).....	0.....	0.....	0.....	106,019.....	0.....	003.....
557481 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	5,278.....	0.....	..2,722.4500.....	0.....	(894,031).....	0.....	(286,296).....	.....	.....(286,296).....	607,735.....	0.....	0.....	0.....	0.....	0.....	003.....
557480 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/14/2020.....	5,278.....	0.....	..2,099.6800.....	0.....	2,053,596.....	0.....	1,108,613.....	.....	.....1,108,613.....	(944,984).....	0.....	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.....	0.....	(300,085).....	0.....	(124,303).....	.....	.....(124,303).....	175,781.....	0.....	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.....	2,601,579.....	..1,469.7800.....	0.....	(226,293).....	0.....	(247,133).....	.....	.....(247,133).....	(20,840).....	0.....	0.....	0.....	27,218.....	0.....	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.....	0.....	511,812.....	0.....	284,606.....	.....	.....284,606.....	(227,206).....	0.....	0.....	0.....	0.....	0.....	003.....
557482 SCS COLLAR 1754 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	2,185.....	4,194,534.....	..1,889.7100.....	0.....	(176,058).....	0.....	(200,078).....	.....	.....(200,078).....	(24,020).....	0.....	0.....	0.....	12,942.....	0.....	003.....
557483 SCS COLLAR 1754 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	2,185.....	0.....	..2,099.6800.....	0.....	265,147.....	0.....	31,967.....	.....	.....31,967.....	(233,180).....	0.....	0.....	0.....	0.....	0.....	003.....
557484 SCS COLLAR 1754 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	.02/18/2015.....	.02/16/2016.....	2,185.....	0.....	..2,234.4800.....	0.....	(123,169).....	0.....	(6,112).....	.....	.....(6,112).....	117,057.....	0.....	0.....	0.....	0.....	0.....	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.....	0.....	87,502.....	0.....	45,385.....	.....	.....45,385.....	(42,118).....	0.....	0.....	0.....			

SCHEDULE DB - PART A - SECTION 1

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

QE06.82

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)
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	0	49,453	0	26,709	.....	.....26,709	(22,744)	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	244,155	..1,889.7100	0	(39,162)	0	(44,321)	.....	.....(44,321)	(5,159)	0	0	0	2,554	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	0	(16,985)	0	(4,705)	.....	.....(4,705)	12,280	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	256,044	..1,679.7400	0	(30,750)	0	(34,347)	.....	.....(34,347)	(3,597)	0	0	0	2,679	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	0	(28,130)	0	(10,363)	.....	.....(10,363)	17,767	0	0	0	0	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	0	51,860	0	28,010	.....	.....28,010	(23,850)	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	0	(12,668)	0	(5,826)	.....	.....(5,826)	6,842	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	92,359	..1,469.7800	0	(8,034)	0	(8,773)	.....	.....(8,773)	(739)	0	0	0	966	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	0	18,170	0	10,103	.....	.....10,103	(8,067)	0	0	0	0	003.....	
564281 SCS COLLAR 1765 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.03/17/2015	.03/14/2016	647	720,240	..1,035.6800	0	(9,538)	0	(15,482)	.....	.....(15,482)	(5,944)	0	0	0	2,429	003.....	
564282 SCS COLLAR 1765 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.03/17/2015	.03/14/2016	647	0	..1,150.7500	0	0	0	24,447	.....	.....24,447	24,447	0	0	0	0	003.....	
564283 SCS COLLAR 1765 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	.03/17/2015	.03/14/2016	647	0	..1,193.5600	0	0	0	(16,233)	.....	.....(16,233)	(16,233)	0	0	0	0	003.....	
564048 SCS COLLAR 1766 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	85,021	4,281,643	39.1100	0	(47,357)	0	(158,293)	.....	.....(158,293)	(110,936)	0	0	0	14,437	003.....	
564049 SCS COLLAR 1766 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	85,021	0	43.4600	0	0	0	638,822	.....	.....638,822	638,822	0	0	0	0	003.....	
564050 SCS COLLAR 1766 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	85,021	0	45.4200	0	0	0	(536,429)	.....	.....(536,429)	(536,429)	0	0	0	0	003.....	
564053 SCS COLLAR 1767 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	3,175	0	45.7200	0	0	0	(19,484)	.....	.....(19,484)	(19,484)	0	0	0	0	003.....	
564052 SCS COLLAR 1767 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	3,175	0	43.4600	0	0	0	23,859	.....	.....23,859	23,859	0	0	0	0	003.....	
564051 SCS COLLAR 1767 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	3,175	159,910	39.1100	0	(1,016)	0	(5,912)	.....	.....(5,912)	(4,896)	0	0	0	539	003.....	
564047 SCS COLLAR 1768 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	5,844	0	45.0700	0	0	0	(38,079)	.....	.....(38,079)	(38,079)	0	0	0	0	003.....	
564046 SCS COLLAR 1768 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	5,844	0	43.4600	0	0	0	43,914	.....	.....43,914	43,914	0	0	0	0	003.....	
564045 SCS COLLAR 1768 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... I7331LVCZKQKX5T7XV54.....	.03/17/2015	.03/14/2016	5,844	294,327	39.1100	0	(4,261)	0	(10,881)	.....	.....(10,881)	(6,621)	0	0	0	992	003.....	
564155 SCS COLLAR 1769 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFFZYICNSX8D621K86.....	.03/17/2015	.03/14/2016	9,012	0	..1,831.1700	0	948,902	0	130,465	.....	.....130,465	(818,437)	0	0	0	0	003.....	
564154 SCS COLLAR 1769 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFFZYICNSX8D621K86.....	.03/17/2015	.03/14/2016	9,012	14,819,778	..1,648.0500	0	(643,656)	0	(1,047,829)	.....	.....(1,047,829)	(404,173)	0	0	0	49,971	003.....	
564156 SCS COLLAR 1769 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFFZYICNSX8D621K86.....	.03/17/2015	.03/14/2016	9,012	0	..1,924.9300	0	(516,854)	0	(55,606)	.....	.....(55,606)	461,248	0	0	0	0	003.....	
564261 SCS COLLAR 1770 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	784	0	..1,831.1700	0	0	0	11,352	.....	.....11,352	11,352	0	0	0	0	003.....	
564260 SCS COLLAR 1770 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	784	1,289,535	..1,648.0500	0	0	0	(91,177)	.....	.....(91,177)	(91,177)	0	0	0	4,348	003.....	
564262 SCS COLLAR 1770 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	784	0	..1,953.1800	0	(10,571)	0	(3,791)	.....	.....(3,791)	6,780	0	0	0	0	003.....	
564263 SCS COLLAR 1771 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	635	1,043,482	..1,648.0500	0	(19,500)	0	(73,780)	.....	.....(73,780)	(54,279)	0	0	0	3,519	003.....	
564265 SCS COLLAR 1771 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	635	0	..1,906.6900	0	0	0	(4,604)	.....	.....(4,604)	(4,604)	0	0	0	0	003.....	
564264 SCS COLLAR 1771 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	635	0	..1,831.1700	0	0	0	9,186	.....	.....9,186	9,186	0	0	0	0	003.....	
564267 SCS COLLAR 1772 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	496	0	949.0600	0	0	0	2,338	.....	.....2,338	2,338	0	0	0	0	003.....	
564266 SCS COLLAR 1772 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	496	393,079	854.1500	0	(3,467)	0	(43,751)	.....	.....(43,751)	(40,284)	0	0	0	1,325	003.....	
564268 SCS COLLAR 1772 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	496	0	..1,058.2200	0	0	0	(549)	.....	.....(549)	(549)	0	0	0	0	003.....	
564271 SCS COLLAR 1773 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	5,417	0	949.0600	0	0	0	25,521	.....	.....25,521	25,521	0	0	0	0	003.....	
564272 SCS COLLAR 1773 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	5,417	0	..1,039.8800	0	0	0	(7,463)	.....	.....(7,463)	(7,463)	0	0	0	0	003.....	
564270 SCS COLLAR 1773 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	5,417	4,290,487	854.1500	0	(65,908)	0	(477,544)	.....	.....(477,544)	(411,636)	0	0	0	14,467	003.....	
564273 SCS COLLAR 1774 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... Z0MI2JT14K8OXYZWX446.....	.03/17/2015	.03/14/2016	395	312,961	854.1500	0	(6,292)	0	(34,834)	.....	.....(34,834)	(28,541)	0	0	0	1,055	003.....	
564274 SCS COLLAR 1774 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....																			

SCHEDULE DB - PART A - SECTION 1

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

QE06.83

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)
564192 SCS COLLAR 1776 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	2,003	0	4,597.9100	0	(384,126)	0	(137,657)		(137,657)	246,469	0	0	0	0	003.....	
564191 SCS COLLAR 1776 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	2,003	0	4,375.6300	0	609,245	0	292,704		292,704	(316,542)	0	0	0	0	003.....	
564195 SCS COLLAR 1777 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	228	0	4,375.6300	0	69,223	0	33,257		33,257	(35,966)	0	0	0	0	003.....	
564196 SCS COLLAR 1777 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	228	0	4,558.9600	0	(47,590)	0	(18,152)		(18,152)	29,438	0	0	0	0	003.....	
564194 SCS COLLAR 1777 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	228	951,714	3,938.0600	0	(38,346)	0	(41,491)		(41,491)	(3,145)	0	0	0	3,209	003.....	
564200 SCS COLLAR 1778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	3,321	235,627	70.7300	0	(10,063)	0	(13,306)		(13,306)	(3,243)	0	0	0	795	003.....	
564201 SCS COLLAR 1778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	3,321	0	78.5900	0	12,653	0	2,397		2,397	(10,256)	0	0	0	0	003.....	
564202 SCS COLLAR 1778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	3,321	0	86.2400	0	(4,517)	0	(579)		(579)	3,937	0	0	0	0	003.....	
564204 SCS COLLAR 1779 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	39,980	0	78.5900	0	152,322	0	28,860		28,860	(123,463)	0	0	0	0	003.....	
564205 SCS COLLAR 1779 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	39,980	0	84.4900	0	(71,564)	0	(9,369)		(9,369)	62,195	0	0	0	0	003.....	
564203 SCS COLLAR 1779 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	39,980	2,836,556	70.7300	0	(121,138)	0	(160,184)		(160,184)	(39,045)	0	0	0	9,565	003.....	
564197 SCS COLLAR 1780 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	5,446	386,393	70.7300	0	(16,501)	0	(21,820)		(21,820)	(5,319)	0	0	0	1,303	003.....	
564198 SCS COLLAR 1780 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	5,446	0	78.5900	0	20,749	0	3,931		3,931	(16,818)	0	0	0	0	003.....	
564199 SCS COLLAR 1780 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2016	5,446	0	83.3800	0	(11,437)	0	(1,555)		(1,555)	9,882	0	0	0	0	003.....	
564249 SCS COLLAR 1781 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2016	37,378	0	24.5600	0	54,347	0	14,673		14,673	(39,675)	0	0	0	0	003.....	
564250 SCS COLLAR 1781 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2016	37,378	0	25.7900	0	(33,976)	0	(6,785)		(6,785)	27,192	0	0	0	0	003.....	
564248 SCS COLLAR 1781 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2016	37,378	846,982	22.1000	0	(32,145)	0	(40,011)		(40,011)	(7,866)	0	0	0	2,856	003.....	
564116 SCS COLLAR 1782 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	31,010	34,131,955	1,118.0000	0	(1,860,579)	0	(2,532,747)		(2,532,747)	(672,168)	0	0	0	115,090	003.....	
564117 SCS COLLAR 1782 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	31,010	0	1,242.2300	0	2,790,869	0	341,152		341,152	(2,449,717)	0	0	0	0	003.....	
564118 SCS COLLAR 1782 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2016	31,010	0	1,339.1200	0	(1,424,118)	0	(58,861)		(58,861)	1,365,258	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	1,569,215	1,118.0000	0	(199,237)	0	(252,870)		(252,870)	(53,633)	0	0	0	12,293	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	0	(85,412)	0	(17,327)		(17,327)	68,085	0	0	0	0	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	0	255,551	0	113,249		113,249	(142,302)	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	0	(293,977)	0	(88,181)		(88,181)	205,796	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	3,167,668	993.7800	0	(280,624)	0	(351,856)		(351,856)	(71,232)	0	0	0	24,815	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	0	515,863	0	228,608		228,608	(287,255)	0	0	0	0	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	0	1,699,726	0	985,806		985,806	(713,920)	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	0	(446,467)	0	(159,636)		(159,636)	286,831	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	7,199,246	1,118.0000	0	(1,312,191)	0	(1,603,184)		(1,603,184)	(290,994)	0	0	0	76,045	003.....	
564295 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/16/2020	10,150	0	1,648.1900	0	(1,207,950)	0	(491,711)		(491,711)	716,238	0	0	0	0	003.....	
564294 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	03/17/2015	03/16/2020	10,150	0	1,242.2300	0	2,639,085	0	1,529,850		1,529,850	(1,109,235)	0	0	0	0	003.....	
564293 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	03/17/2015	03/16/2020	10,150	11,172,343	993.7800	0	(1,522,549)	0	(1,888,865)		(1,888,865)	(366,316)	0	0	0	118,013	003.....	
564296 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	03/17/2015	03/16/2020	1,713	1,885,531	869.5600	0	(188,435)	0	(233,308)		(233,308)	(44,872)	0	0	0	19,917	003.....	
564298 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	03/17/2015	03/16/2020	1,713	0	1,506.3200	0	(272,385)	0	(127,282)		(127,282)	145,103	0	0	0	0	003.....	
564297 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653..	03/17/2015	03/16/2020	1,713	0	1,242.2300	0	445,392	0	258,190		258,190	(187,203)	0	0	0	0	003.....	
564162 SCS COLLAR 1788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/17/2015	03/14/2016	2,364	2,602,361	1,118.0000	0	(140,683)	0	(193,107)		(193,107)	(52,424)	0	0	0	8,775	003.....	
564164 SCS COLLAR 1788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/17/2015	03/14/2016	2,364	0	1,357.1300	0	(95,629)	0	(3,427)		(3,427)	92,202	0	0	0	0	003.....	
564163 SCS COLLAR 1788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/17/2015	03/14/2016	2,364	0	1,242.2300	0	2											

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	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)
564177 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	469	0	..1,892.5300	0	(31,283)	0	(11,183)	.....	.....(11,183)	20,100	0	0	0	0	0	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	0	292,910	0	164,380	.....	.....164,380	(128,530)	0	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	1,401,748	931.6700	0	(165,558)	0	(203,777)	.....	.....(203,777)	(38,220)	0	0	0	14,807	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	0	(138,821)	0	(57,446)	.....	.....(57,446)	81,375	0	0	0	0	0	003.....
564125 SCS COLLAR 1796 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2016	3,606	0	..1,324.2100	0	(183,369)	0	(8,732)	.....	.....(8,732)	174,636	0	0	0	0	0	003.....
564123 SCS COLLAR 1796 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2016	3,606	3,969,553	..1,118.0000	0	(216,386)	0	(294,559)	.....	.....(294,559)	(78,173)	0	0	0	13,385	0	003.....
564124 SCS COLLAR 1796 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2016	3,606	0	..1,242.2300	0	324,579	0	39,676	.....	.....39,676	(284,903)	0	0	0	0	0	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	0	18,182	0	8,057	.....	.....8,057	(10,124)	0	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	0	(11,868)	0	(4,018)	.....	.....(4,018)	7,851	0	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	111,644	993.7800	0	(9,891)	0	(12,401)	.....	.....(12,401)	(2,510)	0	0	0	875	0	003.....
564057 SCS COLLAR 1798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	28,394	0	..2,074.2800	0	3,404,294	0	731,550	.....	.....731,550	(2,672,744)	0	0	0	0	0	003.....
564056 SCS COLLAR 1798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	28,394	54,518,159	..1,866.8500	0	(2,208,689)	0	(2,648,469)	.....	.....(2,648,469)	(439,780)	0	0	0	183,831	0	003.....
564058 SCS COLLAR 1798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	28,394	0	..2,174.4700	0	(1,950,697)	0	(225,983)	.....	.....(225,983)	1,724,714	0	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	0	(96,025)	0	(32,555)	.....	.....(32,555)	63,470	0	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	2,106,749	..1,866.8500	0	(212,624)	0	(266,388)	.....	.....(266,388)	(53,765)	0	0	0	16,504	0	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	0	271,254	0	143,759	.....	.....143,759	(127,495)	0	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	3,738,648	..1,659.4200	0	(262,870)	0	(319,698)	.....	.....(319,698)	(56,828)	0	0	0	29,288	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	0	(290,286)	0	(121,589)	.....	.....(121,589)	168,696	0	0	0	0	0	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	0	486,796	0	255,114	.....	.....255,114	(231,681)	0	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	7,571,709	..1,866.8500	0	(1,134,556)	0	(1,346,858)	.....	.....(1,346,858)	(212,302)	0	0	0	79,979	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	0	(360,321)	0	(137,200)	.....	.....(137,200)	223,121	0	0	0	0	0	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	0	1,435,605	0	882,737	.....	.....882,737	(552,868)	0	0	0	0	0	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	0	1,727,289	0	1,062,090	.....	.....1,062,090	(665,200)	0	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	9,110,118	..1,659.4200	0	(1,003,900)	0	(1,201,134)	.....	.....(1,201,134)	(197,234)	0	0	0	96,229	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	0	(794,750)	0	(355,982)	.....	.....(355,982)	438,768	0	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	0	(297,368)	0	(150,183)	.....	.....(150,183)	147,186	0	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	2,485,335	..1,452.0000	0	(193,322)	0	(232,395)	.....	.....(232,395)	(39,073)	0	0	0	26,252	0	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	0	471,222	0	289,748	.....	.....289,748	(181,475)	0	0	0	0	0	003.....
564061 SCS COLLAR 1804 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	1,915	0	..2,074.2800	0	229,575	0	49,335	.....	.....49,335	(180,240)	0	0	0	0	0	003.....
564062 SCS COLLAR 1804 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	1,915	0	..2,200.8100	0	(109,876)	0	(11,166)	.....	.....(11,166)	98,710	0	0	0	0	0	003.....
564060 SCS COLLAR 1804 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	1,915	3,676,629	..1,866.8500	0	(148,959)	0	(178,609)	.....	.....(178,609)	(29,650)	0	0	0	12,397	0	003.....
564224 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	272	522,985	..1,866.8500	0	(78,365)	0	(93,027)	.....	.....(93,027)	(14,662)	0	0	0	5,524	0	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	0	86,784	0	50,346	.....	.....50,346	(36,438)	0	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	0	(12,516)	0	(4,432)	.....	.....(4,432)	8,084	0	0	0	0	0	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	0	126,413	0	73,336	.....	.....73,336	(53,077)	0	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	761,799	..1,763.1400	0	(98,350)	0	(117,159)	.....	.....(117,159)	(18,809)	0	0	0	8,047	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	0	(34,030)	0	(12,620)	.....	.....(12,620)	21,410	0	0	0	0	0	003.....
564239 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17																	

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 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)
564064 SCS COLLAR 1812 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/17/2015	03/14/2016	1,691	3,246,208	..1,866.8500	0	(131,520)	0	(157,700)	(157,700)	(157,700)	(26,180)	0	0	0	10,946	003.....	
564240 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	56	107,374	..1,866.8500	0	(16,089)	0	(19,099)	(19,099)	(19,099)	(3,010)	0	0	0	1,134	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	0	(7,429)	0	(3,197)	(3,197)	(3,197)	4,232	0	0	0	0	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	0	20,358	0	12,517	12,517	(7,841)	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	94,416	..1,452.0000	0	(7,344)	0	(8,828)	(8,828)	(1,484)	0	0	0	997	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	0	17,901	0	11,006	11,006	(6,895)	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	0	(13,336)	0	(7,212)	(7,212)	6,123	0	0	0	0	003.....		
570535 SCS COLLAR 1815 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	4,086	0	..1,233.9400	0	(65,373)	0	(86,399)	(86,399)	(86,399)	(21,026)	0	0	0	0	003.....	
570537 SCS COLLAR 1815 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	4,086	4,551,627	..1,073.6100	0	(65,702)	0	(165,965)	(165,965)	(165,965)	(100,263)	0	0	0	16,720	003.....	
570536 SCS COLLAR 1815 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	4,086	0	..1,192.9000	0	0	0	122,317	122,317	122,317	0	0	0	0	003.....		
570533 SCS COLLAR 1816 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	311	0	..1,192.9000	0	0	0	9,311	9,311	9,311	0	0	0	0	003.....		
570532 SCS COLLAR 1816 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	311	0	..1,246.7000	0	(2,968)	0	(5,915)	(5,915)	(5,915)	(2,947)	0	0	0	0	003.....	
570534 SCS COLLAR 1816 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	311	346,462	..1,073.6100	0	(2,968)	0	(12,633)	(12,633)	(9,665)	0	0	0	0	1,273	003.....	
570545 SCS COLLAR 1817 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	..62,600	0	56.3900	0	0	0	149,256	149,256	149,256	0	0	0	0	003.....		
570544 SCS COLLAR 1817 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	..62,600	0	58.6500	0	(47,584)	0	(117,482)	(117,482)	(117,482)	(69,898)	0	0	0	0	003.....	
570546 SCS COLLAR 1817 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	..62,600	3,152,524	50.7500	0	0	0	(416,962)	(416,962)	(416,962)	(416,962)	0	0	0	11,580	003.....	
570541 SCS COLLAR 1818 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	8,069	0	59.2100	0	(3,640)	0	(14,268)	(14,268)	(14,268)	(10,628)	0	0	0	0	003.....	
570543 SCS COLLAR 1818 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	8,069	406,345	50.7500	0	0	0	(53,744)	(53,744)	(53,744)	(53,744)	0	0	0	1,493	003.....	
570542 SCS COLLAR 1818 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	8,069	0	56.3900	0	0	0	19,238	19,238	19,238	0	0	0	0	003.....		
570540 SCS COLLAR 1819 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	3,245	163,431	50.7500	0	0	0	(21,616)	(21,616)	(21,616)	(21,616)	0	0	0	600	003.....	
570538 SCS COLLAR 1819 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	3,245	0	58.3100	0	(3,197)	0	(6,315)	(6,315)	(6,315)	(3,118)	0	0	0	0	003.....	
570539 SCS COLLAR 1819 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	3,245	0	56.3900	0	0	0	7,738	7,738	7,738	0	0	0	0	003.....		
570567 SCS COLLAR 1820 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	9,886	0	..1,904.4000	0	969,474	0	91,146	91,146	(878,328)	0	0	0	0	003.....		
570566 SCS COLLAR 1820 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	9,886	..16,255,762	..1,713.9600	0	(656,992)	0	(1,674,327)	(1,674,327)	(1,674,327)	(1,017,334)	0	0	0	59,712	003.....	
570568 SCS COLLAR 1820 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	9,886	0	..1,982.2900	0	(566,243)	0	(46,893)	(46,893)	(46,893)	519,350	0	0	0	0	003.....	
570569 SCS COLLAR 1821 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	1,430	..2,351,240	..1,713.9600	0	(95,028)	0	(242,176)	(242,176)	(242,176)	(147,148)	0	0	0	8,637	003.....	
570571 SCS COLLAR 1821 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	1,430	0	..2,016.0000	0	(66,988)	0	(5,165)	(5,165)	(5,165)	61,823	0	0	0	0	003.....	
570570 SCS COLLAR 1821 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	1,430	0	..1,904.4000	0	140,225	0	13,183	13,183	(127,042)	0	0	0	0	003.....		
570572 SCS COLLAR 1822 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	826	1,358,245	..1,713.9600	0	(54,895)	0	(139,897)	(139,897)	(139,897)	(85,003)	0	0	0	4,989	003.....	
570574 SCS COLLAR 1822 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	826	0	..1,968.3900	0	(53,590)	0	(4,398)	(4,398)	(4,398)	49,191	0	0	0	0	003.....	
570573 SCS COLLAR 1822 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2015	04/14/2016	826	0	..1,904.4000	0	81,004	0	7,616	7,616	(73,388)	0	0	0	0	003.....		
570524 SCS COLLAR 1823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M12JT14K8OXYZWX446....	04/15/2015	04/14/2016	1,209	0	..1,036.8700	0	0	0	2,027	2,027	2,027	0	0	0	0	003.....		
570523 SCS COLLAR 1823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M12JT14K8OXYZWX446....	04/15/2015	04/14/2016	1,209	957,912	933.1800	0	(10,038)	0	(189,406)	(189,406)	(189,406)	(179,368)	0	0	0	3,519	003.....	
570525 SCS COLLAR 1823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M12JT14K8OXYZWX446....	04/15/2015	04/14/2016	1,209	0	..1,138.6800	0	0	0	(627)	(627)	(627)	(627)	0	0	0	0	003.....	
570527 SCS COLLAR 1824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M12JT14K8OXYZWX446....	04/15/2015	04/14/2016	5,336	0	..1,036.8700	0	0	0	8,944	8,944	8,944	0	0	0	0	003.....		
570526 SCS COLLAR 1824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0M12JT14K8OXYZWX446....	04/15/2015	04/14/2016	5,336	4,226,578	933.1800	0	(74,601)	0	(835,712)	(835,712)	(835,712)	(761,111)	0	0	0	15,526	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.86

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)
570484 SCS COLLAR 1827 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	2,261	0	4,424.5300	0	658,197	0	330,877		330,877	(327,320)	0	0	0	0	003.....	
570483 SCS COLLAR 1827 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	2,261	9,452,566	3,982.0800	0	(370,112)	0	(491,469)		(491,469)	(121,357)	0	0	0	34,722	003.....	
570485 SCS COLLAR 1827 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	2,261	0	4,631.1500	0	(422,927)	0	(173,444)		(173,444)	249,483	0	0	0	0	003.....	
570486 SCS COLLAR 1828 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	197	824,016	3,982.0800	0	(32,264)	0	(42,843)		(42,843)	(10,578)	0	0	0	3,027	003.....	
570487 SCS COLLAR 1828 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	197	0	4,424.5300	0	57,378	0	28,843		28,843	(28,534)	0	0	0	0	003.....	
570488 SCS COLLAR 1828 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	04/15/2015	04/14/2016	197	0	4,590.4500	0	(40,347)	0	(17,389)		(17,389)	22,958	0	0	0	0	003.....	
570465 SCS COLLAR 1829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	12,877	913,625	69.8200	0	(43,035)	0	(53,252)		(53,252)	(10,217)	0	0	0	3,356	003.....	
570467 SCS COLLAR 1829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	12,877	0	85.3400	0	(11,551)	0	(3,159)		(3,159)	8,391	0	0	0	0	003.....	
570466 SCS COLLAR 1829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	12,877	0	77.5800	0	46,589	0	12,488		12,488	(34,101)	0	0	0	0	003.....	
570464 SCS COLLAR 1830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	44,122	0	83.4000	0	(58,418)	0	(14,931)		(14,931)	43,487	0	0	0	0	003.....	
570463 SCS COLLAR 1830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	44,122	0	77.5800	0	159,458	0	42,790		42,790	(116,668)	0	0	0	0	003.....	
570462 SCS COLLAR 1830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	44,122	3,130,470	69.8200	0	(147,192)	0	(182,463)		(182,463)	(35,271)	0	0	0	11,499	003.....	
570460 SCS COLLAR 1831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	3,687	0	77.5800	0	14,525	0	3,575		3,575	(10,950)	0	0	0	0	003.....	
570459 SCS COLLAR 1831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	3,687	261,558	69.8200	0	(12,283)	0	(15,245)		(15,245)	(2,962)	0	0	0	961	003.....	
570461 SCS COLLAR 1831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	3,687	0	82.0400	0	(7,237)	0	(1,580)		(1,580)	5,657	0	0	0	0	003.....	
570475 SCS COLLAR 1832 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	8,272	0	24.4200	0	11,713	0	4,050		4,050	(7,663)	0	0	0	0	003.....	
570476 SCS COLLAR 1832 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	8,272	187,441	21.9800	0	(6,667)	0	(9,712)		(9,712)	(3,045)	0	0	0	689	003.....	
570474 SCS COLLAR 1832 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	8,272	0	25.7600	0	(6,667)	0	(1,827)		(1,827)	4,840	0	0	0	0	003.....	
570477 SCS COLLAR 1833 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	26,781	0	25.4600	0	(25,174)	0	(7,081)		(7,081)	18,094	0	0	0	0	003.....	
570478 SCS COLLAR 1833 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	26,781	0	24.4200	0	37,922	0	13,111		13,111	(24,811)	0	0	0	0	003.....	
570479 SCS COLLAR 1833 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	04/15/2015	04/14/2016	26,781	606,865	21.9800	0	(21,586)	0	(31,445)		(31,445)	(9,860)	0	0	0	2,229	003.....	
570781 SCS COLLAR 1834 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	35,066	0	1,361.5900	0	(1,479,454)	0	(75,497)		(75,497)	1,403,956	0	0	0	0	003.....	
570779 SCS COLLAR 1834 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	35,066	38,597,223	1,147.8200	0	(2,103,987)	0	(3,637,948)		(3,637,948)	(1,533,961)	0	0	0	141,779	003.....	
570780 SCS COLLAR 1834 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	35,066	0	1,275.3500	0	2,980,648	0	306,698		306,698	(2,673,950)	0	0	0	0	003.....	
570550 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	2,063	0	1,596.1100	0	0	0	(26,021)		(26,021)	(26,021)	0	0	0	0	003.....	
570548 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	2,063	2,270,679	1,147.8200	0	(58,568)	0	(405,184)		(405,184)	(346,616)	0	0	0	18,113	003.....	
570549 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	2,063	0	1,275.3500	0	0	0	147,508		147,508	147,508	0	0	0	0	003.....	
570501 SCS COLLAR 1836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	4,906	5,400,090	1,020.2800	0	(139,284)	0	(668,702)		(668,702)	(529,418)	0	0	0	43,076	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	350,800		350,800	350,800	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	(148,731)		(148,731)	(148,731)	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	(209,092)		(209,092)	(209,092)	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	8,894,571	1,147.8200	0	(183,760)	0	(2,123,749)		(2,123,749)	(1,939,989)	0	0	0	94,785	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	1,144,197		1,144,197	1,144,197	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	(531,917)		(531,917)	(531,917)	0	0	0	0	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	1,549,873		1,549,873	1,549,873	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	12,048,147	1,020.2800	0	(248,912)	0	(2,188,973)		(2,188,973)	(1,940,061)	0	0	0	128,391	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	250,467		250,467	250,467	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	1,947,036	892.7500	0	(40,225)	0	(259,602)		(259,602)	(219,377)	0	0	0	20,749	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	(131,358)		(131,358)	(131,358)	0	0	0	0	003.....	
570564 SCS COLLAR 1840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	4,558	0	1,275.3500	0	410,217	0	39,865		39,865	(370,352)	0	0	0	0	003.....	
570563 SCS COLLAR 1840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	4,558	5,016,896	1,147.8200	0	(227,898)	0	(472,863)		(472,863)	(244,965)	0	0	0	18,429	003.....	
570565 SCS COLLAR 1840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	04/15/2015	04/14/2016	4,558	0	1,380.8500	0	(228,810)	0	(7,493)		(7,493)	221,317	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 s at Inception and at Year- end (b)
570504 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	294	323,643	1,020.2800	0	(2,153)	0	(40,078)		(40,078)	(37,925)	0	0	0	2,582	003.....	
570506 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	294	0	1,511.2400	0	0	0	(6,168)		(6,168)	(6,168)	0	0	0	0	003.....	
570505 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	294	0	1,275.3500	0	0	0	21,025		21,025	21,025	0	0	0	0	003.....	
570469 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	496	0	1,339.1200	0	106,975	0	59,842		59,842	(47,133)	0	0	0	0	003.....	
570470 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	496	546,309	1,147.8200	0	(104,210)	0	(130,441)		(130,441)	(26,230)	0	0	0	5,822	003.....	
570468 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	496	0	2,198.7000	0	(14,051)	0	(5,820)		(5,820)	8,232	0	0	0	0	003.....	
570471 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	679	0	1,906.6500	0	(35,330)	0	(16,572)		(16,572)	18,758	0	0	0	0	003.....	
570472 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	679	0	1,339.1200	0	146,351	0	81,870		81,870	(64,481)	0	0	0	0	003.....	
570473 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	04/15/2015	04/14/2020	679	747,399	1,084.0500	0	(126,462)	0	(156,280)		(156,280)	(29,818)	0	0	0	7,965	003.....	
570510 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	286	315,013	956.5100	0	(6,508)	0	(49,276)		(49,276)	(42,768)	0	0	0	3,357	003.....	
570512 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	286	0	1,687.1400	0	0	0	(12,860)		(12,860)	(12,860)	0	0	0	0	003.....	
570511 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	286	0	1,339.1200	0	0	0	34,507		34,507	34,507	0	0	0	0	003.....	
570782 SCS COLLAR 1846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	4,531	4,987,553	1,147.8200	0	(249,222)	0	(470,097)		(470,097)	(220,875)	0	0	0	18,321	003.....	
570783 SCS COLLAR 1846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	4,531	0	1,275.3500	0	407,817	0	39,632		39,632	(368,186)	0	0	0	0	003.....	
570784 SCS COLLAR 1846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	4,531	0	1,348.6700	0	(259,553)	0	(11,806)		(11,806)	247,747	0	0	0	0	003.....	
570560 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	326	359,028	1,147.8200	0	(15,732)	0	(85,723)		(85,723)	(69,992)	0	0	0	3,826	003.....	
570561 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	326	0	1,275.3500	0	0	0	46,185		46,185	46,185	0	0	0	0	003.....	
570562 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/14/2020	326	0	1,762.8800	0	0	0	(11,770)		(11,770)	(11,770)	0	0	0	0	003.....	
570413 SCS COLLAR 1848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	29,479	56,601,162	1,895.9700	0	(2,279,046)	0	(3,372,536)		(3,372,536)	(1,093,490)	0	0	0	207,913	003.....	
570415 SCS COLLAR 1848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	29,479	0	2,203.3200	0	(2,005,772)	0	(253,077)		(253,077)	1,752,695	0	0	0	0	003.....	
570414 SCS COLLAR 1848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	04/15/2015	04/14/2016	29,479	0	2,106.6300	0	3,447,900	0	711,416		711,416	(2,736,484)	0	0	0	0	003.....	
570418 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	1,512	0	2,502.8900	0	0	0	(43,266)		(43,266)	(43,266)	0	0	0	0	003.....	
570416 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	1,512	2,903,792	1,895.9700	0	(70,915)	0	(393,786)		(393,786)	(322,871)	0	0	0	23,163	003.....	
570417 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	1,512	0	2,106.6300	0	0	0	185,611		185,611	185,611	0	0	0	0	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	0	458,885	0	321,819		321,819	(137,065)	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	0	(214,742)	0	(160,574)		(160,574)	54,169	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	5,034,699	1,685.3000	0	(367,108)	0	(463,798)		(463,798)	(96,690)	0	0	0	40,161	003.....	
570434 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2020	5,792	11,120,267	1,895.9700	0	(1,737,515)	0	(2,075,392)		(2,075,392)	(337,877)	0	0	0	118,503	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	0	(594,004)	0	(201,897)		(201,897)	392,107	0	0	0	0	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	0	2,113,976	0	1,246,120		1,246,120	(867,856)	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	11,906,824	1,685.3000	0	(930,206)	0	(1,650,598)		(1,650,598)	(720,392)	0	0	0	126,885	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	0	(1,566,225)	0	(471,541)		(471,541)	1,094,685	0	0	0	0	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	0	2,263,502	0	1,334,258		1,334,258	(929,244)	0	0	0	0	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	0	536,074	0	315,999		315,999	(220,075)	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	2,819,940	1,474.6400	0	(293,739)	0	(278,501)		(278,501)	15,238	0	0	0	30,051	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	0	(297,501)	0	(174,268)		(174,268)	123,232	0	0	0	0	003.....	
570444 SCS COLLAR 1854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	3,026	0	2,106.6300	0	363,139	0	73,029		73,029	(290,110)	0	0	0	0	003.....	
570445 SCS COLLAR 1854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	3,026	0	2,228.8100	0	(172,046)	0	(19,898)		(19,898)	152,148	0	0	0	0	003.....	
570443 SCS COLLAR 1854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653....	04/15/2015	04/14/2016	3,026	5,810,318	1,895.9700	0	(242,093)	0	(346,203)		(346,203)	(104,110)	0	0	0	21,343	003.....	
570421 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	ZOMI2JT14K8OXYZWX446....	04/15/2015	04/16/2018	353	0	2,401.8500	0	0	0	(15,173)		(15,173)	(15,173)	0	0	0	0	003.....	
570419 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....</																					

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 s at Inception and at Year- end (b)
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	0	(23,774)	0	(8,470)	.....	.....(8,470)	15,303	0	0	0	0	0	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	0	149,559	0	84,123	.....	.....84,123	(65,436)	0	0	0	0	0	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	0	77,843	0	43,783	.....	.....43,783	(34,059)	0	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	0	(22,429)	0	(8,445)	.....	.....(8,445)	13,984	0	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	474,850	..1,790.6400	0	(64,703)	0	(76,682)	.....	.....(76,682)	(11,979)	0	0	0	5,060	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	0	(23,066)	0	(10,103)	.....	.....(10,103)	12,963	0	0	0	0	0	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	0	44,972	0	25,295	.....	.....25,295	(19,677)	0	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	274,338	..1,579.9700	0	(27,274)	0	(32,347)	.....	.....(32,347)	(5,074)	0	0	0	2,923	0	003.....
570442 SCS COLLAR 1860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.04/15/2015	.04/14/2016	1,504	0	..2,183.1000	0	(115,535)	0	(16,099)	.....	.....(16,099)	99,436	0	0	0	0	0	003.....
570441 SCS COLLAR 1860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.04/15/2015	.04/14/2016	1,504	0	..2,106.6300	0	180,516	0	36,303	.....	.....36,303	(144,213)	0	0	0	0	0	003.....
570440 SCS COLLAR 1860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	.04/15/2015	.04/14/2016	1,504	2,888,297	..1,895.9700	0	(120,344)	0	(172,097)	.....	.....(172,097)	(51,753)	0	0	0	10,610	0	003.....
570423 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	.04/15/2015	.04/16/2018	148	0	..2,106.6300	0	0	0	18,118	.....	.....18,118	18,118	0	0	0	0	0	003.....
570424 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	.04/15/2015	.04/16/2018	148	0	..2,417.1500	0	0	0	(5,973)	.....	.....(5,973)	(5,973)	0	0	0	0	0	003.....
570422 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	.04/15/2015	.04/16/2018	148	283,452	..1,895.9700	0	(10,658)	0	(38,439)	.....	.....(38,439)	(27,781)	0	0	0	2,261	0	003.....
570373 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.04/15/2015	.04/14/2020	197	0	..2,737.1400	0	(28,060)	0	(11,436)	.....	.....(11,436)	16,624	0	0	0	0	0	003.....
570371 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.04/15/2015	.04/14/2020	197	379,152	..1,895.9700	0	(60,397)	0	(70,761)	.....	.....(70,761)	(10,364)	0	0	0	4,040	0	003.....
570372 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.04/15/2015	.04/14/2020	197	0	..2,106.6300	0	72,724	0	42,487	.....	.....42,487	(30,238)	0	0	0	0	0	003.....
575743 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/14/2018	89	98,217	..1,119.5500	0	(12,790)	0	(16,492)	.....	.....(16,492)	(3,702)	0	0	0	795	0	003.....
575744 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/14/2018	89	0	..1,243.9500	0	16,153	0	7,599	.....	.....7,599	(8,554)	0	0	0	0	0	003.....
575745 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/14/2018	89	0	..1,499.9500	0	(6,922)	0	(2,157)	.....	.....(2,157)	4,764	0	0	0	0	0	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	0	15,551	0	7,337	.....	.....7,337	(8,213)	0	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	117,586	..1,910.4600	0	(12,709)	0	(16,625)	.....	.....(16,625)	(3,917)	0	0	0	952	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	0	(7,010)	0	(2,245)	.....	.....(2,245)	4,764	0	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	0	(12,966)	0	(5,694)	.....	.....(5,694)	7,272	0	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	117,586	..1,698.1800	0	(13,987)	0	(16,821)	.....	.....(16,821)	(2,835)	0	0	0	1,264	0	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	0	23,032	0	13,031	.....	.....13,031	(10,001)	0	0	0	0	0	003.....
575773 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	.05/15/2015	.05/14/2018	126	0	..1,649.4800	0	0	0	(1,268)	.....	.....(1,268)	(1,268)	0	0	0	0	0	003.....
575772 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	.05/15/2015	.05/14/2018	126	0	..1,243.9500	0	0	0	10,749	.....	.....10,749	10,749	0	0	0	0	0	003.....
575771 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	.05/15/2015	.05/14/2018	126	138,919	..1,119.5500	0	(562)	0	(23,326)	.....	.....(23,326)	(22,764)	0	0	0	1,125	0	003.....
575842 SCS COLLAR 1868 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.05/15/2015	.05/16/2016	152	168,857	..1,098.4500	0	(1,493)	0	(8,460)	.....	.....(8,460)	(6,967)	0	0	0	669	0	003.....
575843 SCS COLLAR 1868 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.05/15/2015	.05/16/2016	152	0	..1,220.5000	0	0	0	4,208	.....	.....4,208	4,208	0	0	0	0	0	003.....
575844 SCS COLLAR 1868 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	.05/15/2015	.05/16/2016	152	0	..1,287.6300	0	0	0	(2,539)	.....	.....(2,539)	(2,539)	0	0	0	0	0	003.....
575854 SCS COLLAR 1869 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.05/15/2015	.05/16/2016	2,965	0	59.6900	0	26,006	0	6,018	.....	.....6,018	(19,988)	0	0	0	0	0	003.....
575853 SCS COLLAR 1869 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.05/15/2015	.05/16/2016	2,965	149,334	53.7200	0	(7,651)	0	(25,524)	.....	.....(25,524)	(17,873)	0	0	0	591	0	003.....
575855 SCS COLLAR 1869 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.05/15/2015	.05/16/2016	2,965	0	61.9000	0	(21,469)	0	(4,840)	.....	.....(4,840)	16,629	0	0	0	0	0	003.....
575788 SCS COLLAR 1870 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/16/2016	2,473	175,459	69.1500	0	(7,827)	0	(10,096)	.....	.....(10,096)	(2,269)	0	0	0	695	0	003.....
575789 SCS COLLAR 1870 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/16/2016	2,473	0	76.8300	0	9,595	0	3,269	.....	.....3,269	(6,						

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)
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	0	(20,187)	0	(24,242)		(24,242)	(4,054)	0	0	0	0	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	0	(16,113)	0	(6,335)		(6,335)	9,778	0	0	0	0	003.....	
575851 SCS COLLAR 1875 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/15/2015	05/16/2016	4,004	0	62.8500	0	(26,707)	0	(5,951)		(5,951)	20,756	0	0	0	0	003.....	
575850 SCS COLLAR 1875 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/15/2015	05/16/2016	4,004	201,643	59.6900	35,115	0	0	8,126		8,126	(26,989)	0	0	799	0	003.....	
575852 SCS COLLAR 1875 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/15/2015	05/16/2016	4,004	0	53.7200	0	(10,330)	0	(34,464)		(34,464)	(24,134)	0	0	0	0	003.....	
575737 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2015	05/14/2018	222	244,214	995.1600	0	(22,352)	0	(28,621)		(28,621)	(6,269)	0	0	0	1,977	003.....	
575738 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2015	05/14/2018	222	0	1,243.9500	0	40,206	0	18,896		18,896	(21,310)	0	0	0	0	003.....	
575739 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2015	05/14/2018	222	0	1,475.0700	0	(18,842)	0	(6,149)		(6,149)	12,693	0	0	0	0	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	0	(16,640)	0	(5,447)		(5,447)	11,194	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	0	(19,580)	0	(25,652)		(25,652)	(6,072)	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	265,926	2,122.7300	35,168	0	0	16,594		16,594	(18,574)	0	0	0	2,153	003.....	
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	33,280		33,280	(25,540)	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	(7,891)		(7,891)	13,118	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	300,297	1,910.4600	(47,824)	0	0	(57,699)		(57,699)	(9,874)	0	0	0	3,229	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	18,909		18,909	(21,164)	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	303,011	1,910.4600	(32,750)	0	0	(42,845)		(42,845)	(10,095)	0	0	0	2,453	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	(2,173)		(2,173)	6,349	0	0	0	0	003.....	
575791 SCS COLLAR 1880 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	4,464	316,749	69.1500	(14,130)	0	0	(18,225)		(18,225)	(4,096)	0	0	0	1,254	003.....	
575793 SCS COLLAR 1880 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	4,464	0	81.0600	(9,228)	0	0	(2,909)		(2,909)	6,319	0	0	0	0	003.....	
575792 SCS COLLAR 1880 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	4,464	0	76.8300	17,322	0	0	5,901		5,901	(11,421)	0	0	0	0	003.....	
575833 SCS COLLAR 1881 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	360	285,423	939.0600	(18,800)	0	0	(59,458)		(59,458)	(40,658)	0	0	0	1,130	003.....	
575835 SCS COLLAR 1881 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	360	0	1,106.0000	(15,266)	0	0	(312)		(312)	14,953	0	0	0	0	003.....	
575834 SCS COLLAR 1881 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	360	0	1,043.4000	27,448	0	0	659		659	(26,789)	0	0	0	0	003.....	
575799 SCS COLLAR 1883 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	96	0	4,765.7400	(16,443)	0	0	(5,724)		(5,724)	10,719	0	0	0	0	003.....	
575798 SCS COLLAR 1883 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	96	400,959	4,044.8600	(16,253)	0	0	(24,998)		(24,998)	(8,745)	0	0	0	1,588	003.....	
575800 SCS COLLAR 1883 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	96	0	4,494.2900	29,217	0	0	13,233		13,233	(15,984)	0	0	0	0	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	44,878		44,878	(39,350)	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	(7,342)		(7,342)	14,423	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	492,054	1,804.3200	(67,995)	0	0	(81,892)		(81,892)	(13,898)	0	0	0	5,291	003.....	
575762 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	512	0	1,306.1500	0	0	0	68,637		68,637	68,637	0	0	0	0	003.....	
575761 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	512	563,639	932.9600	(6,478)	0	0	(84,249)		(84,249)	(77,771)	0	0	0	6,061	003.....	
575763 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	05/15/2015	05/14/2020	512	0	1,673.1100	0	0	0	(25,094)		(25,094)	(25,094)	0	0	0	0	003.....	
575830 SCS COLLAR 1886 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	689	545,796	939.0600	(35,950)	0	0	(113,697)		(113,697)	(77,747)	0	0	0	2,162	003.....	
575832 SCS COLLAR 1886 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	689	0	1,134.7000	(22,339)	0	0	(431)		(431)	21,908	0	0	0	0	003.....	
575831 SCS COLLAR 1886 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	689	0	1,043.4000	52,487	0	0	1,261		1,261	(51,226)	0	0	0	0	003.....	
575805 SCS COLLAR 1887 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	168	0	4,494.2900	51,249	0	0	23,212		23,212	(28,038)	0	0	0	0	003.....	
575804 SCS COLLAR 1887 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	168	703,309	4,044.8600	(28,509)	0	0	(43,847)		(43,847)	(15,338)	0	0	0	2,785	003.....	
575806 SCS COLLAR 1887 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/16/2016	168	0	4,667.3200	(36,046)	0	0	(13,961)		(13,961)	22,085	0	0	0	0	003.....	
575808 SCS COLLAR 1888 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	05/15/2015	05/16/2016	33,239	0	24.7000	50,855	0	0	16,438		16,438	(34,417)	0	0	0	0	003.....	
575807 SCS COLLAR 1888 XLF.UP.....	L																						

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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 s at Inception and at Year- end (b)
575817 SCS COLLAR 1889 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	477.....	784,458.....	1,949.4900.....	0.....	51,431.....	0.....	3,603.....	.....	3,603.....	(47,828).....	0.....	0.....	0.....	3,107.....	.....	003.....
575765 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	785.....	0.....	1,306.1500.....	0.....	0.....	0.....	105,165.....	.....	105,165.....	105,165.....	0.....	0.....	0.....	0.....	.....	003.....
575764 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	785.....	863,599.....	1,119.5500.....	0.....	(9,926).....	0.....	(196,311).....	.....	(196,311).....	(186,385).....	0.....	0.....	0.....	9,286.....	.....	003.....
575766 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	785.....	0.....	2,052.5100.....	0.....	0.....	0.....	(14,144).....	.....	(14,144).....	(14,144).....	0.....	0.....	0.....	0.....	.....	003.....
575816 SCS COLLAR 1891 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	771.....	0.....	2,064.9000.....	0.....	(39,677).....	0.....	(2,284).....	.....	(2,284).....	37,393.....	0.....	0.....	0.....	0.....	.....	003.....
575815 SCS COLLAR 1891 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	771.....	0.....	1,949.4900.....	0.....	83,174.....	0.....	5,826.....	.....	5,826.....	(77,348).....	0.....	0.....	0.....	0.....	.....	003.....
575814 SCS COLLAR 1891 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	771.....	1,268,628.....	1,754.5400.....	0.....	(55,632).....	0.....	(162,162).....	.....	(162,162).....	(106,530).....	0.....	0.....	0.....	5,024.....	.....	003.....
575728 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2018.....	1,634.....	1,798,869.....	1,119.5500.....	0.....	(235,341).....	0.....	(302,054).....	.....	(302,054).....	(66,713).....	0.....	0.....	0.....	14,564.....	.....	003.....
575730 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2018.....	1,634.....	0.....	1,561.7800.....	0.....	(96,369).....	0.....	(27,764).....	.....	(27,764).....	68,605.....	0.....	0.....	0.....	0.....	.....	003.....
575729 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2018.....	1,634.....	0.....	1,243.9500.....	0.....	290,908.....	0.....	139,186.....	.....	139,186.....	(151,722).....	0.....	0.....	0.....	0.....	.....	003.....
575758 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	1,655.....	0.....	1,306.1500.....	0.....	0.....	0.....	221,858.....	.....	221,858.....	221,858.....	0.....	0.....	0.....	0.....	.....	003.....
575759 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	1,655.....	0.....	1,897.0200.....	0.....	0.....	0.....	(44,015).....	.....	(44,015).....	(44,015).....	0.....	0.....	0.....	0.....	.....	003.....
575757 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	.05/15/2015.....	.05/14/2020.....	1,655.....	1,821,874.....	1,057.3600.....	0.....	(20,940).....	0.....	(363,121).....	.....	(363,121).....	(342,181).....	0.....	0.....	0.....	19,590.....	.....	003.....
575676 SCS COLLAR 1894 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,021.....	0.....	2,122.7300.....	0.....	123,359.....	0.....	26,578.....	.....	26,578.....	(96,780).....	0.....	0.....	0.....	0.....	.....	003.....
575675 SCS COLLAR 1894 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,021.....	1,960,977.....	1,910.4600.....	0.....	(81,018).....	0.....	(133,467).....	.....	(133,467).....	(52,449).....	0.....	0.....	0.....	7,766.....	.....	003.....
575677 SCS COLLAR 1894 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,021.....	0.....	2,202.3300.....	0.....	(80,498).....	0.....	(12,144).....	.....	(12,144).....	68,354.....	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.....	0.....	(92,036).....	0.....	(26,689).....	.....	(26,689).....	65,348.....	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.....	1,985,399.....	1,910.4600.....	0.....	(214,583).....	0.....	(280,724).....	.....	(280,724).....	(66,141).....	0.....	0.....	0.....	16,074.....	.....	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.....	0.....	262,566.....	0.....	123,894.....	.....	123,894.....	(138,672).....	0.....	0.....	0.....	0.....	.....	003.....
575734 SCS COLLAR 1896 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	1,891.....	2,081,130.....	1,119.5500.....	0.....	(114,981).....	0.....	(180,148).....	.....	(180,148).....	(65,167).....	0.....	0.....	0.....	8,242.....	.....	003.....
575736 SCS COLLAR 1896 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	1,891.....	0.....	1,355.7800.....	0.....	(73,639).....	0.....	(6,423).....	.....	(6,423).....	67,217.....	0.....	0.....	0.....	0.....	.....	003.....
575735 SCS COLLAR 1896 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	1,891.....	0.....	1,243.9500.....	0.....	169,637.....	0.....	34,246.....	.....	34,246.....	(135,391).....	0.....	0.....	0.....	0.....	.....	003.....
575839 SCS COLLAR 1897 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	2,226.....	2,479,917.....	1,098.4500.....	0.....	(36,925).....	0.....	(124,245).....	.....	(124,245).....	(87,320).....	0.....	0.....	0.....	9,822.....	.....	003.....
575840 SCS COLLAR 1897 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	2,226.....	0.....	1,220.5000.....	0.....	0.....	0.....	61,800.....	.....	61,800.....	61,800.....	0.....	0.....	0.....	0.....	.....	003.....
575841 SCS COLLAR 1897 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	2,226.....	0.....	1,260.7800.....	0.....	0.....	0.....	(45,471).....	.....	(45,471).....	(45,471).....	0.....	0.....	0.....	0.....	.....	003.....
575725 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2020.....	2,492.....	2,742,987.....	870.7600.....	0.....	(296,556).....	0.....	(349,933).....	.....	(349,933).....	(53,377).....	0.....	0.....	0.....	29,494.....	.....	003.....
575727 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2020.....	2,492.....	0.....	1,509.7800.....	0.....	(382,908).....	0.....	(195,740).....	.....	(195,740).....	187,169.....	0.....	0.....	0.....	0.....	.....	003.....
575726 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/14/2020.....	2,492.....	0.....	1,243.9500.....	0.....	647,937.....	0.....	387,891.....	.....	387,891.....	(260,046).....	0.....	0.....	0.....	0.....	.....	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.....	0.....	488,334.....	0.....	260,195.....	.....	260,195.....	(228,138).....	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.....	2,852,825.....	1,910.4600.....	0.....	(454,333).....	0.....	(548,143).....	.....	(548,143).....	(93,810).....	0.....	0.....	0.....	30,675.....	.....	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.....	0.....	(66,076).....	0.....	(21,540).....	.....	(21,540).....	44,537.....	0.....	0.....	0.....	0.....	.....	003.....
575795 SCS COLLAR 1900 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/16/2016.....	42,067.....	0.....	76.8300.....	0.....	153,965.....	0.....	55,600.....	.....	55,600.....	(98,365).....	0.....	0.....	0.....	0.....	.....	003.....
575794 SCS COLLAR 1900 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/16/2016.....	42,067.....	2,984,647.....	69.1470.....	0.....	(145,131).....	0.....	(171,680).....	.....	(171,680).....	(26,549).....	0.....	0.....	0.....	11,820.....	.....	003.....
575796 SCS COLLAR 1900 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	.05/15/2015.....	.05/16/2016.....	42,067.....	0.....	83.4400.....	0.....	(52,752).....	0.....	(18,690).....	.....	(18,690).....	34,062.....	0.....	0.....	0.....	0.....	.....	003.....
575673 SCS COLLAR 1901 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,706.....	0.....	2,122.7300.....	0.....	206,034.....	0.....	44,391.....	.....	44,391.....	(161,643).....	0.....	0.....	0.....	0.....	.....	003.....
575672 SCS COLLAR 1901 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,706.....	3,275,229.....	1,910.4600.....	0.....	(135,316).....	0.....	(222,915).....	.....	(222,915).....	(87,599).....	0.....	0.....	0.....	12,971.....	.....	003.....
575674 SCS COLLAR 1901 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.....	.05/15/2015.....	.05/16/2016.....	1,706.....	0.....	2,249.0300.....	0.....	(99,939).....	0.....	(12,703).....	.....	(12,703).....	87,236.....	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.....	0.....	(408,205).....	0.....	(187,464).....	.....	(187,464).....	220,742.....	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.....	3,359,350.....	1,485.9100.....	0.....	(287,575).....	0.....	(343,589).....	.....	(343,589).....	(56,014).....	0.....	0.....	0.....	36,121.....	.....	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.....	0.....	658,009.....	0.....	372,298.....	.....	372,298.....	(285,711).....	0.....	0.....	0.....	0.....	.....	003.....
575741 SCS COLLAR 1903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	3,030.....	0.....	1,243.9500.....	0.....	271,597.....	0.....	54,878.....	.....	54,878.....	(216,720).....	0.....	0.....	0.....	0.....	.....	003.....
575742 SCS COLLAR 1903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	3,030.....	0.....	1,323.6900.....	0.....	(153,505).....	0.....	(16,816).....	.....	(16,816).....	136,689.....	0.....	0.....	0.....	0.....	.....	003.....
575740 SCS COLLAR 1903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	.05/15/2015.....	.05/16/2016.....	3,030.....	3,334,940.....	1,119.5500.....	0.....	(184,416).....	0.....	(288,681).....	.....	(288,681).....	(104,265).....	0.....	0.....	0.....			

SCHEDULE DB - PART A - SECTION 1

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

QE06.91

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 s at Inception and at Year- end (b)
575845 SCS COLLAR 1904 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	.05/15/2015	.05/16/2016	..67,532	...3,400,924	53.7200	0	(174,233)	0	(581,273)	.....	.....(581,273)	(407,040)	0	0	0	13,469	.....	003.....
575846 SCS COLLAR 1904 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	.05/15/2015	.05/16/2016	..67,532	0	59.6900	0	592,258	0	137,058	.....	.....137,058	(455,200)	0	0	0	0	.....	003.....
575847 SCS COLLAR 1904 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	.05/15/2015	.05/16/2016	..67,532	0	62.3200	0	(472,726)	0	(105,754)	.....	.....(105,754)	366,972	0	0	0	0	.....	003.....
575731 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..4,486	..4,937,376	995.1600	0	(453,058)	0	(578,648)	.....	.....(578,648)	(125,590)	0	0	0	39,974	.....	003.....
575733 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..4,486	0	..1,419.9700	0	(457,391)	0	(166,206)	.....	.....(166,206)	291,185	0	0	0	0	.....	003.....
575732 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..4,486	0	..1,243.9500	0	798,458	0	382,025	.....	.....382,025	(416,433)	0	0	0	0	.....	003.....
575838 SCS COLLAR 1906 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	.05/15/2015	.05/16/2016	..5,613	0	..1,125.8300	0	(217,238)	0	(3,884)	.....	.....(3,884)	213,354	0	0	0	0	.....	003.....
575837 SCS COLLAR 1906 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	.05/15/2015	.05/16/2016	..5,613	0	..1,043.4000	0	421,677	0	10,270	.....	.....10,270	(411,407)	0	0	0	0	.....	003.....
575836 SCS COLLAR 1906 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	.05/15/2015	.05/16/2016	..5,613	..4,446,077	939.0600	0	(284,037)	0	(926,181)	.....	.....(926,181)	(642,144)	0	0	0	17,608	.....	003.....
575655 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..2,857	..5,485,852	..1,698.1800	0	(410,298)	0	(529,192)	.....	.....(529,192)	(118,894)	0	0	0	44,414	.....	003.....
575657 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..2,857	0	..2,340.3100	0	(434,290)	0	(162,093)	.....	.....(162,093)	272,196	0	0	0	0	.....	003.....
575656 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/14/2018	..2,857	0	..2,122.7300	0	722,864	0	342,330	.....	.....342,330	(380,534)	0	0	0	0	.....	003.....
575801 SCS COLLAR 1908 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/16/2016	..1,820	..7,610,821	..4,044.8600	0	(308,506)	0	(474,493)	.....	.....(474,493)	(165,987)	0	0	0	30,142	.....	003.....
575802 SCS COLLAR 1908 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/16/2016	..1,820	0	..4,494.2900	0	554,590	0	251,188	.....	.....251,188	(303,402)	0	0	0	0	.....	003.....
575803 SCS COLLAR 1908 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/16/2016	..1,820	0	..4,708.2200	0	(357,265)	0	(132,223)	.....	.....(132,223)	225,042	0	0	0	0	.....	003.....
575777 SCS COLLAR 1909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/14/2020	..9,168	..10,091,537	..1,119.5500	0	(1,881,812)	0	(2,293,977)	.....	.....(2,293,977)	(412,165)	0	0	0	108,509	.....	003.....
575778 SCS COLLAR 1909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/14/2020	..9,168	0	..1,243.9500	0	2,360,860	0	1,427,062	.....	.....1,427,062	(933,798)	0	0	0	0	.....	003.....
575779 SCS COLLAR 1909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/14/2020	..9,168	0	..1,897.0200	0	(595,029)	0	(243,803)	.....	.....(243,803)	351,226	0	0	0	0	.....	003.....
575595 SCS COLLAR 1910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/14/2020	..5,477	0	..2,122.7300	0	2,059,778	0	1,165,413	.....	.....1,165,413	(894,364)	0	0	0	0	.....	003.....
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	0	(503,290)	0	(171,893)	.....	.....(171,893)	331,396	0	0	0	0	.....	003.....
575594 SCS COLLAR 1910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/14/2020	..5,477	..10,515,830	..1,910.4600	0	(1,674,724)	0	(2,020,522)	.....	.....(2,020,522)	(345,798)	0	0	0	113,072	.....	003.....
575597 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.05/15/2015	.05/14/2020	..6,118	..11,746,868	..1,698.1800	0	(1,397,274)	0	(1,680,498)	.....	.....(1,680,498)	(283,224)	0	0	0	126,308	.....	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	0	2,300,906	0	1,301,842	.....	.....1,301,842	(999,065)	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	0	(1,035,715)	0	(418,975)	.....	.....(418,975)	616,740	0	0	0	0	.....	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	0	(1,298,344)	0	(591,612)	.....	.....(591,612)	706,732	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	..12,600,927	..1,243.9500	0	2,947,919	0	1,781,920	.....	.....1,781,920	(1,165,999)	0	0	0	135,492	.....	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	0	(1,794,395)	0	(2,184,932)	.....	.....(2,184,932)	(390,537)	0	0	0	0	.....	003.....
575812 SCS COLLAR 1913 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/16/2016	..9,769	0	..1,949.4900	0	1,053,165	0	73,773	.....	.....73,773	(979,392)	0	0	0	0	.....	003.....
575811 SCS COLLAR 1913 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/16/2016	..9,769	..16,063,665	..1,754.5400	0	(704,422)	0	(2,053,343)	.....	.....(2,053,343)	(1,348,922)	0	0	0	63,619	.....	003.....
575813 SCS COLLAR 1913 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.05/15/2015	.05/16/2016	..9,769	0	..2,034.6800	0	(607,516)	0	(36,499)	.....	.....(36,499)	571,017	0	0	0	0	.....	003.....
575783 SCS COLLAR 1914 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/16/2016	..33,837	0	..1,336.5000	0	(1,582,200)	0	(153,819)	.....	.....(153,819)	1,428,381	0	0	0	0	.....	003.....
575782 SCS COLLAR 1914 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/16/2016	..33,837	0	..1,243.9500	0	3,051,725	0	612,856	.....	.....612,856	(2,438,869)	0	0	0	0	.....	003.....
575781 SCS COLLAR 1914 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	.05/15/2015	.05/16/2016	..33,837	..37,243,565	..1,119.5500	0	(2,041,363)	0	(3,223,901)	.....	.....(3,223,901)	(1,182,537)	0	0	0	147,500	.....	003.....
575652 SCS COLLAR 1915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/16/2016	..23,753	..45,607,191	..1,910.4600	0	(1,896,636)	0	(3,104,074)	.....	.....(3,104,074)	(1,207,438)	0	0	0	180,624	.....	003.....
575654 SCS COLLAR 1915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/16/2016	..23,753	0	..2,221.4400	0	(1,662,736)	0	(232,612)	.....	.....(232,612)	1,430,124	0	0	0	0	.....	003.....
575653 SCS COLLAR 1915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	.05/15/2015	.05/16/2016	..23,753	0	..2,122.7300	0	2,874,158	0	618,141	.....	.....618,141	(2,256,018)	0	0	0	0	.....	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	0	16,089	0	8,458	.....	.....8,458	(7,631)	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	0	(6,223)	0	(2,264)	.....	.....(2,264)	3,959	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	..121,816	..1,886.6600	0	(12,479)	0	(16,819)	.....	.....(16,819)	(4,340)	0	0	0	1,002	.....	003.....
582652 SCS COLLAR 1919 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/16/2015	.06/14/2016	..136	0	..4,455.8900	0	43,045	0	22,815	.....	.....22,815	(20,231)	0	0	0	0	.....	003.....
582653 SCS COLLAR 1919 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/16/2015	.06/14/2016	..136	0	..4,762.4600	0	(22,189)	0	(9,795)	.....	.....(9,795)	12,394	0	0	0	0	.....	003.....
582651 SCS COLLAR 1919 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	.06/16/2015	.06/14/2016	..136	..568,624	..4,010.3000	0	(24,195)	0	(36,247)	.....	.....(36,247)	(12,052)	0	0	0	2,390	.....	003.....

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 s at Inception and at Year- end (b)
582610 SCS COLLAR 1924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,093	0	..2,190.6200	0	(79,635)	0	(18,168)	.....	.....(18,168)	61,467	0	0	0	0	003.....	
582608 SCS COLLAR 1924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,093	2,098,368	..1,886.6600	0	(87,745)	0	(141,671)	.....	.....(141,671)	(53,926)	0	0	0	8,821	003.....	
582609 SCS COLLAR 1924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,093	0	..2,096.2900	0	133,107	0	41,612	.....	.....41,612	(91,495)	0	0	0	0	003.....	
582605 SCS COLLAR 1926 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	2,248	4,316,723	..1,886.6600	0	(180,508)	0	(291,444)	.....	.....(291,444)	(110,936)	0	0	0	18,146	003.....	
582606 SCS COLLAR 1926 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	2,248	0	..2,096.2900	0	273,824	0	85,603	.....	.....85,603	(188,221)	0	0	0	0	003.....	
582607 SCS COLLAR 1926 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	2,248	0	..2,239.8900	0	(119,286)	0	(23,100)	.....	.....(23,100)	96,186	0	0	0	0	003.....	
582613 SCS COLLAR 1927 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,604	0	..4,713.0000	0	(285,698)	0	(134,589)	.....	.....(134,589)	151,108	0	0	0	0	003.....	
582612 SCS COLLAR 1927 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,604	0	..4,455.9000	0	495,219	0	269,026	.....	.....269,026	(226,193)	0	0	0	0	003.....	
582611 SCS COLLAR 1927 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	1,604	6,705,241	..4,010.3100	0	(287,984)	0	(427,436)	.....	.....(427,436)	(139,452)	0	0	0	28,187	003.....	
582602 SCS COLLAR 1930 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	28,051	53,857,817	..1,886.6600	0	(2,252,119)	0	(3,636,210)	.....	.....(3,636,210)	(1,384,090)	0	0	0	226,403	003.....	
582603 SCS COLLAR 1930 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	28,051	0	..2,096.2900	0	3,416,384	0	1,068,031	.....	.....1,068,031	(2,348,353)	0	0	0	0	003.....	
582604 SCS COLLAR 1930 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	28,051	0	..2,211.5900	0	(1,809,931)	0	(380,247)	.....	.....(380,247)	1,429,684	0	0	0	0	003.....	
582656 SCS COLLAR 1931 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2016	37,615	0	..26.5100	0	(41,940)	0	(7,811)	.....	.....(7,811)	34,130	0	0	0	0	003.....	
582654 SCS COLLAR 1931 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2016	37,615	852,349	..22.5600	0	(35,847)	0	(60,067)	.....	.....(60,067)	(24,220)	0	0	0	3,583	003.....	
582655 SCS COLLAR 1931 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2016	37,615	0	..25.0700	0	67,433	0	17,467	.....	.....17,467	(49,966)	0	0	0	0	003.....	
582684 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2018	233	0	..1,572.1900	0	(16,155)	0	(4,081)	.....	.....(4,081)	12,074	0	0	0	0	003.....	
582683 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2018	233	0	..1,269.5300	0	43,639	0	18,472	.....	.....18,472	(25,167)	0	0	0	0	003.....	
582682 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	06/16/2015	06/14/2018	233	256,633	..1,142.5800	0	(33,301)	0	(46,646)	.....	.....(46,646)	(13,346)	0	0	0	2,111	003.....	
582692 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	1,418	0	..2,096.2900	0	354,436	0	189,023	.....	.....189,023	(165,413)	0	0	0	0	003.....	
582693 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	1,418	0	..2,576.3400	0	(97,824)	0	(34,062)	.....	.....(34,062)	63,762	0	0	0	0	003.....	
582691 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	1,418	2,722,109	..1,886.6600	0	(279,407)	0	(375,870)	.....	.....(375,870)	(96,463)	0	0	0	22,393	003.....	
582712 SCS COLLAR 1943 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	4,436	0	..1,269.5300	0	399,195	0	68,878	.....	.....68,878	(330,317)	0	0	0	0	003.....	
582713 SCS COLLAR 1943 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	4,436	0	..1,354.7200	0	(208,433)	0	(19,925)	.....	.....(19,925)	188,508	0	0	0	0	003.....	
582711 SCS COLLAR 1943 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	4,436	4,882,102	..1,142.5800	0	(275,001)	0	(499,439)	.....	.....(499,439)	(224,438)	0	0	0	20,523	003.....	
582715 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	2,045	0	..1,269.5300	0	382,387	0	162,003	.....	.....162,003	(220,384)	0	0	0	0	003.....	
582716 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	2,045	0	..1,639.2200	0	(116,019)	0	(24,300)	.....	.....(24,300)	91,719	0	0	0	0	003.....	
582714 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	2,045	2,250,743	..1,142.5800	0	(286,279)	0	(409,097)	.....	.....(409,097)	(122,818)	0	0	0	18,515	003.....	
582718 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	4,074	0	..1,269.5300	0	761,828	0	322,759	.....	.....322,759	(439,070)	0	0	0	0	003.....	
582717 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	4,074	4,484,147	..1,015.6200	0	(407,395)	0	(572,100)	.....	.....(572,100)	(164,705)	0	0	0	36,888	003.....	
582719 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	4,074	0	..1,486.3700	0	(394,102)	0	(114,391)	.....	.....(114,391)	279,711	0	0	0	0	003.....	
582721 SCS COLLAR 1946 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	2,709	0	..1,269.5300	0	243,799	0	42,066	.....	.....42,066	(201,733)	0	0	0	0	003.....	
582720 SCS COLLAR 1946 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	2,709	2,981,628	..1,142.5800	0	(167,950)	0	(305,021)	.....	.....(305,021)	(137,071)	0	0	0	12,534	003.....	
582722 SCS COLLAR 1946 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	2,709	0	..1,387.2200	0	(94,797)	0	(7,756)	.....	.....(7,756)	87,041	0	0	0	0	003.....	
582729 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	3,474	0	..2,361.8900	0	(448,176)	0	(190,847)	.....	.....(190,847)	257,329	0	0	0	0	003.....	
582727 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2018	3,474	6,670,632	..1,677.0300	0	(476,244)	0	(632,461)	.....	.....(632,461							

SCHEDULE DB - PART A - SECTION 1

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

QE06.93

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)
582774 SCS COLLAR 1950 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LWTFZYICNSX8D621K86.....	06/16/2015	06/14/2016	377	0	868.8100	0	(19,291)	0	(42,881)	.....	.....(42,881)	(23,590)	0	0	0	0	0	003.....
582773 SCS COLLAR 1950 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LWTFZYICNSX8D621K86.....	06/16/2015	06/14/2016	377	0	965.3400	0	28,028	0	2,300	.....	.....2,300	(25,727)	0	0	0	0	0	003.....
582777 SCS COLLAR 1951 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	447	0	1,969.2900	0	(26,950)	0	(3,450)	.....	.....(3,450)	23,500	0	0	0	0	0	003.....
582775 SCS COLLAR 1951 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	447	735,076	1,683.1500	0	(33,705)	0	(76,580)	.....	.....(76,580)	(42,874)	0	0	0	3,090	0	003.....
582776 SCS COLLAR 1951 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	447	0	1,870.1700	0	48,148	0	7,804	.....	.....7,804	(40,345)	0	0	0	0	0	003.....
582779 SCS COLLAR 1952 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	813	0	1,870.1700	0	87,542	0	14,189	.....	.....14,189	(73,354)	0	0	0	0	0	003.....
582780 SCS COLLAR 1952 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	813	0	2,021.8400	0	(34,636)	0	(4,066)	.....	.....(4,066)	30,570	0	0	0	0	0	003.....
582778 SCS COLLAR 1952 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	813	1,336,503	1,683.1500	0	(61,282)	0	(139,235)	.....	.....(139,235)	(77,953)	0	0	0	5,618	0	003.....
582783 SCS COLLAR 1953 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	9,499	0	1,984.6200	0	(501,944)	0	(64,492)	.....	.....(64,492)	437,452	0	0	0	0	0	003.....
582781 SCS COLLAR 1953 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	9,499	15,619,501	1,683.1500	0	(716,195)	0	(1,627,217)	.....	.....(1,627,217)	(911,023)	0	0	0	65,660	0	003.....
582782 SCS COLLAR 1953 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	9,499	0	1,870.1700	0	1,023,094	0	165,820	.....	.....165,820	(857,275)	0	0	0	0	0	003.....
582811 SCS COLLAR 1955 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	419	0	1,214.6100	0	0	0	(13,721)	.....	.....(13,721)	(13,721)	0	0	0	0	0	003.....
582809 SCS COLLAR 1955 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	419	466,315	1,059.9800	0	(5,413)	0	(18,596)	.....	.....(18,596)	(13,183)	0	0	0	1,960	0	003.....
582810 SCS COLLAR 1955 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	419	0	1,177.7500	0	0	0	17,997	.....	.....17,997	17,997	0	0	0	0	0	003.....
582812 SCS COLLAR 1956 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	74,987	3,776,370	53.9700	0	(49,377)	0	(660,707)	.....	.....(660,707)	(611,330)	0	0	0	15,875	0	003.....
582814 SCS COLLAR 1956 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	74,987	0	64.6800	0	0	0	(109,072)	.....	.....(109,072)	(109,072)	0	0	0	0	0	003.....
582813 SCS COLLAR 1956 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	74,987	0	59.9700	0	0	0	167,778	.....	.....167,778	167,778	0	0	0	0	0	003.....
582816 SCS COLLAR 1957 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	6,003	0	59.9700	0	0	0	13,431	.....	.....13,431	13,431	0	0	0	0	0	003.....
582817 SCS COLLAR 1957 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	6,003	0	64.2000	0	0	0	(9,123)	.....	.....(9,123)	(9,123)	0	0	0	0	0	003.....
582815 SCS COLLAR 1957 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573....	06/16/2015	06/14/2016	6,003	302,311	53.9700	0	(5,386)	0	(52,892)	.....	.....(52,892)	(47,506)	0	0	0	1,271	0	003.....
582836 SCS COLLAR 1958 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	96	0	4,663.9800	0	(19,702)	0	(9,315)	.....	.....(9,315)	10,387	0	0	0	0	0	003.....
582834 SCS COLLAR 1958 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	96	401,599	4,010.3000	0	(17,093)	0	(25,600)	.....	.....(25,600)	(8,506)	0	0	0	1,688	0	003.....
582835 SCS COLLAR 1958 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	96	0	4,455.8900	0	30,392	0	16,113	.....	.....16,113	(14,279)	0	0	0	0	0	003.....
582839 SCS COLLAR 1959 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	3,297	0	82.2100	0	(3,779)	0	(2,172)	.....	.....(2,172)	1,607	0	0	0	0	0	003.....
582837 SCS COLLAR 1959 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	3,297	233,943	66.6000	0	(10,424)	0	(10,951)	.....	.....(10,951)	(527)	0	0	0	983	0	003.....
582838 SCS COLLAR 1959 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	3,297	0	74.0000	0	12,846	0	7,677	.....	.....7,677	(5,170)	0	0	0	0	0	003.....
582840 SCS COLLAR 1960 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	2,986	211,891	66.6000	0	(9,470)	0	(9,919)	.....	.....(9,919)	(448)	0	0	0	891	0	003.....
582842 SCS COLLAR 1960 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	2,986	0	79.2700	0	(5,444)	0	(3,080)	.....	.....(3,080)	2,364	0	0	0	0	0	003.....
582841 SCS COLLAR 1960 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/16/2015	06/14/2016	2,986	0	74.0000	0	11,600	0	6,953	.....	.....6,953	(4,647)	0	0	0	0	0	003.....
582845 SCS COLLAR 1961 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	50,392	0	80.8500	0	(51,047)	0	(40,776)	.....	.....(40,776)	10,271	0	0	0	0	0	003.....
582844 SCS COLLAR 1961 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	50,392	0	74.0000	0	185,089	0	117,319	.....	.....117,319	(67,770)	0	0	0	0	0	003.....
582843 SCS COLLAR 1961 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653....	06/16/2015	06/14/2016	50,392	3,575,305	66.6000	0	(174,961)	0	(167,358)	.....	.....(167,358)	7,603	0	0	0	15,030	0	003.....
582847 SCS COLLAR 1962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41....	06/16/2015	06/14/2016	37,647	0	1,269.5300	0	3,441,162	0	584,614	.....	.....584,614	(2,856,548)	0	0	0	0	0	003.....
582846 SCS COLLAR 1962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41....	06/16/2015	06/14/2016	37,647	41,437,604	1,142.5800	0	(2,245,380)	0	(4,239,071)	.....	.....(4,239,071)	(1,993,690)	0	0	0	174,192	0	003.....
582848 SCS COLLAR 1962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41....	06/16/2015	06/14/2016	37,647	0	1,367.7300	0	(1,720,581)	0	(140,287)	.....	.....(140,287)	1,580,294	0	0	0	0	0	003.....
588196 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015	07/14/2016	125	520,743	4,075.5200	0	(20,158)	0	(38,590)	.....	.....(38,590)	(18,432)	0	0	0	2,313	0	003.....
588197 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015	07/14/2016	125	0	4,528.3600	0	37,283	0	19,486	.....	.....19,486	(17,797)	0	0	0	0	0	003.....
588198 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015	07/14/2016	125	0	4,789.6400													

SCHEDULE DB - PART A - SECTION 1

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

QE06.94

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)
588202 SCS COLLAR 1965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	78.....	327,774.....	4,075.5200.....	0.....	(12,697).....	0.....	(24,291).....	.....	(24,291).....	(11,595).....	0.....	0.....	0.....	1,456.....	003.....	
588203 SCS COLLAR 1965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	78.....	0.....	4,528.3600.....	0.....	23,452.....	0.....	12,266.....	.....	12,266.....	(11,186).....	0.....	0.....	0.....	0.....	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.....	0.....	14,897.....	0.....	7,112.....	.....	7,112.....	(7,784).....	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.....	0.....	(9,384).....	0.....	(3,740).....	.....	(3,740).....	5,644.....	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.....	93,137.....	1,011.6200.....	0.....	(7,894).....	0.....	(12,002).....	.....	(12,002).....	(4,108).....	0.....	0.....	0.....	778.....	003.....	
588227 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2020.....	385.....	423,904.....	885.1600.....	0.....	(40,869).....	0.....	(57,679).....	.....	(57,679).....	(16,810).....	0.....	0.....	0.....	4,640.....	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.....	0.....	(61,367).....	0.....	(31,654).....	.....	(31,654).....	29,713.....	0.....	0.....	0.....	0.....	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.....	0.....	100,166.....	0.....	59,175.....	.....	59,175.....	(40,991).....	0.....	0.....	0.....	0.....	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.....	0.....	55,280.....	0.....	31,532.....	.....	31,532.....	(23,748).....	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.....	0.....	(23,300).....	0.....	(10,733).....	.....	(10,733).....	12,567.....	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.....	455,544.....	1,896.6600.....	0.....	(43,110).....	0.....	(64,983).....	.....	(64,983).....	(21,873).....	0.....	0.....	0.....	3,808.....	003.....	
588254 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2020.....	56.....	107,508.....	1,685.9200.....	0.....	(11,060).....	0.....	(15,454).....	.....	(15,454).....	(4,394).....	0.....	0.....	0.....	1,177.....	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.....	0.....	(9,104).....	0.....	(4,928).....	.....	(4,928).....	4,176.....	0.....	0.....	0.....	0.....	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.....	0.....	19,662.....	0.....	12,666.....	.....	12,666.....	(6,996).....	0.....	0.....	0.....	0.....	003.....	
588264 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	3,038.....	0.....	2,333.9500.....	0.....	(394,923).....	0.....	(193,492).....	.....	(193,492).....	201,431.....	0.....	0.....	0.....	0.....	003.....	
588262 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	3,038.....	5,832,796.....	1,685.9200.....	0.....	(384,597).....	0.....	(574,017).....	.....	(574,017).....	(189,420).....	0.....	0.....	0.....	48,753.....	003.....	
588263 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	3,038.....	0.....	2,107.4000.....	0.....	713,899.....	0.....	403,734.....	.....	403,734.....	(310,164).....	0.....	0.....	0.....	0.....	003.....	
588265 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	1,548.....	2,972,884.....	1,896.6600.....	0.....	(290,473).....	0.....	(424,074).....	.....	(424,074).....	(133,602).....	0.....	0.....	0.....	24,849.....	003.....	
588267 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	1,548.....	0.....	2,539.4200.....	0.....	(106,836).....	0.....	(46,050).....	.....	(46,050).....	60,787.....	0.....	0.....	0.....	0.....	003.....	
588266 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/16/2018.....	1,548.....	0.....	2,107.4000.....	0.....	363,863.....	0.....	205,776.....	.....	205,776.....	(158,086).....	0.....	0.....	0.....	0.....	003.....	
588273 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	2,314.....	0.....	2,230.2600.....	0.....	(124,943).....	0.....	(33,316).....	.....	(33,316).....	91,627.....	0.....	0.....	0.....	0.....	003.....	
588271 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	2,314.....	4,442,473.....	1,896.6600.....	0.....	(170,248).....	0.....	(327,627).....	.....	(327,627).....	(157,379).....	0.....	0.....	0.....	19,731.....	003.....	
588272 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	2,314.....	0.....	2,107.4000.....	0.....	266,081.....	0.....	92,765.....	.....	92,765.....	(173,316).....	0.....	0.....	0.....	0.....	003.....	
588277 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	868.....	0.....	2,107.4000.....	0.....	99,808.....	0.....	34,796.....	.....	34,796.....	(65,012).....	0.....	0.....	0.....	0.....	003.....	
588276 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	868.....	1,666,383.....	1,896.6600.....	0.....	(63,841).....	0.....	(122,893).....	.....	(122,893).....	(59,052).....	0.....	0.....	0.....	7,401.....	003.....	
588278 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	07/15/2015.....	07/14/2016.....	868.....	0.....	2,183.2700.....	0.....	(64,224).....	0.....	(19,009).....	.....	(19,009).....	45,215.....	0.....	0.....	0.....	0.....	003.....	
588301 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	26,178.....	50,262,075.....	1,896.6600.....	0.....	(1,901,055).....	0.....	(3,706,771).....	.....	(3,706,771).....	(1,805,716).....	0.....	0.....	0.....	223,234.....	003.....	
588303 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	26,178.....	0.....	2,202.6500.....	0.....	(1,710,167).....	0.....	(483,828).....	.....	(483,828).....	1,226,339.....	0.....	0.....	0.....	0.....	003.....	
588302 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	26,178.....	0.....	2,107.4000.....	0.....	2,979,029.....	0.....	1,049,541.....	.....	1,049,541.....	(1,929,488).....	0.....	0.....	0.....	0.....	003.....	
588314 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/16/2018.....	2,322.....	2,555,608.....	1,597.4700.....	0.....	(127,099).....	0.....	(38,638).....	.....	(38,638).....	88,461.....	0.....	0.....	0.....	21,361.....	003.....	
588315 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/16/2018.....	2,322.....	0.....	1,264.5200.....	0.....	415,394.....	0.....	195,151.....	.....	195,151.....	(220,243).....	0.....	0.....	0.....	0.....	003.....	
588316 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/16/2018.....	2,322.....	0.....	1,138.0700.....	0.....	(318,385).....	0.....	(466,494).....	.....	(466,494).....	(148,109).....	0.....	0.....	0.....	0.....	003.....	
588332 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/16/2018.....	260.....	0.....	1,264.5200.....	0.....	46,540.....	0.....	21,868.....	.....	21,868.....	(24,671).....	0.....	0.....	0.....	0.....	003.....	
588333 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015.....	07/16/2018.....	260.....	0.....	1,138.0700.....	0.....	(35,684).....	0.....	(52,274).....	.....	(52,274).....	(16,591).....	0.....	0.....	0.....	0.....	003.....	
588331 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	07/15/2015/																	

SCHEDULE DB - PART A - SECTION 1

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

QE06.95

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 s at Inception and at Year- end (b)
588343 SCS COLLAR 1998 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	307	504,216	..1,690.6600	0	(23,040)	0	(55,540)	.....	.....(55,540)	(32,500)	0	0	0	2,239	.....	003.....
588348 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	4,720	82.3100	0	(4,258)	0	0	(3,291)	.....	.....(3,291)	967	0	0	0	0	.....	003.....
588346 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	4,720	334,895	66.7400	0	(14,595)	0	(17,745)	.....	.....(17,745)	(3,150)	0	0	0	1,487	.....	003.....
588347 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	4,720	74.1500	0	16,766	0	0	10,847	.....	.....10,847	(5,919)	0	0	0	0	.....	003.....
588349 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	46,109	3,271,450	66.7400	0	(142,570)	0	(173,345)	.....	.....(173,345)	(30,776)	0	0	0	14,530	.....	003.....
588351 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	46,109	80.3000	0	(60,357)	0	0	(42,952)	.....	.....(42,952)	17,405	0	0	0	0	.....	003.....
588350 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	46,109	74.1500	0	163,780	0	0	105,955	.....	.....105,955	(57,825)	0	0	0	0	.....	003.....
588352 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	33,222	36,567,129	..1,354.3000	0	(1,468,748)	0	(198,441)	.....	.....(198,441)	1,270,306	0	0	0	162,409	.....	003.....
588353 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	33,222	1,264.5200	0	2,877,695	0	0	646,678	.....	.....646,678	(2,231,018)	0	0	0	0	.....	003.....
588354 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	33,222	1,138.0700	0	(1,890,336)	0	0	(3,830,987)	.....	.....(3,830,987)	(1,940,652)	0	0	0	0	.....	003.....
588362 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/16/2018	4,737	1,264.5200	0	835,602	0	0	398,145	.....	.....398,145	(437,457)	0	0	0	0	.....	003.....
588363 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/16/2018	4,737	1,011.6200	0	(449,254)	0	0	(671,881)	.....	.....(671,881)	(222,627)	0	0	0	0	.....	003.....
588361 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/16/2018	4,737	5,213,928	..1,452.9300	0	(447,739)	0	(169,291)	.....	.....(169,291)	278,448	0	0	0	43,580	.....	003.....
588366 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	2,978	1,264.5200	0	257,972	0	0	57,972	.....	.....57,972	(200,000)	0	0	0	0	.....	003.....
588367 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	2,978	1,138.0700	0	(169,460)	0	0	(343,430)	.....	.....(343,430)	(173,970)	0	0	0	0	.....	003.....
588365 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	2,978	3,278,072	..1,372.0100	0	(110,998)	0	(13,954)	.....	.....(13,954)	97,044	0	0	0	14,559	.....	003.....
588369 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	3,193	1,264.5200	0	276,535	0	0	62,143	.....	.....62,143	(214,392)	0	0	0	0	.....	003.....
588368 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	3,193	3,513,961	..1,340.3900	0	(157,231)	0	(23,143)	.....	.....(23,143)	134,088	0	0	0	15,607	.....	003.....
588370 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	07/15/2015	07/14/2016	3,193	1,138.0700	0	(181,654)	0	0	(368,143)	.....	.....(368,143)	(186,489)	0	0	0	0	.....	003.....
588378 SCS COLLAR 2005 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	3,061	79.0700	0	(4,913)	0	0	(3,413)	.....	.....(3,413)	1,500	0	0	0	0	.....	003.....
588377 SCS COLLAR 2005 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	3,061	74.1500	0	10,874	0	0	7,035	.....	.....7,035	(3,839)	0	0	0	0	.....	003.....
588376 SCS COLLAR 2005 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	3,061	217,204	66.7400	0	(9,466)	0	(11,509)	.....	.....(11,509)	(2,043)	0	0	0	965	.....	003.....
588384 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,624	26.8500	0	(5,525)	0	0	(1,322)	.....	.....(1,322)	4,203	0	0	0	0	.....	003.....
588382 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,624	150,108	22.6900	0	(6,147)	0	(11,706)	.....	.....(11,706)	(5,559)	0	0	0	667	.....	003.....
588383 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,624	25.2100	0	10,672	0	0	3,098	.....	.....3,098	(7,574)	0	0	0	0	.....	003.....
588385 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	34,312	777,505	22.6900	0	(31,841)	0	(60,635)	.....	.....(60,635)	(28,794)	0	0	0	3,453	.....	003.....
588386 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	34,312	25.2100	0	55,276	0	0	16,047	.....	.....16,047	(39,229)	0	0	0	0	.....	003.....
588387 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	34,312	26.4700	0	(33,351)	0	0	(8,385)	.....	.....(8,385)	24,966	0	0	0	0	.....	003.....
588407 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	3,949	46.2700	0	(3,136)	0	0	(18,639)	.....	.....(18,639)	(15,503)	0	0	0	0	.....	003.....
588406 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	3,949	51.4100	0	0	0	0	20,490	.....	.....20,490	20,490	0	0	0	0	.....	003.....
588405 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	3,949	198,854	54.5500	0	0	0	(15,737)	.....	.....(15,737)	(15,737)	0	0	0	883	.....	003.....
588410 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	67,438	51.4100	0	0	0	0	349,942	.....	.....349,942	349,942	0	0	0	0	.....	003.....
588409 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	67,438	3,396,190	54.9100	0	0	0	(260,585)	.....	.....(260,585)	(260,585)	0	0	0	15,084	.....	003.....
588411 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2015	07/14/2016	67,438	46.2700	0	(39,732)	0	0	(318,330)	.....	.....(318,330)	(278,598)	0	0	0	0	.....	003.....
588413 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	07/15/2015	07/14/2016	289	322,336	..1,032.6600	0	(8,798)	0	(11,392)	.....	.....(11,392)	(2,594)	0	0	0	1,432	.....	003.....
588414 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	07/15/2015	07/14/2016	289	1,147,4000	0	23,804	0	0	16,861	.....	.....16,861	(6,943)	0	0	0	0	.....	003.....
588415 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	07/15/2015	07/14/2016	289	1,181.8200	0	(18,811)	0	0	(13,273)	.....	.....(13,273)	5,538	0	0	0	0	.....	003.....
588420 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	549	434,877	..1,050.5400	0	(13,889)	0	(1,055)	.....	.....(1,055)	12,835	0	0	0	1,931	.....	003.....
588422 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	549	844.1800	0	(29,355)	0	0	(57,282)	.....	.....(57,282)	(27,927)	0	0	0	0	.....	003.....
588421 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	549	937.9800	0	40,170	0	0	5,291	.....	.....5,291	(34,878)	0	0	0	0	.....	003.....
588423 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,654	5,270,031	..1,031.7800	0	(202,584)	0	(16,409)	.....	.....(16,409)	186,175	0	0	0	23,406	.....	003.....
588424 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,654	937.9800	0	486,795	0	0	64,125	.....	.....64,125	(422,670)	0	0	0	0	.....	003.....
588425 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/15/2015	07/14/2016	6,654	844.1800	0	(355,738)	0	0	(694,168)	.....	.....(694,168)	(338,430)	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

QE06.96

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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)
588428 SCS COLLAR 2013 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	504	0	844.1800	0	(26,961)	0	(52,611)	.....	.....(52,611)	(25,650)	0	0	0	0	0	003.....
588427 SCS COLLAR 2013 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	504	0	937.9800	0	36,894	0	4,860	.....	.....4,860	(32,034)	0	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	399,411	1,020.0500	0	(17,241)	0	(1,465)	.....	.....(1,465)	15,776	0	0	0	0	1,774	003.....
596269 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	1,305	2,505,927	2,550.6800	0	(92,390)	0	(39,201)	.....	.....(39,201)	53,190	0	0	0	0	21,241	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	0	313,090	0	180,033	.....	.....180,033	(133,056)	0	0	0	0	0	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	0	(245,670)	0	(360,239)	.....	.....(360,239)	(114,569)	0	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	0	(108,788)	0	(38,977)	.....	.....(38,977)	69,811	0	0	0	0	0	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	0	170,015	0	69,475	.....	.....69,475	(100,540)	0	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	2,855,697	1,892.2000	0	(106,724)	0	(220,279)	.....	.....(220,279)	(113,555)	0	0	0	0	13,369	003.....
596299 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	76	146,118	1,892.2000	0	(14,326)	0	(21,005)	.....	.....(21,005)	(6,678)	0	0	0	0	1,239	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	0	(7,301)	0	(3,289)	.....	.....(3,289)	4,012	0	0	0	0	0	003.....
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	0	18,256	0	10,497	.....	.....10,497	(7,759)	0	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	0	(12,706)	0	(19,383)	.....	.....(19,383)	(6,677)	0	0	0	0	0	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	0	(16,086)	0	(8,203)	.....	.....(8,203)	7,883	0	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	194,520	2,102.4400	0	24,303	0	13,975	.....	.....13,975	(10,329)	0	0	0	0	1,649	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	0	(13,787)	0	(6,015)	.....	.....(6,015)	7,772	0	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	0	26,773	0	13,359	.....	.....13,359	(13,414)	0	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	352,514	4,109.7300	0	(14,950)	0	(28,947)	.....	.....(28,947)	(13,998)	0	0	0	0	1,650	003.....
596343 SCS COLLAR 2031 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/15/2016	1,511	6,318,694	4,566.3700	0	479,895	0	239,461	.....	.....239,461	(240,434)	0	0	0	0	29,582	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	0	(284,874)	0	(127,782)	.....	.....(127,782)	157,092	0	0	0	0	0	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	0	(267,966)	0	(518,881)	.....	.....(518,881)	(250,915)	0	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	645,514	4,776.4200	0	(31,908)	0	(14,609)	.....	.....(14,609)	17,300	0	0	0	0	3,022	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	0	49,026	0	24,463	.....	.....24,463	(24,563)	0	0	0	0	0	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	0	(27,375)	0	(53,008)	.....	.....(53,008)	(25,633)	0	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	95,835	26.9200	0	(3,489)	0	(1,003)	.....	.....(1,003)	2,486	0	0	0	0	449	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	0	(3,819)	0	(7,905)	.....	.....(7,905)	(4,086)	0	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	0	6,763	0	2,149	.....	.....2,149	(4,614)	0	0	0	0	0	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	0	(43,354)	0	(12,628)	.....	.....(12,628)	30,726	0	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	1,020,148	25.3000	0	71,987	0	22,871	.....	.....22,871	(49,116)	0	0	0	0	4,776	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	0	(40,653)	0	(84,143)	.....	.....(84,143)	(43,490)	0	0	0	0	0	003.....
596364 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2018	114	0	1,494.4900	0	(7,178)	0	(3,530)	.....	.....(3,530)	3,648	0	0	0	0	0	003.....
596365 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2018	114	0	1,102.5800	0	(15,085)	0	(21,234)	.....	.....(21,234)	(6,149)	0	0	0	0	0	003.....
596363 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2018	114	125,783	1,225.0900	0	19,313	0	11,556	.....	.....11,556	(7,757)	0	0	0	0	1,066	003.....
596366 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2020	143	157,230	980.0700	0	(20,284)	0	(27,212)	.....	.....(27,212)	(6,927)	0	0	0	0	1,736	003.....
596367 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2020	143	0	1,225.0900	0	34,855	0	24,376	.....	.....24,376	(10,479)	0	0	0	0	0	003.....
596368 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015	08/14/2020	143	0	1,591.6400	0	(15,847)	0	(9,869)	.....	.....(9,869)	5,979	0	0	0	0	0	003.....
596372 SCS COLLAR 2039 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	08/17/2015	08/15/2016	4,979	0	83.2700	0	(3,436)</											

SCHEDULE DB - PART A - SECTION 1

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

QE06.98

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)
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	0	(88,849)	0	(39,363)		(39,363)	49,486	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	2,095,195	1,102.5800	0	(255,353)	0	(353,689)		(353,689)	(98,335)	0	0	0	17,760	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	0	(147,555)	0	(275,871)		(275,871)	(128,316)	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	2,946,031	1,225.0900	0	229,529	0	88,830		88,830	(140,699)	0	0	0	13,792	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	0	(98,697)	0	(26,185)		(26,185)	72,513	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	3,332,366	1,303.5000	0	(146,690)	0	(43,950)		(43,950)	102,740	0	0	0	15,601	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	0	259,629	0	100,478		100,478	(159,151)	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	0	(166,905)	0	(312,048)		(312,048)	(145,143)	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	38,072,890	1,317.8300	0	(1,507,298)	0	(422,108)		(422,108)	1,085,189	0	0	0	178,244	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	0	(1,906,917)	0	(3,565,203)		(3,565,203)	(1,658,286)	0	0	0	0	003.....	
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	0	2,966,307	0	1,147,983		1,147,983	(1,818,324)	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	0	(497,724)	0	(704,899)		(704,899)	(207,175)	0	0	0	0	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	0	(468,911)	0	(236,356)		(236,356)	232,555	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	5,883,975	1,225.0900	0	907,036	0	540,572		540,572	(366,464)	0	0	0	49,875	003.....	
606772 SCS COLLAR 2066 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	128	534,105	3,924.2500	0	(30,078)	0	(37,141)		(37,141)	(7,063)	0	0	0	2,615	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	0	49,239	0	32,815		32,815	(16,424)	0	0	0	0	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	0	(22,196)	0	(12,348)		(12,348)	9,849	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	2,281,024	1,780.2800	0	(243,671)	0	(275,728)		(275,728)	(32,057)	0	0	0	19,618	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	0	287,570	0	231,413		231,413	(56,157)	0	0	0	0	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	0	(60,325)	0	(39,507)		(39,507)	20,818	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	6,632,440	1,582.4700	0	(487,263)	0	(560,578)		(560,578)	(73,316)	0	0	0	57,044	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	0	(396,655)	0	(284,394)		(284,394)	112,261	0	0	0	0	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	0	836,155	0	672,866		672,866	(163,289)	0	0	0	0	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	0	19,090	0	15,361		15,361	(3,729)	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	151,421	2,210.9100	0	(10,926)	0	(8,103)		(8,103)	2,823	0	0	0	1,302	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	0	(11,124)	0	(12,798)		(12,798)	(1,673)	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	39,429,532	1,289.7100	0	(2,498,413)	0	(697,656)		(697,656)	1,800,757	0	0	0	193,054	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	0	(1,397,082)	0	(3,061,256)		(3,061,256)	(1,664,174)	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	0	3,438,972	0	2,079,430		2,079,430	(1,359,542)	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	0	(1,667,781)	0	(1,091,444)		(1,091,444)	576,337	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	51,648,204	1,978.0900	0	3,712,157	0	2,720,049		2,720,049	(992,108)	0	0	0	252,879	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	0	(2,625,974)	0	(3,085,371)		(3,085,371)	(459,397)	0	0	0	0	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	0	259,174	0	189,907		189,907	(69,267)	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	3,605,958	1,780.2800	0	(183,640)	0	(215,413)		(215,413)	(31,773)	0	0	0	17,655	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	0	(95,782)	0	(62,280)		(62,280)	33,502	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	0	256,453	0	187,914		187,914	(68,539)	0	0	0	0	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	0	(130,085)	0	(86,890)		(86,890)	43,195	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	3,568,103	1,780.2800	0	(181,214)	0	(213,152)		(213,152)	(31,938)	0	0	0	17,470	003.....	
606865 SCS COLLAR 2087 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	77,449	5,495,009	79.1900	0	(96,037)	0	(109,878)		(109,878)	(13,841)	0	0	0	26,905	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	0	(295,081)	0	(241,026)		(241,026)	54,055	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	0	331,327	0	324,727		324,727	(6,600)	0	0	0	0	003.....	
6																							

SCHEDULE DB - PART A - SECTION 1

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

QE06.99

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)
606876 SCS COLLAR 2088 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	09/15/2015	09/14/2016	352	391,832	995.3600	0	(4,252)	0	(12,678)		(12,678)	(8,426)	0	0	0	1,918	003.....	
606877 SCS COLLAR 2088 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	09/15/2015	09/14/2016	352	0	1,167.7700	0	0	0	(20,687)		(20,687)	(20,687)	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	556,648	943.9300	0	(13,297)	0	(7,790)		(7,790)	5,507	0	0	0	2,725	003.....	
606881 SCS COLLAR 2089 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	09/15/2015	09/14/2016	703	0	726.1000	0	(41,388)	0	(40,157)		(40,157)	1,231	0	0	0	0	003.....	
606880 SCS COLLAR 2089 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	09/15/2015	09/14/2016	703	0	806.7800	0	51,599	0	37,338		37,338	(14,261)	0	0	0	0	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	0	(213,762)	0	(114,322)		(114,322)	99,441	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	7,254,094	806.7800	0	672,427	0	486,587		486,587	(185,840)	0	0	0	35,517	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	0	(539,352)	0	(523,319)		(523,319)	16,033	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	356,373	726.1000	0	(26,497)	0	(25,709)		(25,709)	787	0	0	0	1,745	003.....	
606886 SCS COLLAR 2091 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	09/15/2015	09/14/2016	450	0	911.6600	0	(11,950)	0	(7,589)		(7,589)	4,361	0	0	0	0	003.....	
606887 SCS COLLAR 2091 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	09/15/2015	09/14/2016	450	0	806.7800	0	33,034	0	23,905		23,905	(9,130)	0	0	0	0	003.....	
606889 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	9,540	0	1,531.3700	0	(866,926)	0	(1,108,844)		(1,108,844)	(241,917)	0	0	0	0	003.....	
606890 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	9,540	0	1,701.5200	0	1,162,771	0	677,146		677,146	(485,625)	0	0	0	0	003.....	
606888 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	9,540	15,688,058	1,861.8000	0	(473,294)	0	(241,367)		(241,367)	231,927	0	0	0	76,812	003.....	
606895 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	926	0	1,701.5200	0	112,817	0	65,700		65,700	(47,118)	0	0	0	0	003.....	
606894 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	926	0	1,531.3700	0	(84,113)	0	(107,585)		(107,585)	(23,472)	0	0	0	0	003.....	
606893 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	926	1,522,127	1,900.0900	0	(37,285)	0	(17,652)		(17,652)	19,633	0	0	0	7,453	003.....	
606896 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	458	752,849	1,844.4500	0	(25,821)	0	(13,103)		(13,103)	12,719	0	0	0	3,686	003.....	
606897 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	458	0	1,701.5200	0	55,800	0	32,496		32,496	(23,304)	0	0	0	0	003.....	
606898 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	458	0	1,531.3700	0	(41,603)	0	(53,212)		(53,212)	(11,610)	0	0	0	0	003.....	
606901 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	6,795	0	21.0600	0	(7,474)	0	(8,659)		(8,659)	(1,185)	0	0	0	0	003.....	
606900 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	6,795	0	25.7200	0	(5,300)	0	(3,208)		(3,208)	2,092	0	0	0	0	003.....	
606899 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	6,795	153,972	23.4000	0	11,891	0	8,265		8,265	(3,626)	0	0	0	754	003.....	
606904 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	66,966	0	25.3300	0	(59,600)	0	(37,304)		(37,304)	22,296	0	0	0	0	003.....	
606903 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	66,966	0	21.0600	0	(74,332)	0	(85,340)		(85,340)	(11,008)	0	0	0	0	003.....	
606902 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	66,966	1,517,445	23.4000	0	116,521	0	81,457		81,457	(35,064)	0	0	0	7,430	003.....	
606905 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,299	233,379	23.4000	0	17,921	0	12,528		12,528	(5,393)	0	0	0	1,143	003.....	
606907 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,299	0	21.0600	0	(11,432)	0	(13,125)		(13,125)	(1,693)	0	0	0	0	003.....	
606906 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,299	0	25.0700	0	(10,093)	0	(6,400)		(6,400)	3,693	0	0	0	0	003.....	
606909 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	1,866	0	4,745.7300	0	(345,619)	0	(212,477)		(212,477)	133,142	0	0	0	0	003.....	
606910 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	1,866	0	4,360.2800	0	691,163	0	479,448		479,448	(211,715)	0	0	0	0	003.....	
606908 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	1,866	7,803,505	3,924.2500	0	(434,497)	0	(542,660)		(542,660)	(108,164)	0	0	0	38,207	003.....	
606911 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	178	743,146	4,702.1300	0	(35,918)	0	(22,456)		(22,456)	13,462	0	0	0	3,639	003.....	
606913 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	178	0	4,360.2800	0	65,821	0	45,659		45,659	(20,162)	0	0	0	0	003.....	
606912 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	178	0	3,924.2500	0	(41,467)	0	(51,679)		(51,679)	(10,212)	0	0	0	0	003.....	
606915 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	8,281	0	63.5800	0	(29,896)	0	(25,772)		(25,772)	4,124	0	0	0	0	003.....	
606914 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	8,281	587,567	80.8400	0	(9,110)	0	(9,513)		(9,513)	(404)	0	0	0	2,877	003.....	
606916 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	8,281	0	70.6400	0	35,859	0	34,722		34,722	(1,136)	0	0	0	0	003.....	
606917 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,985	779,405	70.6400	0	47,566	0	46,059		46,059	(1,507)	0	0	0	3,816	003.....	
606919 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,985	0	77.5300	0	(19,444)	0	(19,296)		(19,296)	148	0	0	0	0	003.....	
606918 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2016	10,985	0	63.5800	0	(39,657)	0	(34,187)		(34,187)	5,470	0	0	0	0	003.....	
606920 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2018	2,202	2,424,167	1,049.4000	0	(310,384)	0	(360,686)		(360,686)	(50,302)	0	0	0	20,850	003.....	
606921 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568....	09/15/2015	09/14/2018	2,202	0	1,165.9900													

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)			
606922 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	2,202.....	0.....	1,566.5100.....	0.....	(87,599).....	0.....	(50,457).....	.....	(50,457).....	37,142.....	0.....	0.....	0.....	0.....	003.....				
606925 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	4,608.....	0.....	932.8000.....	0.....	(461,481).....	0.....	(538,662).....	.....	(538,662).....	(77,181).....	0.....	0.....	0.....	0.....	003.....				
606923 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	4,608.....	5,072,061.....	1,395.2300.....	0.....	(371,946).....	0.....	(239,671).....	.....	(239,671).....	132,274.....	0.....	0.....	0.....	43,623.....	003.....				
606924 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	4,608.....	0.....	1,165.9900.....	0.....	795,871.....	0.....	590,021.....	.....	590,021.....	(205,850).....	0.....	0.....	0.....	0.....	003.....				
606926 SCS COLLAR 2104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	3,060.....	3,368,157.....	1,165.9900.....	0.....	286,225.....	0.....	177,643.....	.....	177,643.....	(108,582).....	0.....	0.....	0.....	16,491.....	003.....				
606927 SCS COLLAR 2104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	3,060.....	0.....	1,049.4000.....	0.....	(204,791).....	0.....	(261,499).....	.....	(261,499).....	(56,709).....	0.....	0.....	0.....	0.....	003.....				
606928 SCS COLLAR 2104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	3,060.....	0.....	1,308.1300.....	0.....	(100,865).....	0.....	(48,874).....	.....	(48,874).....	51,991.....	0.....	0.....	0.....	0.....	003.....				
606946 SCS COLLAR 2110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	4,311.....	0.....	1,049.4000.....	0.....	(288,696).....	0.....	(368,430).....	.....	(368,430).....	(79,734).....	0.....	0.....	0.....	0.....	003.....				
606945 SCS COLLAR 2110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	4,311.....	0.....	1,165.9900.....	0.....	403,028.....	0.....	250,283.....	.....	250,283.....	(152,745).....	0.....	0.....	0.....	0.....	003.....				
606944 SCS COLLAR 2110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2016.....	4,311.....	4,745,439.....	1,274.3200.....	0.....	(189,350).....	0.....	(98,299).....	.....	(98,299).....	91,050.....	0.....	0.....	0.....	23,235.....	003.....				
606952 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	87.....	0.....	1,165.9900.....	0.....	15,094.....	0.....	11,201.....	.....	11,201.....	(3,893).....	0.....	0.....	0.....	0.....	003.....				
606950 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	87.....	96,287.....	1,049.4000.....	0.....	(12,326).....	0.....	(14,326).....	.....	(14,326).....	(2,000).....	0.....	0.....	0.....	828.....	003.....				
606951 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	87.....	0.....	1,498.0700.....	0.....	(4,703).....	0.....	(2,830).....	.....	(2,830).....	1,874.....	0.....	0.....	0.....	0.....	003.....				
606955 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	160.....	0.....	1,165.9900.....	0.....	27,697.....	0.....	20,535.....	.....	20,535.....	(7,162).....	0.....	0.....	0.....	0.....	003.....				
606954 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	160.....	0.....	932.8000.....	0.....	(16,060).....	0.....	(18,748).....	.....	(18,748).....	(2,688).....	0.....	0.....	0.....	0.....	003.....				
606953 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2018.....	160.....	176,526.....	1,351.7400.....	0.....	(15,186).....	0.....	(10,075).....	.....	(10,075).....	5,111.....	0.....	0.....	0.....	1,518.....	003.....				
606956 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	146.....	160,478.....	1,049.4000.....	0.....	(28,139).....	0.....	(32,694).....	.....	(32,694).....	(4,555).....	0.....	0.....	0.....	1,787.....	003.....				
606957 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	146.....	0.....	1,812.1900.....	0.....	(8,013).....	0.....	(5,875).....	.....	(5,875).....	2,139.....	0.....	0.....	0.....	0.....	003.....				
606958 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	146.....	0.....	1,165.9900.....	0.....	35,468.....	0.....	28,607.....	.....	28,607.....	(6,861).....	0.....	0.....	0.....	0.....	003.....				
606960 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	190.....	0.....	1,579.3900.....	0.....	(19,194).....	0.....	(14,031).....	.....	(14,031).....	5,164.....	0.....	0.....	0.....	0.....	003.....				
606961 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	190.....	0.....	1,165.9900.....	0.....	46,368.....	0.....	37,358.....	.....	37,358.....	(9,011).....	0.....	0.....	0.....	0.....	003.....				
606959 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015.....	09/14/2020.....	190.....	209,565.....	932.8000.....	0.....	(28,067).....	0.....	(32,858).....	.....	(32,858).....	(4,791).....	0.....	0.....	0.....	2,334.....	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.....	0.....	(504,303).....	0.....	(508,596).....	.....	(508,596).....	(4,293).....	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.....	0.....	660,787.....	0.....	649,290.....	.....	649,290.....	(11,497).....	0.....	0.....	0.....	0.....	003.....				
606983 SCS COLLAR 2115 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	09/15/2015.....	09/14/2016.....	68,334.....	3,441,285.....	40.1300.....	0.....	(189,284).....	0.....	(184,500).....	.....	(184,500).....	4,785.....	0.....	0.....	0.....	16,849.....	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.....	0.....	(36,188).....	0.....	(36,554).....	.....	(36,554).....	(365).....	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.....	255,245.....	44.5900.....	0.....	49,011.....	0.....	48,159.....	.....	48,159.....	(853).....	0.....	0.....	0.....	1,250.....	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.....	0.....	(14,039).....	0.....	(13,685).....	.....	(13,685).....	355.....	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.....	0.....	(42,895).....	0.....	(43,599).....	.....	(43,599).....	(704).....	0.....	0.....	0.....	0.....	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.....	0.....	(15,717).....	0.....	(15,319).....	.....	(15,319).....	397.....	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.....	285,739.....	44.5900.....	0.....	54,867.....	0.....	53,912.....	.....	53,912.....	(955).....	0.....	0.....	0.....	1,399.....	003.....				
0549999. Total-Written Options-Hedging Other-Collars.....											0.....	(67,802,081).....	0.....	(23,478,045).....	0.....	132,651,327.....	XXX.....	132,651,327.....	223,931,452.....	0.....	0.....	0.....	29,774,423.....	XXX.....	XXX.....	
Written Options - Hedging Other - Other																										
								0.....	0.....		0.....	0.....	0.....	0.....		0.....	0.....	0.....	0.....	0.....	0.....					
0559999. Total-Written Options-Hedging Other-Other.....											0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
0569999. Total-Written Options-Hedging Other.....											0.....	(67,802,081).....	0.....	(23,478,045).....	0.....	132,651,327.....	XXX.....	132,651,327.....	223,931,452.....	0.....	0.....	0.....	29,774,423.....	XXX.....	XXX.....	
Written Options - Replications - Call Options and Warrants																										
								0.....	0.....		0.....	0.....	0.....	0.....		0.....	0.....	0.....	0.....	0.....	0.....					
0579999. Total-Written Options-Replications-Call Options and Warrants.....											0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
Written Options - Replications - Put Options																										
								0.....	0.....		0.....	0.....	0.....	0.....		0.....	0.....	0.....	0.....	0.....	0.....					
0589999. Total-Written Options-Replications-Put Options.....											0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
Written Options - Replications - Caps																										

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 s at Inception and at Year- end (b)	
0599999. Total-Written Options-Replications-Caps.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Replications - Floors																							
0609999. Total-Written Options-Replications-Floors.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Replications - Collars																							
0619999. Total-Written Options-Replications-Collars.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Replications - Other																							
0629999. Total-Written Options-Replications-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0639999. Total-Written Options-Replications.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Call Options and Warrants																							
0649999. Total-Written Options-Income Generation-Call Options and Warrants.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Put Options																							
0659999. Total-Written Options-Income Generation-Put Options.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Caps																							
0669999. Total-Written Options-Income Generation-Caps.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Floors																							
0679999. Total-Written Options-Income Generation-Floors.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Collars																							
0689999. Total-Written Options-Income Generation-Collars.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Income Generation - Other																							
0699999. Total-Written Options-Income Generation-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999. Total-Written Options-Income Generation.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Other - Call Options and Warrants																							
0719999. Total-Written Options-Other-Call Options and Warrants.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Other - Put Options																							
0729999. Total-Written Options-Other-Put Options.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Other - Caps																							
0739999. Total-Written Options-Other-Caps.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Written Options - Other - Floors																							
										0	0	0	0	0	0	0	0	0	0	0	0	0	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 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)	
0749999. Total-Written Options-Other-Floors.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Written Options - Other - Collars																							
0759999. Total-Written Options-Other-Collars.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Written Options - Other - Other																							
0769999. Total-Written Options-Other-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0779999. Total-Written Options-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0789999. Total-Written Options-Call Options and Warrants.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0799999. Total-Written Options-Put Options.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0809999. Total-Written Options-Caps.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0819999. Total-Written Options-Floors.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0829999. Total-Written Options-Collars.....										..(67,802,081)	..(23,478,045)	0	132,651,327	XXX	...132,651,327	223,931,452	0	0	0	..29,774,423	XXX	XXX	
0839999. Total-Written Options-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0849999. Total-Written Options.....										..(67,802,081)	..(23,478,045)	0	132,651,327	XXX	...132,651,327	223,931,452	0	0	0	..29,774,423	XXX	XXX	
Swaps - Hedging Effective - Interest Rate																							
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Credit Default																							
0869999. Total-Swaps-Hedging Effective-Credit Default.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Foreign Exchange																							
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Total Return																							
0889999. Total-Swaps-Hedging Effective-Total Return.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Others																							
0899999. Total-Swaps-Hedging Effective-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0909999. Total-Swaps-Hedging Effective.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Other - Interest Rate																							
10933	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZ0031MB27..	.11/07/2007	.11/09/2017	1	100,000,000	0.....	0	3,593,059		8,985,736		10,904,224	..8,985,736	0	0	726,693		001.....
19199	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CRLY.....	1VUV7VQFKUOQSJ21A208..	.07/09/2008	.07/11/2023	1	1,000,000,000	0.....	0	33,659,597		220,966,680		230,557,611	220,966,680	0	0	13,949,518		001.....
336687	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86....	.03/12/2012	.03/14/2042	1	59,700,000	0.....	0	1,147,656		4,206,680		4,273,331	..4,206,680	0	0	1,535,789		001.....
336689	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	.03/12/2012	.03/14/2032	1	50,700,000	0.....	0	923,878		2,696,341		2,749,925	..2,696,341	0	0	1,028,653		001.....
336690	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	.03/12/2012	.03/14/2032	1	43,100,000	0.....	0	785,065		2,286,035		2,331,568	..2,286,035	0	0	874,456		001.....
336691	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	.03/12/2012	.03/14/2017	1	518,000,000	0.....	0	3,346,885		3,917,407		4,102,505	..3,917,407	0	0	3,123,925		001.....
336693	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	.03/12/2012	.03/14/2022	1	126,700,000	0.....	0	1,722,426		3,703,233		3,802,265	..3,703,233	0	0	1,609,830		001.....
336694	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	.03/12/2012	.03/14/2022	1	101,400,000	0.....	0	1,371,931		2,909,169		2,988,036	..2,909,169	0	0	1,288,372		001.....
336695	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83...	.03/12/2012	.03/14/2022	1	126,700,000	0.....	0	1,716,131		3,650,797		3,749,454	..3,650,797	0	0	1,609,830		001.....
336696	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	.03/12/2012	.03/14/2022	1	99,300,000	0.....	0	1,338,324		2,805,661		2,882,586	..2,805,661	0	0	1,261,690		001.....
336697	IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97...	.03/12/2012	.03/14/2022	1	141,900,000	0.....	0	1,911,409		4,000,467		4,110,329	..4,000,467	0	0	1,802,959		001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	.03/12/2012	.03/14/2032	1	..66,400,000	0.....	0	0	1,209,226	3,517,158	.....	.....3,587,292	...3,517,158	0	0	0	1,347,190	.....	001.....
336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	.03/12/2012	.03/14/2022	1	..124,100,000	0.....	0	0	1,675,350	3,529,540	.....	.....3,625,842	...3,529,540	0	0	0	1,576,795	.....	001.....
557090 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.02/17/2015	.02/19/2018	1	..116,000,000	0.....	0	0	820,616	1,136,617	.....	.....1,260,343	...1,136,617	0	0	0	896,992	.....	001.....
557091 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.02/17/2015	.02/19/2040	1	..36,300,000	0.....	0	0	662,492	508,400	.....	.....599,828	...508,400	0	0	0	896,645	.....	001.....
557092 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.02/17/2015	.02/19/2030	1	..51,600,000	0.....	0	0	780,206	949,316	.....	.....1,071,082	...949,316	0	0	0	979,041	.....	001.....
557093 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.02/17/2015	.02/19/2022	1	..180,500,000	0.....	0	0	2,178,557	4,043,550	.....	.....4,380,999	...4,043,550	0	0	0	2,282,187	.....	001.....
557097 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.02/17/2015	.02/19/2040	1	..57,700,000	0.....	0	0	849,678	730,692	.....	.....875,561	...730,692	0	0	0	1,425,245	.....	001.....
561106 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.03/06/2015	.03/10/2025	1	..560,000,000	0.....	0	0	6,409,735	18,975,157	.....	.....19,601,424	...18,975,157	0	0	0	8,607,127	.....	001.....
561108 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.03/06/2015	.03/10/2025	1	..550,000,000	0.....	0	0	6,169,998	16,644,197	.....	.....17,246,752	...16,644,197	0	0	0	8,453,428	.....	001.....
537769 AXA TIP SWAP 11182014.....	LIFE HEDGE.....	N/A.....	Interest Rate	CRLY.....	1VUV7VQFKUOQSJ21A208...	.11/18/2014	.07/15/2014	1	..25,000,000	0.....	0	0	(450,292)	1,125,354	.....	.....999,587	...1,125,354	0	0	0	67,679	.....	003.....
550210 AXA TIP SWAP 01162015.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83	.01/16/2015	.01/15/2015	1	..73,500,000	0.....	0	0	(1,384,343)	857,273	.....	.....487,445	...857,273	0	0	0	198,977	.....	003.....
557519 AXA TIP SWAP 02192015.....	LIFE HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	.02/19/2015	.10/15/2014	1	..25,000,000	0.....	0	0	(11,775)	109,542	.....	.....94,036	...109,542	0	0	0	92,065	.....	003.....
564119 AXA TIP SWAP 03182015.....	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41...	.03/18/2015	.10/15/2014	1	..25,000,000	0.....	0	0	(21,775)	22,394	.....	.....6,882	...22,394	0	0	0	92,065	.....	003.....
570458 AXA TIP SWAP 04162015.....	LIFE HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76...	.04/16/2015	.04/15/2015	1	..100,000,000	0.....	0	0	(62,025)	413,287	.....	.....351,262	...413,287	0	0	0	368,261	.....	003.....
575785 AXA TIP SWAP 05182015.....	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41...	.05/18/2015	.01/15/2015	1	..35,000,000	0.....	0	0	(696,214)	988,883	.....	.....772,608	...988,883	0	0	0	155,719	.....	003.....
606809 AXA TIP SWAP 09162015.....	LIFE HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	.09/16/2015	.07/15/2015	1	..50,000,000	0.....	0	0	(293,956)	390,232	.....	.....96,277	...390,232	0	0	0	284,593	.....	003.....
Swaps Anticipatory- Variation Margin.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.10/15/2014	.10/17/2039	0	0	LIBOR.....	0	..(20,794,869)	0	(20,794,869)	.....	....(20,794,869)	0	0	0	0	0	0.....	002.....
Swaps Anticipatory- Initial Margin.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078...	.10/15/2014	.10/17/2039	0	0	LIBOR.....	0	..(23,814,507)	0	(23,814,507)	.....	....(23,814,507)	0	0	0	0	0	0.....	002.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....											0	..(44,609,377)	..69,351,841	269,460,422	XXX	..282,899,677	314,069,799	0	0	0	..56,535,722	XXX	XXX
Swaps - Hedging Other - Credit Default																							
512137 CDX.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNBBGK528...	.07/07/2014	.12/20/2017	1	..289,349,657	-10Y.Dec.2017	(8,647,403)	0	(2,194,235)	(2,833,627)	.....	....(2,914,002)	...2,730,312	0	...3,083,464	0	8,647,403	.....	004.....
512138 CDX.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNBBGK528...	.07/07/2014	.12/20/2017	1	..771,599,086	-10Y.Dec.2017	(23,059,740)	0	(5,851,293)	(7,556,339)	.....	....(7,770,672)	...7,280,831	0	...8,222,570	0	23,059,740	.....	004.....
512139 CDX.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNBBGK528...	.07/07/2014	.12/20/2018	1	..350,000,000	1-5Y.Dec.2018	(1,120,000)	0	(663,542)	(670,103)	.....	....(694,408)	...140,125	0	...309,773	0	1,120,000	.....	004.....
512140 CDX.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNBBGK528...	.07/07/2014	.12/20/2018	1	..200,000,000	1-5Y.Dec.2018	(640,000)	0	(379,167)	(382,916)	.....	....(396,805)	...80,071	0	...177,013	0	640,000	.....	004.....
0929999. Total-Swaps-Hedging Other-Credit Default.....											..(33,467,143)	0	(9,088,236)	(11,442,985)	XXX	(11,775,887)	10,231,339	0	..11,792,819	0	..33,467,143	XXX	XXX
Swaps - Hedging Other - Total Return																							
529552 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	.10/03/2014	.10/06/2015	...12,762	..85,495,190	3M LIBOR.....	0	0	(2,084,363)	7,772,096	.....	.....7,908,746	...7,772,096	0	0	0	54,808	.....	001.....
541647 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83	.12/08/2014	.12/08/2015	...20,000	..73,146,460	3M LIBOR.....	0	0	2,573,168	1,743,040	.....	.....1,769,021	...1,743,040	0	0	0	159,016	.....	001.....
542687 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZO031MB27....	.12/12/2014	.12/12/2015	...30,000	..60,215,700	3M LIBOR.....	0	0	(757,562)	1,625,730	.....	.....1,634,955	...1,625,730	0	0	0	134,646	.....	001.....
544982 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUQQFU57RNE97....	.12/19/2014	.12/19/2015	...40,000	..146,225,440	3M LIBOR.....	0	0	6,090,783	3,418,600	.....	.....3,435,818	...3,418,600	0	0	0	342,288	.....	001.....
559588 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBBGK528...	.02/26/2015	.11/27/2015	...26,000	..93,618,954	3M LIBOR.....	0	0	7,509,542	794,508	.....	.....838,540	...794,508	0	0	0	186,596	.....	001.....
561932 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSY57OE568...	.03/09/2015	.03/08/2016	...20,000	..73,146,460	3M LIBOR.....	0	0	3,546,758	1,743,040	.....	.....1,767,091	...1,743,040	0	0	0	242,146	.....	001.....
561965 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSY57OE568...	.03/10/2015	.03/09/2016	...20,000	..40,018,960	3M LIBOR.....	0	0	1,695,608	958,980	.....	.....965,668	...958,980	0	0	0	132,893	.....	001.....
570198 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83	.04/14/2015	.04/14/2016	...18,000	..70,259,544	3M LIBOR.....	0	0	(606,518)	5,996,466	.....	.....6,082,607	...5,996,466	0	0	0	258,085	.....	001.....
570312 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	.04/15/2015	.04/15/2016	...18,000	..70,208,964	3M LIBOR.....	0	0	(199,722)	5,945,886	.....	.....6,029,013	...5,945,886	0	0	0	258,552	.....	001.....
580702 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	.06/09/2015	.12/09/2015	...36,000	..129,844,944	3M LIBOR.....	0	0	8,749,360	1,318,788	.....	.....1,354,337	...1,318,788	0	0	0	284,314	.....	001.....
593829 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	.08/05/2015	.08/04/2016	...10,008	..69,141,369	3M LIBOR.....	0	0	84,660	8,190,677	.....	.....8,275,337	...8,190,677	0	0	0	318,083	.....	001.....
593853 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	.08/05/2015	.08/10/2016	...10,588	..73,491,287	3M LIBOR.....	0	0	86,656	9,008,281	.....	.....9,094,937	...9,008,281	0	0	0	341,362	.....	001.....
594979 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	.08/12/2015	.08/11/2016	...12,660	..86,196,509	3M LIBOR.....	0	0	91,060	9,094,615	.....	.....9,185,675	...9,094,615	0	0	0	401,011	.....	001.....
596757 Equity TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	.08/208																	

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

QE06.104

SCHEDULE DB - PART A - SECTION 1

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

QE06.105

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 s at Inception and at Year- end (b)
594625 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	08/10/2015	11/10/2015	1	68,800,000	dFundEffective	0	0	835,886	(488,938)		346,949	(488,938)	0	0	0	115,293	001	001
594626 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	08/10/2015	11/05/2015	1	82,400,000	dFundEffective	0	0	1,822,759	(1,330,673)		1,001,414	(1,330,673)	0	0	0	129,390	001	001
594644 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/10/2015	11/13/2015	1	58,358,000	dFundEffective	0	0	1,928,583	(906,071)		1,022,512	(906,071)	0	0	0	101,310	001	001
594645 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/10/2015	11/13/2015	1	45,600,000	dFundEffective	0	0	871,843	(524,842)		347,000	(524,842)	0	0	0	79,162	001	001
594735 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	08/11/2015	11/13/2015	1	77,600,000	dFundEffective	0	0	1,480,384	(2,282,101)		2,014,217	(2,282,101)	0	0	0	134,714	001	001
594816 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	08/11/2015	11/13/2015	1	122,180,000	dFundEffective	0	0	1,650,217	(2,920,137)		1,269,921	(2,920,137)	0	0	0	212,105	001	001
594835 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/11/2015	11/13/2015	1	75,000,000	dFundEffective	0	0	2,477,641	(2,007,623)		470,017	(2,007,623)	0	0	0	130,200	001	001
594838 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	08/11/2015	11/13/2015	1	81,300,000	dFundEffective	0	0	2,679,299	(2,620,873)		2,126,511	(2,620,873)	0	0	0	141,137	001	001
594840 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	08/11/2015	11/13/2015	1	27,000,000	dFundEffective	0	0	327,708	(633,106)		(305,397)	(633,106)	0	0	0	46,872	001	001
594970 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	08/12/2015	11/17/2015	1	125,000,000	dFundEffective	0	0	4,130,528	(4,243,505)		3,472,352	(4,243,505)	0	0	0	226,649	001	001
594976 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	08/12/2015	11/13/2015	1	64,100,000	dFundEffective	0	0	1,221,473	(2,211,120)		1,991,210	(2,211,120)	0	0	0	111,278	001	001
594987 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/12/2015	11/17/2015	1	75,000,000	dFundEffective	0	0	1,663,643	(2,731,554)		1,067,911	(2,731,554)	0	0	0	135,990	001	001
594989 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/12/2015	11/17/2015	1	89,500,000	dFundEffective	0	0	1,092,483	(2,442,462)		1,349,979	(2,442,462)	0	0	0	162,281	001	001
595094 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/13/2015	11/17/2015	1	100,000,000	dFundEffective	0	0	991,493	(974,327)		17,166	(974,327)	0	0	0	181,319	001	001
595097 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/13/2015	11/06/2015	1	137,700,000	dFundEffective	0	0	2,630,169	(2,524,202)		105,967	(2,524,202)	0	0	0	219,209	001	001
595607 TRS	VA HEDGE	N/A	Interest Rate	BBI..... G5GSEF7VJP5I7OUK5573....	08/14/2015	09/01/2016	1	100,350,306	1M LIBOR.....	0	0	(4,284)	(675,931)		(680,215)	(675,931)	0	0	0	482,122	001	001
596150 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/17/2015	11/18/2015	1	16,500,000	dFundEffective	0	0	377,581	(210,788)		166,794	(210,788)	0	0	0	30,228	001	001
596151 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/17/2015	11/18/2015	1	100,000,000	dFundEffective	0	0	620,621	94,182		714,803	94,182	0	0	0	183,198	001	001
596153 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/17/2015	10/14/2015	1	100,000,000	dFundEffective	0	0	2,286,582	(1,277,501)		1,009,081	(1,277,501)	0	0	0	97,924	001	001
596191 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/17/2015	11/17/2015	1	61,700,000	dFundEffective	0	0	840,242	(1,541,294)		(701,052)	(1,541,294)	0	0	0	111,874	001	001
596437 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	08/18/2015	11/17/2015	1	75,500,000	dFundEffective	0	0	467,170	366,799		833,968	366,799	0	0	0	136,896	001	001
596438 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	08/18/2015	11/18/2015	1	100,000,000	dFundEffective	0	0	618,768	485,826		1,104,594	485,826	0	0	0	183,198	001	001
596754 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	08/20/2015	11/20/2015	1	90,000,000	dFundEffective	0	0	560,637	467,203		1,027,840	467,203	0	0	0	168,210	001	001
598494 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	08/25/2015	11/20/2015	1	36,500,000	dFundEffective	0	0	150,656	(486,529)		(335,873)	(486,529)	0	0	0	68,218	001	001
599184 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/26/2015	10/16/2015	1	50,900,000	dFundEffective	0	0	319,747	744,529		1,064,275	744,529	0	0	0	53,285	001	001
599185 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/26/2015	10/20/2015	1	44,500,000	dFundEffective	0	0	547,605	(186,857)		360,748	(186,857)	0	0	0	52,083	001	001
599187 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/26/2015	10/16/2015	1	50,000,000	dFundEffective	0	0	314,093	731,364		1,045,457	731,364	0	0	0	52,342	001	001
600142 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	08/27/2015	10/15/2015	1	100,000,000	dFundEffective	0	0	628,349	1,854,372		2,482,721	1,854,372	0	0	0	101,361	001	001
602476 TRS	VA HEDGE	N/A	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	09/02/2015	11/10/2015	1	75,000,000	dFundEffective	0	0	822,660	389,707		1,212,367	389,707	0	0	0	125,683	001	001
602589 TRS	VA HEDGE	N/A	Interest Rate	GSE..... W22LROWP21HZNB8B6K528...	09/02/2015	10/06/2015	1	47,700,000	dFundEffective	0	0	522,079	113,697		635,776	113,697	0	0	0	30,579	001	001
603103 TRS	VA HEDGE	N/A	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	09/03/2015	11/11/2015	1	50,000,000	dFundEffective	0	0	687,617	547,173		1,234,790	547,173	0	0	0	84,804	001	001
603104 TRS	VA HEDGE	N/A	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	09/03/2015	10/06/2015	1	79,200,000	dFundEffective	0	0	571,949	1,248,208		1,820,157	1,248,208	0	0	0	50,772	001	001
604100 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	09/08/2015	11/10/2015	1	91,400,000	dFundEffective	0	0	335,688	1,293,039		1,628,727	1,293,039	0	0	0	153,166	001	001
604101 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	09/08/2015	12/08/2015	1	45,700,000	dFundEffective	0	0	168,395	646,520		814,914	646,520	0	0	0	99,349	001	001
604102 TRS	VA HEDGE	N/A	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	09/08/2015	10/08/2015	1	75,000,000	dFundEffective	0	0	1,734,629	331,956		2,066,585	331,956	0	0	0	55,517	001	001
604103 TRS	VA HEDGE	N/A	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	09/08/2015	10/27/2015	1	68,600,000	dFundEffective	0	0	250,720	1,013,362		1,264,082	1,013,362	0	0	0	93,289	001	001
604104 TRS	VA HEDGE	N/A	Interest Rate	JPOCH..... 7H6GLXDRUGQFU57RNE97.	09/08/2015	10/14/2015	1	160,500,000	dFundEffective	0	0	1,993,841	1,391,728		3,385,568	1,391,728	0	0	0	157,167	001	001
604107 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	09/08/2015	10/15/2015	1	89,500,000	dFundEffective	0	0	1,236,191	933,839		2,170,030	933,839	0	0	0	90,718	001	001
604108 TRS	VA HEDGE	N/A	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41...	09/08/2015	12/08/2015	1	75,000,000	dFundEffective	0	0	321,610	1,240,602		1,562,212	1,240,602	0	0	0	163,046	001	001
604310 TRS	VA HEDGE	N/A	Interest Rate	BPA..... R0MUW5FFPU8MPRO8K5P83	09/09/2015	11/10/2015	1	56,100,000	dFundEffective	0	0	697,636	954,653		1,652,289	954,653	0	0	0	94,011	001	001
604313 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	09/09/2015	12/09/2015	1	79,300,000	dFundEffective	0	0	1,096,928	1,612,332		2,709,260	1,612,332	0	0	0	173,638	001	001
604314 TRS	VA HEDGE	N/A	Interest Rate	DBL..... 7LTWFWZYICNSX8D621K86...	09/09/2015	12/08/2015	1	50,000,000	dFundEffective	0	0	215,424	1,431,518		1,646,942	1,431,518	0	0	0	108,697	001	001
604316 TRS	VA HEDGE	N/A	Interest Rate	BBI..... G5GSEF7VJP5I7OUK5573....	09/09/2015	10/16/2015	1	35,700,000	dFundEffective	0	0	133,208	838,097		971,305	838,097	0	0	0	37,372	001	001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
604516 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83	09/10/2015	11/06/2015	1	..62,400,000	dFundEffective	0	0	776,608	724,637	.....	...1,501,246	724,637	0	0	0	99,337	.....	001.....
604531 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	09/10/2015	10/14/2015	1	..25,000,000	dFundEffective	0	0	107,511	533,609	.....	...641,120	533,609	0	0	0	24,481	.....	001.....
604532 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528....	09/10/2015	10/09/2015	1	..49,700,000	dFundEffective	0	0	548,581	598,583	.....	...1,147,164	598,583	0	0	0	39,021	.....	001.....
604533 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFFZYICNSX8D621K86....	09/10/2015	12/10/2015	1	..50,000,000	dFundEffective	0	0	215,045	1,176,593	.....	...1,391,638	...1,176,593	0	0	0	110,261	.....	001.....
604534 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CDC.....	KX1WK48MPD4Y2NCUIZ63....	09/10/2015	10/06/2015	1	..50,000,000	dFundEffective	0	0	320,365	1,168,695	.....	...1,489,059	...1,168,695	0	0	0	32,053	.....	001.....
604535 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/10/2015	10/07/2015	1	..45,650,000	dFundEffective	0	0	196,313	1,006,165	.....	...1,202,477	...1,006,165	0	0	0	31,609	.....	001.....
604536 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/10/2015	10/07/2015	1	..125,000,000	dFundEffective	0	0	804,924	2,726,424	.....	...3,531,347	...2,726,424	0	0	0	86,553	.....	001.....
604537 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFFZYICNSX8D621K86....	09/10/2015	12/10/2015	1	..150,000,000	dFundEffective	0	0	3,470,280	1,128,587	.....	...4,598,866	...1,128,587	0	0	0	330,784	.....	001.....
605091 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/11/2015	10/08/2015	1	..68,200,000	dFundEffective	0	0	295,334	796,156	.....	...1,091,490	796,156	0	0	0	50,484	.....	001.....
605093 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CDC.....	KX1WK48MPD4Y2NCUIZ63....	09/11/2015	10/06/2015	1	..44,800,000	dFundEffective	0	0	166,179	546,513	.....	...712,692	546,513	0	0	0	28,720	.....	001.....
605094 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/11/2015	10/07/2015	1	..77,200,000	dFundEffective	0	0	332,013	1,142,470	.....	...1,474,484	...1,142,470	0	0	0	53,455	.....	001.....
605095 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/11/2015	10/05/2015	1	..25,000,000	dFundEffective	0	0	107,511	363,946	.....	...471,457	363,946	0	0	0	14,630	.....	001.....
605096 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/11/2015	10/05/2015	1	..89,200,000	dFundEffective	0	0	383,622	1,320,057	.....	...1,703,678	...1,320,057	0	0	0	52,200	.....	001.....
605097 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/11/2015	10/05/2015	1	..75,000,000	dFundEffective	0	0	1,036,837	416,207	.....	...1,453,404	...416,207	0	0	0	43,890	.....	001.....
606104 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/14/2015	10/08/2015	1	..75,500,000	dFundEffective	0	0	489,277	1,201,556	.....	...1,690,834	...1,201,556	0	0	0	55,888	.....	001.....
606336 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/15/2015	10/06/2015	1	..91,400,000	dFundEffective	0	0	342,603	2,095,584	.....	...2,438,186	...2,095,584	0	0	0	58,593	.....	001.....
606337 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	09/15/2015	10/14/2015	1	..25,000,000	dFundEffective	0	0	109,050	624,646	.....	...733,696	624,646	0	0	0	24,481	.....	001.....
606339 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76....	09/15/2015	10/20/2015	1	..84,800,000	dFundEffective	0	0	942,842	1,331,216	.....	...2,274,058	...1,331,216	0	0	0	99,251	.....	001.....
606340 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76....	09/15/2015	10/16/2015	1	..48,300,000	dFundEffective	0	0	537,020	758,228	.....	...1,295,247	758,228	0	0	0	50,563	.....	001.....
606892 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFFZYICNSX8D621K86....	09/16/2015	12/15/2015	1	..69,400,000	dFundEffective	0	0	771,137	1,951,305	.....	...2,722,442	...1,951,305	0	0	0	158,340	.....	001.....
607589 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/18/2015	10/08/2015	1	..140,100,000	dFundEffective	0	0	921,323	1,712,833	.....	...2,634,156	...1,712,833	0	0	0	103,707	.....	001.....
607590 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	09/18/2015	10/06/2015	1	..75,000,000	dFundEffective	0	0	834,871	303,090	.....	...1,137,961	...303,090	0	0	0	48,080	.....	001.....
607591 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/18/2015	10/09/2015	1	..71,300,000	dFundEffective	0	0	894,881	138,726	.....	...1,033,606	...138,726	0	0	0	55,980	.....	001.....
608110 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41....	09/21/2015	10/14/2015	1	..37,000,000	dFundEffective	0	0	244,271	678,200	.....	...922,471	...678,200	0	0	0	36,232	.....	001.....
608333 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76....	09/22/2015	10/09/2015	1	..70,000,000	dFundEffective	0	0	782,866	52,721	.....	...835,586	...52,721	0	0	0	54,960	.....	001.....
610642 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83	09/30/2015	11/05/2015	1	..100,000,000	dFundEffective	0	0	0	0	.....	...0	0	0	0	0	157,027	.....	001.....
610652 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573....	09/30/2015	10/01/2016	1	..85,272,287	1M LIBOR.....	0	0	0	0	.....	...0	0	0	0	0	427,528	.....	001.....
0949999. Total-Swaps-Hedging Other-Total Return.....											0	0	..129,678,954	61,362,961	XXX	...139,116,921	..61,362,961	0	0	0	...15,730,933	XXX	XXX

Swaps - Hedging Other - Other

500334 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFFZYICNSX8D621K86....	05/14/2014	12/16/2016	1	61,824	EFA.UP.....	0	0	0	(19,759)	.....	.....(19,759)	(19,759)	0	0	0	341	.....	001.....
500338 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653....	05/14/2014	12/16/2016	1	139,590	Russel2000....	0	0	0	(186,794)	.....	.....(186,794)	(186,794)	0	0	0	769	.....	001.....
500340 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	05/14/2014	12/15/2017	1	87,505	S&P500.....	0	0	0	169,467	.....	.....169,467	169,467	0	0	0	651	.....	001.....
500342 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	05/14/2014	12/15/2017	1	215,460	Russel2000....	0	0	0	(246,476)	.....	.....(246,476)	(246,476)	0	0	0	1,602	.....	001.....
500344 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFFZYICNSX8D621K86....	05/14/2014	12/15/2017	1	437,525	S&P500.....	0	0	0	847,332	.....	.....847,332	847,332	0	0	0	3,253	.....	001.....
500345 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFFZYICNSX8D621K86....	05/14/2014	12/15/2017	1	98,280	EFA.UP.....	0	0	0	(43,590)	.....	.....(43,590)	(43,590)	0	0	0	731	.....	001.....
500386 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	05/14/2014	12/16/2016	1	347,490	S&P500.....	0	0	0	389,587	.....	.....389,587	389,587	0	0	0	1,914	.....	001.....
500606 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	05/15/2014	12/15/2017	1	197,820	EFA.UP.....	0	0	0	(116,372)	.....	.....(116,372)	(116,372)	0	0	0	1,471	.....	001.....
500609 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653....	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0	495,430	.....	.....495,430	495,430	0	0	0	1,957	.....	001.....
500611 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0	495,430	.....	.....495,430	495,430	0	0	0	1,957	.....	001.....
500614 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0	495,430	.....	.....495,430	495,430	0	0	0	1,957	.....	001.....
500617 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	05/15/2014	12/15/2017	1	263,805	S&P500.....	0	0	0	482,428	.....	.....482,428	482,428	0	0	0	1,961	.....	001.....
500625 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83	05/15/2014	12/15/2017	1	217,560	Russel2000....	0	0	0	(299,895)	.....	.....(299,895)	(299,895)	0	0	0	1,617	.....	001.....

QE06.106

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)
500626 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.05/15/2014.....	.12/15/2017.....	1.....	217,560.....	Russel2000.....	0.....	0.....	0.....	(299,895).....	.....	.....(299,895).....	(299,895).....	0.....	0.....	0.....	1,617.....	.....	001.....
500772 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	.05/16/2014.....	.12/16/2016.....	1.....	124,752.....	EFA.UP.....	0.....	0.....	0.....	(64,245).....	.....	.....(64,245).....	(64,245).....	0.....	0.....	0.....	687.....	.....	001.....
500774 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.05/16/2014.....	.12/16/2016.....	1.....	345,774.....	S&P500.....	0.....	0.....	0.....	424,093.....	.....	.....424,093.....	424,093.....	0.....	0.....	0.....	1,905.....	.....	001.....
500778 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.05/16/2014.....	.12/16/2016.....	1.....	345,774.....	S&P500.....	0.....	0.....	0.....	424,093.....	.....	.....424,093.....	424,093.....	0.....	0.....	0.....	1,905.....	.....	001.....
500781 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.05/16/2014.....	.12/16/2016.....	1.....	140,718.....	Russel2000.....	0.....	0.....	0.....	(214,698).....	.....	.....(214,698).....	(214,698).....	0.....	0.....	0.....	775.....	.....	001.....
500783 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.05/16/2014.....	.12/16/2016.....	1.....	140,718.....	Russel2000.....	0.....	0.....	0.....	(214,698).....	.....	.....(214,698).....	(214,698).....	0.....	0.....	0.....	775.....	.....	001.....
515730 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	.07/23/2014.....	.12/16/2016.....	1.....	175,453.....	EFA.UP.....	0.....	0.....	0.....	158,093.....	.....	.....158,093.....	158,093.....	0.....	0.....	0.....	966.....	.....	001.....
515733 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	.07/23/2014.....	.12/18/2015.....	1.....	82,130.....	EFA.UP.....	0.....	0.....	0.....	(102,142).....	.....	.....(102,142).....	(102,142).....	0.....	0.....	0.....	191.....	.....	001.....
515735 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	.07/23/2014.....	.12/15/2017.....	1.....	277,830.....	EFA.UP.....	0.....	0.....	0.....	250,717.....	.....	.....250,717.....	250,717.....	0.....	0.....	0.....	2,066.....	.....	001.....
515737 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	.07/23/2014.....	.12/15/2017.....	1.....	642,600.....	Russel2000.....	0.....	0.....	0.....	(644,022).....	.....	.....(644,022).....	(644,022).....	0.....	0.....	0.....	4,778.....	.....	001.....
515738 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	.07/23/2014.....	.12/16/2016.....	1.....	428,076.....	Russel2000.....	0.....	0.....	0.....	(792,208).....	.....	.....(792,208).....	(792,208).....	0.....	0.....	0.....	2,358.....	.....	001.....
515741 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.07/23/2014.....	.12/18/2015.....	1.....	211,470.....	Russel2000.....	0.....	0.....	0.....	(1,113,882).....	.....	.....(1,113,882).....	(1,113,882).....	0.....	0.....	0.....	492.....	.....	001.....
515742 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.07/23/2014.....	.12/18/2015.....	1.....	547,860.....	S&P500.....	0.....	0.....	0.....	(1,132,653).....	.....	.....(1,132,653).....	(1,132,653).....	0.....	0.....	0.....	1,274.....	.....	001.....
515744 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.07/23/2014.....	.12/16/2016.....	1.....	179,322.....	S&P500.....	0.....	0.....	0.....	80,567.....	.....	......80,567.....	80,567.....	0.....	0.....	0.....	988.....	.....	001.....
515746 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	.07/23/2014.....	.12/15/2017.....	1.....	390,960.....	S&P500.....	0.....	0.....	0.....	244,993.....	.....	.....244,993.....	244,993.....	0.....	0.....	0.....	2,907.....	.....	001.....
515747 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.07/23/2014.....	.12/15/2017.....	1.....	1,386,750.....	S&P500.....	0.....	0.....	0.....	1,010,219.....	.....	.....1,010,219.....	1,010,219.....	0.....	0.....	0.....	10,310.....	.....	001.....
515748 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.07/23/2014.....	.12/16/2016.....	1.....	896,610.....	S&P500.....	0.....	0.....	0.....	402,835.....	.....	.....402,835.....	402,835.....	0.....	0.....	0.....	4,939.....	.....	001.....
576430 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.05/22/2015.....	.12/18/2015.....	1.....	265,500.....	S&P500.....	0.....	0.....	0.....	1,248,603.....	.....	.....1,248,603.....	1,248,603.....	0.....	0.....	0.....	618.....	.....	001.....
576435 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.02/22/2015.....	.12/18/2015.....	1.....	64,260.....	EFA.UP.....	0.....	0.....	0.....	239,357.....	.....	.....239,357.....	239,357.....	0.....	0.....	0.....	149.....	.....	001.....
583086 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	.06/18/2015.....	.10/16/2015.....	1.....	163,000.....	S&P500.....	0.....	0.....	0.....	836,967.....	.....	.....836,967.....	836,967.....	0.....	0.....	0.....	171.....	.....	001.....
583380 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.06/18/2015.....	.10/16/2015.....	1.....	43,896.....	EFA.UP.....	0.....	0.....	0.....	189,016.....	.....	.....189,016.....	189,016.....	0.....	0.....	0.....	46.....	.....	001.....
594608 VarianceSwap.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.08/10/2015.....	.12/18/2015.....	1.....	254,080.....	S&P500.....	0.....	0.....	0.....	2,849,918.....	.....	.....2,849,918.....	2,849,918.....	0.....	0.....	0.....	591.....	.....	001.....
0959999. Total-Swaps-Hedging Other-Other.....											0.....	0.....	0.....	6,243,248.....	XXX.....	6,243,248.....	6,243,248.....	0.....	0.....	0.....	60,686.....	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										(33,467,143).....	(44,609,377).....	189,942,559.....		325,623,646.....	XXX.....	416,483,958.....	391,907,346.....	0.....	11,792,819.....	0.....	105,794,484.....	XXX.....	XXX.....

Swaps - Replications - Interest Rate

341027 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	.04/05/2012.....	.02/15/2042.....	1.....	10,000,000.....	CPI.....	0.....	0.....	163,772.....	0.....	.....	.....1,420,872.....	0.....	0.....	0.....	0.....	256,891.....	.....	004.....
432346 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CSFI.....	E58DKGMJYYJLNC83868.....	.07/10/2013.....	.02/15/2043.....	1.....	25,000,000.....	CPI.....	0.....	0.....	412,527.....	0.....	.....	.....2,495,477.....	0.....	0.....	0.....	0.....	654,280.....	.....	004.....
528823 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528.....	.10/01/2014.....	.02/15/2043.....	1.....	55,000,000.....	CPI.....	0.....	0.....	797,098.....	0.....	.....	.....8,001,174.....	0.....	0.....	0.....	0.....	1,439,416.....	.....	004.....
530441 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	WRBS.....	RR3QWICWWIPCS8A4S074.....	.10/07/2014.....	.02/15/2043.....	1.....	80,000,000.....	CPI.....	0.....	0.....	1,268,089.....	0.....	.....	.....11,189,702.....	0.....	0.....	0.....	0.....	2,093,696.....	.....	004.....
540807 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	.12/02/2014.....	.02/15/2043.....	1.....	25,000,000.....	CPI.....	0.....	0.....	266,194.....	0.....	.....	.....2,647,721.....	0.....	0.....	0.....	0.....	654,280.....	.....	004.....
540808 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	.12/02/2014.....	.02/15/2043.....	1.....	25,000,000.....	CPI.....	0.....	0.....	623,429.....	0.....	.....	.....2,629,539.....	0.....	0.....	0.....	0.....	654,280.....	.....	004.....
540809 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	.12/02/2014.....	.02/15/2043.....	1.....	50,000,000.....	CPI.....	0.....	0.....	679,941.....	0.....	.....	.....5,478,040.....	0.....	0.....	0.....	0.....	1,308,560.....	.....	004.....
558181 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	.02/23/2015.....	.02/15/2042.....	1.....	75,000,000.....	CPI.....	0.....	0.....	742,377.....	0.....	.....	.....6,543,707.....	0.....	0.....	0.....	0.....	1,926,685.....	.....	004.....
559222 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CRLY.....	1VUV7VQFKUOQSJ21A208.....	.02/26/2015.....	.02/15/2042.....	1.....	50,000,000.....	CPI.....	0.....	0.....	475,473.....	0.....	.....	.....4,600,722.....	0.....	0.....	0.....	0.....	1,284,457.....	.....	004.....
561123 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CITI.....	E57ODZW7ZF32TWEFA76.....	.03/06/2015.....	.02/15/2042.....	1.....	30,000,000.....	CPI.....	0.....	0.....	259,623.....	0.....	.....	.....2,392,111.....	0.....	0.....	0.....	0.....	770,674.....	.....	004.....
566680 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	.03/30/2015.....	.02/15/2042.....	1.....	50,000,000.....	CPI.....	0.....	0.....	303,718.....	0.....	.....	.....3,626,972.....	0.....	0.....	0.....	0.....	1,284,457.....	.....	004.....
568087 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CITI.....	E57ODZW7ZF32TWEFA76.....	.04/07/2015.....	.07/25/2040.....	1.....	5,000,000.....	CPT.....	0.....	0.....	(23,240).....	0.....	.....	.....676,967.....	0.....	0.....	0.....	0.....	124,588.....	.....	004.....
607588 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	.09/18/2015.....	.02/15/2042.....	1.....	50,000,000.....	CPT.....	0.....	0.....	(77,296).....	0.....	.....	.....1,352,584.....	0.....	0.....	0.....	0.....	1,284,457.....	.....	004.....
608144 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	.09/21/2015.....	.02/15/2042.....	1.....	42,000,000.....	CPT.....	0.....	0.....	(66,149).....	0.....	.....	.....739,578.....	0.....	0.....	0.....	0.....	1,078,944.....	.....	004.....
608326 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.09/22/2015.....	.02/15/2041.....	1.....	25,000,000.....	CPT.....	0.....	0.....	(78,586).....	0.....	.....	.....450,111.....	0.....	0.....	0.....	0.....	629,946.....	.....	004.....
609270 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528.....	.09/25/2015.....	.02/15/2041.....	1.....	50,000,000.....	CPT.....	0.....	0.....	(157,984).....	0.....	.....	.....626,169.....	0.....	0.....	0.....	0.....	1,259,892.....	.....	004.....
609776 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CSFI.....	E58DKGMJYYJLNC83868.....	.09/28/2015.....	.02/15/2041.....	1.....	50,000,000.....	CPT.....	0.....	0.....	(158,713).....	0.....	.....	.....(198,435).....	0.....	0.....	0.....	0.....	1,259,892.....	.....	004.....
610645 AXA TIP SWAP-GA.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528.....	.09/30/2015.....	.02/15/2041.....	1.....	50,000,000.....	CPT.....	0.....	0.....	0.....	0.....	.....	.....0.....	0.....	0.....	0.....	0.....	1,259,892.....	.....	004.....

QE06.107

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 s at Inception and at Year- end (b)
0979999 Total-Swaps-Replications-Interest Rate.....											0	0	5,430,271	0	XXX	54,673,012	0	0	0	0	19,225,286	XXX	XXX
Swaps - Replications - Credit Default																							
420285 CDS.....	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	37,917	95,565		96,815	91,660	0	(3,493)	0	7,398		004.....
421431 CDS.....	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	37,917	92,116		93,366	84,285	0	(6,941)	0	14,773		004.....
422260 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/08/2013	06/20/2018	1	5,000,000	3.55 01Mar22	103,235	0	37,917	(437,000)		(435,750)	(382,096)	0	48,331	0	103,235		004.....
422261 CDS.....	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	37,917	84,097		85,347	67,102	0	(14,961)	0	31,956		004.....
422265 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/08/2013	06/20/2018	1	5,000,000	Apr17 BondCall	(71,772)	0	37,917	46,450		47,700	8,279	0	(33,601)	0	71,772		004.....
422331 CDS.....	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	37,917	80,638		81,888	59,690	0	(18,420)	0	39,368		004.....
422400 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/09/2013	06/20/2018	1	5,000,000	17.125 15Jul17	(36,891)	0	37,917	72,059		73,309	52,429	0	(17,261)	0	36,891		004.....
422434 CDS.....	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	75,833	97,990		100,490	53,456	0	(39,112)	0	83,646		004.....
422610 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/13/2013	06/20/2018	1	10,000,000	3.875 15Jun30	(9,755)	0	75,833	94,503		97,003	89,301	0	(4,553)	0	9,755		004.....
422682 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/14/2013	06/20/2018	1	15,000,000	4.625 15May18	(258,686)	0	113,750	113,988		117,738	(24,034)	0	(120,665)	0	258,686		004.....
422736 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP2IHZNBB6K528.....	05/15/2013	06/20/2018	1	15,000,000	01Apr16 Struc	(18,262)	0	113,750	305,052		308,802	295,303	0	(8,513)	0	18,262		004.....
423245 CDS.....	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	568,750	582,264		601,014	(744,671)	0	(1,157,397)	0	2,484,331		004.....
423472 CDS.....	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	37,917	51,453		52,703	31,827	0	(17,098)	0	36,724		004.....
423473 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27.....	05/17/2013	06/20/2018	1	5,000,000	3.875 15Jun30	(14,634)	0	37,917	42,714		43,964	34,894	0	(6,813)	0	14,634		004.....
423604 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/20/2013	06/20/2018	1	10,000,000	3.55 01Mar22	205,005	0	75,833	(875,390)		(872,890)	(765,657)	0	95,272	0	205,005		004.....
423899 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	05/22/2013	06/20/2018	1	15,000,000	3.95 01Sep22	(265,898)	0	113,750	(111,572)		(107,822)	(254,053)	0	(123,417)	0	265,898		004.....
425457 CDS.....	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	113,750	160,610		164,360	46,601	0	(97,952)	0	211,962		004.....
425481 CDS.....	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	113,750	287,809		291,559	273,026	0	(12,701)	0	27,484		004.....
426034 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	05/31/2013	06/20/2018	1	15,000,000	4.695 15Mar28	(330,843)	0	113,750	168,071		171,821	(10,076)	0	(152,697)	0	330,843		004.....
426312 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	06/04/2013	06/20/2018	1	15,000,000	3.615 15Jan20	(170,821)	0	113,750	267,012		270,762	174,832	0	(78,641)	0	170,821		004.....
426432 CDS.....	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	113,750	(302,685)		(298,935)	(199,013)	0	88,340	0	192,012		004.....
427254 CDS.....	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	75,833	154,470		156,970	125,903	0	(24,169)	0	52,736		004.....
427443 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA.....	R0MUW5FPU8MPRO8K5P83.....	06/12/2013	06/20/2018	1	10,000,000	01Apr16 Struc	(19,117)	0	75,833	200,288		202,788	189,926	0	(8,756)	0	19,117		004.....
429897 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP2IHZNBB6K528.....	06/20/2013	09/20/2018	1	10,000,000	6.5 15May19	242,748	0	75,833	(229,471)		(226,971)	(92,024)	0	105,300	0	242,748		004.....
429898 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	06/20/2013	09/20/2018	1	10,000,000	3.55 01Mar22	438,740	0	75,833	(907,246)		(904,746)	(658,825)	0	190,319	0	438,740		004.....
429899 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/20/2013	09/20/2018	1	10,000,000	3.95 01Sep22	76,372	0	75,833	15,293		17,793	58,536	0	33,129	0	76,372		004.....
440586 CDS.....	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	568,750	878,139		896,889	(517,328)	0	(989,420)	0	2,384,887		004.....
576254 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/20/2015	06/20/2020	1	10,000,000	7.995 15Apr32	(35,933)	0	53,889	(343,774)		(341,274)	(377,135)	0	(2,572)	0	35,933		004.....
576255 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/20/2015	06/20/2020	1	10,000,000	8.125 15Feb19	183,277	0	53,889	(552,079)		(549,579)	(381,921)	0	13,119	0	183,277		004.....
576256 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/20/2015	06/20/2020	1	5,000,000	3.875 15Feb21	(119,432)	0	26,944	48,444		49,694	(62,439)	0	(8,549)	0	119,432		004.....
593614 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573....	08/03/2015	12/20/2020	1	6,300,000	15Aug21 Struc	(80,076)	0	17,500	29,009		30,584	(48,705)	0	(2,362)	0	80,076		004.....
593615 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	4,800,000	6.8 01Aug28	(31,558)	0	13,333	(84,579)		(83,379)	(115,206)	0	(931)	0	31,558		004.....
593616 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,600,000	1ay17 BondCall	293,574	0	26,667	(732,832)		(730,432)	(447,919)	0	8,661	0	293,574		004.....
593617 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	16,800,000	JPM 6 15Jan18	(243,807)	0	46,667	107,084		111,284	(129,531)	0	(7,193)	0	243,807		004.....
593618 CDS.....	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	23,333	132,019		134,119	7,402	0	(3,788)	0	128,405		004.....
593619 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,800,000	3.875 15Jun30	(32,123)	0	27,222	(206,717)		(204,267)	(237,893)	0	(948)	0	32,123		004.....
593620 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP2IHZNBB6K528.....	08/03/2015	12/20/2020	1	8,100,000	7.995 15Apr32	81,550	0	22,500	(379,024)		(376,999)	(299,880)	0	2,406	0	81,550		004.....
593621 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	7,300,000	3.625 15Dec17	(15,630)	0	20,278	(248,714)		(246,889)	(263,883)	0	(461)	0	15,630		004.....
593622 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	9,600,000	6.75 15May18	(114,623)	0	26,667	19,838		22,238	(91,403)	0	(3,382)	0	114,623		004.....
593623 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,400,000	3.695 15Jun19	76,032	0	26,111	(483,434)		(481,084)	(409,645)	0	2,243	0	76,032		004.....

QE06.108

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 s at Inception and at Year- end (b)
593624 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/03/2015	12/20/2020	1	4,200,000	I 7.125 15Jul17	(76,158)	0	11,667	35,065	.....	.....36,115	(38,846)	0	(2,247)	0	76,158	.....	004.....
593625 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/03/2015	12/20/2020	1	4,600,000	N 4.5 15Jun22	(92,973)	0	12,778	100,179	.....	.....101,329	9,948	0	(2,743)	0	92,973	.....	004.....
593626 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/03/2015	12/20/2020	1	8,400,000	3) 7.45 15Jul17	(117,575)	0	23,333	(159,866)	.....	.....(157,766)	(273,972)	0	(3,469)	0	117,575	.....	004.....
593627 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....E58DKGMJYYYJLN8C3868.	08/03/2015	12/20/2020	1	3,400,000	4 6.25 15May18	(51,622)	0	9,444	(13,097)	.....	.....(12,247)	(63,196)	0	(1,523)	0	51,622	.....	004.....
593628 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/03/2015	12/20/2020	1	30,000,000	1 6.375 15Jul28	(676,772)	0	83,333	646,011	.....	.....653,511	(10,794)	0	(19,966)	0	676,772	.....	004.....
593912 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/06/2015	12/20/2020	1	2,100,000	4 6.25 15May18	26,015	0	5,833	(6,420)	.....	.....(5,895)	18,866	0	729	0	26,015	.....	004.....
593918 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/06/2015	12/20/2020	1	9,000,000	1ar17 BondCall	133,502	0	25,000	(323,475)	.....	.....(321,225)	(193,713)	0	3,741	0	133,502	.....	004.....
593919 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/06/2015	12/20/2020	1	8,300,000	4PA 7 01Feb18	264,689	0	23,056	(378,432)	.....	.....(376,357)	(121,159)	0	7,416	0	264,689	.....	004.....
593920 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/06/2015	12/20/2020	1	1,400,000	1c 6.8 01Aug28	(3,444)	0	3,889	(24,494)	.....	.....(24,144)	(27,841)	0	(96)	0	3,444	.....	004.....
593924 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/06/2015	12/20/2020	1	6,200,000	M 5.7 14Sep17	(149,037)	0	17,222	150,442	.....	.....151,992	5,580	0	(4,176)	0	149,037	.....	004.....
594043 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/07/2015	12/20/2020	1	4,700,000	3 8.75 15Jun30	(4,714)	0	13,056	(98,815)	.....	.....(97,640)	(103,400)	0	(130)	0	4,714	.....	004.....
594048 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/07/2015	12/20/2020	1	3,100,000	3 6.25 15Dec17	8,523	0	8,611	(105,188)	.....	.....(104,413)	(96,899)	0	235	0	8,523	.....	004.....
594609 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/07/2015	12/20/2020	1	4,100,000	1P 5.9 10/15/32	(71,962)	0	11,389	35,296	.....	.....36,321	(34,686)	0	(1,981)	0	71,962	.....	004.....
594829 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/11/2015	12/20/2020	1	6,200,000	4 3.75 16Oct19	(190,666)	0	17,222	90,485	.....	.....92,035	(95,312)	0	(4,869)	0	190,666	.....	004.....
594831 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/11/2015	12/20/2020	1	5,400,000	3) 7.45 15Jul17	(64,114)	0	15,000	(102,179)	.....	.....(100,829)	(164,655)	0	(1,637)	0	64,114	.....	004.....
594857 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/11/2015	12/20/2020	1	4,800,000	1c 7.6 01Feb27	(33,325)	0	13,333	(53,374)	.....	.....(52,174)	(85,847)	0	(851)	0	33,325	.....	004.....
596605 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/19/2015	12/20/2020	1	6,300,000	1 6.75 15May18	(53,806)	0	17,500	14,079	.....	.....15,654	(38,568)	0	(1,159)	0	53,806	.....	004.....
596606 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/19/2015	12/20/2020	1	9,000,000	1 5.25 21Feb17	(203,645)	0	25,000	190,074	.....	.....192,324	(9,185)	0	(4,386)	0	203,645	.....	004.....
596666 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/19/2015	12/20/2020	1	2,700,000	I 7.125 15Jul17	(39,544)	0	7,500	23,135	.....	.....23,810	(15,558)	0	(852)	0	39,544	.....	004.....
596667 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/19/2015	12/20/2020	1	4,100,000	N 2.22 22May19	(95,963)	0	11,389	64,101	.....	.....65,126	(29,795)	0	(2,067)	0	95,963	.....	004.....
596668 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/19/2015	12/20/2020	1	10,800,000	JPM 6 15Jan18	(130,619)	0	30,000	70,650	.....	.....73,350	(57,156)	0	(2,813)	0	130,619	.....	004.....
596810 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/20/2015	12/20/2020	1	9,000,000	MAR 3 01Mar19	(196,946)	0	25,000	199,529	.....	.....201,779	6,726	0	(4,143)	0	196,946	.....	004.....
596819 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/20/2015	12/20/2020	1	6,200,000	3 4.45 15Aug20	(158,247)	0	17,222	159,262	.....	.....160,812	4,344	0	(3,329)	0	158,247	.....	004.....
596820 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/20/2015	12/20/2020	1	10,400,000	B 3.05 15Jul17	(243,781)	0	28,889	264,927	.....	.....267,527	26,274	0	(5,128)	0	243,781	.....	004.....
596821 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.	08/20/2015	12/20/2020	1	4,100,000	15Aug21 Struc	(46,944)	0	11,389	19,429	.....	.....20,454	(26,528)	0	(988)	0	46,944	.....	004.....
596990 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	08/21/2015	12/20/2020	1	7,600,000	3 6.15 15Jan20	(213,762)	0	21,111	229,294	.....	.....231,194	19,921	0	(4,389)	0	213,762	.....	004.....
596991 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/21/2015	12/20/2020	1	9,700,000	4 3.75 01Mar21	(257,607)	0	26,944	272,863	.....	.....275,288	20,546	0	(5,290)	0	257,607	.....	004.....
596992 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/21/2015	12/20/2020	1	9,000,000	3 2.55 01Jun19	(215,560)	0	25,000	191,570	.....	.....193,820	(19,563)	0	(4,426)	0	215,560	.....	004.....
596993 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/21/2015	12/20/2020	1	17,600,000	1 5C Fr 28Oct15	(366,759)	0	48,889	314,446	.....	.....318,846	(44,782)	0	(7,531)	0	366,759	.....	004.....
597602 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/24/2015	12/20/2020	1	8,300,000	3D 5.8 15Oct17	(263,929)	0	23,056	263,122	.....	.....265,197	4,214	0	(5,021)	0	263,929	.....	004.....
597603 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....E58DKGMJYYYJLN8C3868.	08/24/2015	12/20/2020	1	16,600,000	5 1.25 01Mar17	(217,045)	0	46,111	309,408	.....	.....313,558	96,492	0	(4,129)	0	217,045	.....	004.....
598484 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	08/24/2015	12/20/2020	1	6,900,000	1eb17 BondCall	(230,331)	0	19,167	239,223	.....	.....240,948	13,273	0	(4,382)	0	230,331	.....	004.....
610105 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	3 8.75 15Jun30	203,028	0	2,500	(209,863)	.....	.....(207,363)	(6,941)	0	106	0	203,028	.....	004.....
610106 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	3 6.95 15Jun19	490,146	0	2,500	(516,421)	.....	.....(513,921)	(26,532)	0	257	0	490,146	.....	004.....
610107 CDS.....	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	2,500	67,988	.....	.....70,488	4,182	0	(33)	0	63,840	.....	004.....
610108 CDS.....	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	1,250	(169,952)	.....	.....(168,702)	(9,809)	0	84	0	160,227	.....	004.....
610109 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	25,000,000	3 5.95 18Jan18	24,587	0	6,250	(11,510)	.....	.....(5,260)	13,064	0	13	0	24,587	.....	004.....
610344 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	5,000,000	1 5.25 21Feb17	(112,642)	0	1,250	107,974	.....	.....109,224	(4,609)	0	(59)	0	112,642	.....	004.....
610345 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	10,000,000	3 8.75 15Feb21	(91,774)	0	2,500	79,624	.....	.....82,124	(12,101)	0	(48)	0	91,774	.....	004.....
610423 CDS.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....E570DZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	3) 7.45 15Jul17	198,278	0	2,500	(186,084)	.....	.....(183,584)	12,091	0	104	0	198,278	.....	004.....
0989999. Total-Swaps-Replications-Credit Default.....										(8,707,097)	0	4,080,000	111,461	XXX	321,286	(6,124,814)	0	(2,470,821)	0	15,510,174	XXX	XXX
1029999. Total-Swaps-Replications.....										(8,707,097)	0	9,510,271	111,461	XXX	54,994,299	(6,124,814)	0	(2,470,821)	0	34,735,460	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	(44,609,377)	74,782,112	269,460,422	XXX	337,572,689	314,069,799	0	0	0	75,761,008	XXX	XXX

QE06.109

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 s at Inception and at Year- end (b)
1169999. Total-Swaps-Credit Default.....										.(42,174,239)	0	...(5,008,236)	(11,331,524)	XXX	...(11,454,601)	...4,106,525	0	...9,321,998	0	..48,977,317	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total-Swaps-Total Return.....										0	0	..129,678,954	61,362,961	XXX	...139,116,921	..61,362,961	0	0	0	...15,730,933	XXX	XXX
1199999. Total-Swaps-Other.....										0	0	0	6,243,248	XXX	6,243,248	...6,243,248	0	0	0	60,686	XXX	XXX
1209999. Total-Swaps.....										.(42,174,239)	..(44,609,377)	..199,452,830	325,735,108	XXX	...471,478,257	385,782,532	0	...9,321,998	0	..140,529,944	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other.....										..130,672,376	..(45,146,919)	..139,287,899	623,800,607	XXX	...731,199,919	543,072,290	0	..11,792,819	0	..406,427,225	XXX	XXX
1419999. Total-Replication.....										..(8,707,097)	0	...9,510,271	111,461	XXX	...54,994,299	..(6,124,814)	0	..(2,470,821)	0	..34,735,460	XXX	XXX
1429999. Total-Income Generation.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Total-Other.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999. TOTAL.....										..121,965,280	..(45,146,919)	..148,798,170	623,912,068	XXX	...786,194,217	536,947,476	0	...9,321,998	0	..441,162,685	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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
MFSZ5.....	263	.21,690,925	605494 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/11/2015	1,710.5000	1,649.5000	(448,043)	0	0	0	0	802,150	802,150	1,025,700	1	50
MFSZ5.....	1,100	.90,722,500	605495 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/11/2015	1,710.6000	1,649.5000	(1,873,942)	0	0	0	0	3,360,500	3,360,500	4,290,000	1	50
MFSZ5.....	500	.41,237,500	606194 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/14/2015	1,709.1000	1,649.5000	(851,792)	0	0	0	0	1,490,000	1,490,000	1,950,000	1	50
MFSZ5.....	300	.24,742,500	606195 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/14/2015	1,709.2000	1,649.5000	(511,075)	0	0	0	0	895,500	895,500	1,170,000	1	50
MFSZ5.....	3	.247,425	607416 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,733.5000	1,649.5000	(5,111)	0	0	0	0	12,600	12,600	11,700	1	50
MFSZ5.....	1	.82,475	607417 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,733.6000	1,649.5000	(1,704)	0	0	0	0	4,205	4,205	3,900	1	50
MFSZ5.....	1	.82,475	607418 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,733.7000	1,649.5000	(1,704)	0	0	0	0	4,210	4,210	3,900	1	50
MFSZ5.....	1	.82,475	607419 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,733.8000	1,649.5000	(1,704)	0	0	0	0	4,215	4,215	3,900	1	50
MFSZ5.....	1	.82,475	607420 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,733.9000	1,649.5000	(1,704)	0	0	0	0	4,220	4,220	3,900	1	50
MFSZ5.....	2	.164,950	607421 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.0000	1,649.5000	(3,407)	0	0	0	0	8,450	8,450	7,800	1	50
MFSZ5.....	7	.577,325	607422 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.1000	1,649.5000	(11,925)	0	0	0	0	29,610	29,610	27,300	1	50
MFSZ5.....	1	.82,475	607423 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.3000	1,649.5000	(1,704)	0	0	0	0	4,240	4,240	3,900	1	50
MFSZ5.....	100	.8,247,500	607424 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.4000	1,649.5000	(170,358)	0	0	0	0	424,500	424,500	390,000	1	50
MFSZ5.....	1	.82,475	607425 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.5000	1,649.5000	(1,704)	0	0	0	0	4,250	4,250	3,900	1	50
MFSZ5.....	1	.82,475	607426 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,734.6000	1,649.5000	(1,704)	0	0	0	0	4,255	4,255	3,900	1	50
MFSZ5.....	1	.82,475	607427 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,735.2000	1,649.5000	(1,704)	0	0	0	0	4,285	4,285	3,900	1	50
MFSZ5.....	4	.329,900	607428 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,736.5000	1,649.5000	(6,814)	0	0	0	0	17,400	17,400	15,600	1	50
MFSZ5.....	1	.82,475	607429 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,736.6000	1,649.5000	(1,704)	0	0	0	0	4,355	4,355	3,900	1	50
MFSZ5.....	2	.164,950	607430 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,736.7000	1,649.5000	(3,407)	0	0	0	0	8,720	8,720	7,800	1	50
MFSZ5.....	3	.247,425	607431 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,736.8000	1,649.5000	(5,111)	0	0	0	0	13,095	13,095	11,700	1	50
MFSZ5.....	2	.164,950	607432 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,736.9000	1,649.5000	(3,407)	0	0	0	0	8,740	8,740	7,800	1	50
MFSZ5.....	1	.82,475	607433 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.0000	1,649.5000	(1,704)	0	0	0	0	4,375	4,375	3,900	1	50
MFSZ5.....	1	.82,475	607434 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.2000	1,649.5000	(1,704)	0	0	0	0	4,385	4,385	3,900	1	50
MFSZ5.....	3	.247,425	607435 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.3000	1,649.5000	(5,111)	0	0	0	0	13,170	13,170	11,700	1	50
MFSZ5.....	1	.82,475	607436 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.4000	1,649.5000	(1,704)	0	0	0	0	4,395	4,395	3,900	1	50
MFSZ5.....	2	.164,950	607437 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.5000	1,649.5000	(3,407)	0	0	0	0	8,800	8,800	7,800	1	50
MFSZ5.....	3	.247,425	607438 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.6000	1,649.5000	(5,111)	0	0	0	0	13,215	13,215	11,700	1	50
MFSZ5.....	3	.247,425	607439 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.7000	1,649.5000	(5,111)	0	0	0	0	13,230	13,230	11,700	1	50
MFSZ5.....	4	.329,900	607440 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.8000	1,649.5000	(6,814)	0	0	0	0	17,660	17,660	15,600	1	50
MFSZ5.....	4	.329,900	607441 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,737.9000	1,649.5000	(6,814)	0	0	0	0	17,680	17,680	15,600	1	50
MFSZ5.....	3	.247,425	607442 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.0000	1,649.5000	(5,111)	0	0	0	0	13,275	13,275	11,700	1	50
MFSZ5.....	1	.82,475	607443 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.1000	1,649.5000	(1,704)	0	0	0	0	4,430	4,430	3,900	1	50
MFSZ5.....	1	.82,475	607444 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.2000	1,649.5000	(1,704)	0	0	0	0	4,435	4,435	3,900	1	50
MFSZ5.....	5	.412,375	607445 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.3000	1,649.5000	(8,518)	0	0	0	0	22,200	22,200	19,500	1	50
MFSZ5.....	4	.329,900	607446 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.4000	1,649.5000	(6,814)	0	0	0	0	17,780	17,780	15,600	1	50
MFSZ5.....	3	.247,425	607447 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.5000	1,649.5000	(5,111)	0	0	0	0	13,350	13,350	11,700	1	50
MFSZ5.....	3	.247,425	607448 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.6000	1,649.5000	(5,111)	0	0	0	0	13,365	13,365	11,700	1	50
MFSZ5.....	1	.82,475	607449 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.7000	1,649.5000	(1,704)	0	0	0	0	4,460	4,460	3,900	1	50
MFSZ5.....	3	.247,425	607450 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.8000	1,649.5000	(5,111)	0	0	0	0	13,395	13,395	11,700	1	50
MFSZ5.....	4	.329,900	607451 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,738.9000	1,649.5000	(6,814)	0	0	0	0	17,880	17,880	15,600	1	50

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSZ5.....	1	82,475	607452 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.0000	1,649.5000	(1,704)	0	0	0	0	4,475	4,475	3,900	1	50
MFSZ5.....	3	247,425	607453 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.1000	1,649.5000	(5,111)	0	0	0	0	13,440	13,440	11,700	1	50
MFSZ5.....	2	164,950	607454 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.2000	1,649.5000	(3,407)	0	0	0	0	8,970	8,970	7,800	1	50
MFSZ5.....	2	164,950	607455 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.3000	1,649.5000	(3,407)	0	0	0	0	8,980	8,980	7,800	1	50
MFSZ5.....	3	247,425	607456 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.4000	1,649.5000	(5,111)	0	0	0	0	13,485	13,485	11,700	1	50
MFSZ5.....	1	82,475	607457 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.5000	1,649.5000	(1,704)	0	0	0	0	4,500	4,500	3,900	1	50
MFSZ5.....	1	82,475	607458 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.6000	1,649.5000	(1,704)	0	0	0	0	4,505	4,505	3,900	1	50
MFSZ5.....	1	82,475	607459 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,739.9000	1,649.5000	(1,704)	0	0	0	0	4,520	4,520	3,900	1	50
MFSZ5.....	1	82,475	607460 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,740.2000	1,649.5000	(1,704)	0	0	0	0	4,535	4,535	3,900	1	50
MFSZ5.....	1	82,475	607461 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,740.9000	1,649.5000	(1,704)	0	0	0	0	4,570	4,570	3,900	1	50
MFSZ5.....	1	82,475	607462 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,741.1000	1,649.5000	(1,704)	0	0	0	0	4,580	4,580	3,900	1	50
MFSZ5.....	1	82,475	607463 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/17/2015	1,741.3000	1,649.5000	(1,704)	0	0	0	0	4,590	4,590	3,900	1	50
MFSZ5.....	2	164,950	607672 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,690.5000	1,649.5000	(3,407)	0	0	0	0	4,100	4,100	7,800	1	50
MFSZ5.....	3	247,425	607673 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,690.6000	1,649.5000	(5,111)	0	0	0	0	6,165	6,165	11,700	1	50
MFSZ5.....	8	659,800	607674 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,690.7000	1,649.5000	(13,629)	0	0	0	0	16,480	16,480	31,200	1	50
MFSZ5.....	7	577,325	607675 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,690.8000	1,649.5000	(11,925)	0	0	0	0	14,455	14,455	27,300	1	50
MFSZ5.....	7	577,325	607676 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,690.9000	1,649.5000	(11,925)	0	0	0	0	14,490	14,490	27,300	1	50
MFSZ5.....	7	577,325	607677 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.0000	1,649.5000	(11,925)	0	0	0	0	14,525	14,525	27,300	1	50
MFSZ5.....	10	824,750	607678 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.1000	1,649.5000	(17,036)	0	0	0	0	20,800	20,800	39,000	1	50
MFSZ5.....	4	329,900	607679 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.2000	1,649.5000	(6,814)	0	0	0	0	8,340	8,340	15,600	1	50
MFSZ5.....	16	1,319,600	607680 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.3000	1,649.5000	(27,257)	0	0	0	0	33,440	33,440	62,400	1	50
MFSZ5.....	5	412,375	607681 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.4000	1,649.5000	(8,518)	0	0	0	0	10,475	10,475	19,500	1	50
MFSZ5.....	7	577,325	607682 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.5000	1,649.5000	(11,925)	0	0	0	0	14,700	14,700	27,300	1	50
MFSZ5.....	4	329,900	607683 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.6000	1,649.5000	(6,814)	0	0	0	0	8,420	8,420	15,600	1	50
MFSZ5.....	2	164,950	607684 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.7000	1,649.5000	(3,407)	0	0	0	0	4,220	4,220	7,800	1	50
MFSZ5.....	4	329,900	607685 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.8000	1,649.5000	(6,814)	0	0	0	0	8,460	8,460	15,600	1	50
MFSZ5.....	5	412,375	607686 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,691.9000	1,649.5000	(8,518)	0	0	0	0	10,600	10,600	19,500	1	50
MFSZ5.....	6	494,850	607687 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.0000	1,649.5000	(10,222)	0	0	0	0	12,750	12,750	23,400	1	50
MFSZ5.....	5	412,375	607688 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.1000	1,649.5000	(8,518)	0	0	0	0	10,650	10,650	19,500	1	50
MFSZ5.....	5	412,375	607689 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.2000	1,649.5000	(8,518)	0	0	0	0	10,675	10,675	19,500	1	50
MFSZ5.....	9	742,275	607690 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.3000	1,649.5000	(15,332)	0	0	0	0	19,260	19,260	35,100	1	50
MFSZ5.....	7	577,325	607691 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.4000	1,649.5000	(11,925)	0	0	0	0	15,015	15,015	27,300	1	50
MFSZ5.....	7	577,325	607692 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.5000	1,649.5000	(11,925)	0	0	0	0	15,050	15,050	27,300	1	50
MFSZ5.....	6	494,850	607693 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.6000	1,649.5000	(10,222)	0	0	0	0	12,930	12,930	23,400	1	50
MFSZ5.....	5	412,375	607694 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.7000	1,649.5000	(8,518)	0	0	0	0	10,800	10,800	19,500	1	50
MFSZ5.....	4	329,900	607695 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.8000	1,649.5000	(6,814)	0	0	0	0	8,660	8,660	15,600	1	50
MFSZ5.....	4	329,900	607696 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,692.9000	1,649.5000	(6,814)	0	0	0	0	8,680	8,680	15,600	1	50
MFSZ5.....	1	82,475	607697 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.0000	1,649.5000	(1,704)	0	0	0	0	2,175	2,175	3,900	1	50
MFSZ5.....	8	659,800	607698 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.1000	1,649.5000	(13,629)	0	0	0	0	17,440	17,440	31,200	1	50
MFSZ5.....	7	577,325	607699 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.2000	1,649.5000	(11,925)	0	0	0	0	15,295	15,295	27,300	1	50
MFSZ5.....	4	329,900	607700 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.3000	1,649.5000	(6,814)	0	0	0	0	8,760	8,760	15,600	1	50
MFSZ5.....	1	82,475	607701 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.4000	1,649.5000	(1,704)	0	0	0	0	2,195	2,195	3,900	1	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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
MFSZ5.....	5	412,375	607702 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.5000	1,649.5000	(8,518)	0	0	0	11,000	11,000	19,500	1	50	
MFSZ5.....	4	329,900	607703 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.6000	1,649.5000	(6,814)	0	0	0	8,820	8,820	15,600	1	50	
MFSZ5.....	9	742,275	607704 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.7000	1,649.5000	(15,332)	0	0	0	19,890	19,890	35,100	1	50	
MFSZ5.....	12	989,700	607705 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.8000	1,649.5000	(20,443)	0	0	0	26,580	26,580	46,800	1	50	
MFSZ5.....	13	1,072,175	607706 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,693.9000	1,649.5000	(22,147)	0	0	0	28,860	28,860	50,700	1	50	
MFSZ5.....	7	577,325	607707 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.0000	1,649.5000	(11,925)	0	0	0	15,575	15,575	27,300	1	50	
MFSZ5.....	14	1,154,650	607708 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.1000	1,649.5000	(23,850)	0	0	0	31,220	31,220	54,600	1	50	
MFSZ5.....	5	412,375	607709 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.2000	1,649.5000	(8,518)	0	0	0	11,175	11,175	19,500	1	50	
MFSZ5.....	2	164,950	607710 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.3000	1,649.5000	(3,407)	0	0	0	4,480	4,480	7,800	1	50	
MFSZ5.....	2	164,950	607711 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.4000	1,649.5000	(3,407)	0	0	0	4,490	4,490	7,800	1	50	
MFSZ5.....	2	164,950	607712 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.5000	1,649.5000	(3,407)	0	0	0	4,500	4,500	7,800	1	50	
MFSZ5.....	1	82,475	607713 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.6000	1,649.5000	(1,704)	0	0	0	2,255	2,255	3,900	1	50	
MFSZ5.....	1	82,475	607714 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,694.7000	1,649.5000	(1,704)	0	0	0	2,260	2,260	3,900	1	50	
MFSZ5.....	1	82,475	607715 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,695.0000	1,649.5000	(1,704)	0	0	0	2,275	2,275	3,900	1	50	
MFSZ5.....	1	82,475	607716 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,695.1000	1,649.5000	(1,704)	0	0	0	2,280	2,280	3,900	1	50	
MFSZ5.....	1	82,475	607717 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,695.2000	1,649.5000	(1,704)	0	0	0	2,285	2,285	3,900	1	50	
MFSZ5.....	1	82,475	608367 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,643.8000	1,649.5000	(1,704)	0	0	0	(285)	(285)	3,900	1	50	
MFSZ5.....	2	164,950	608368 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.1000	1,649.5000	(3,407)	0	0	0	(540)	(540)	7,800	1	50	
MFSZ5.....	3	247,425	608369 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.2000	1,649.5000	(5,111)	0	0	0	(795)	(795)	11,700	1	50	
MFSZ5.....	7	577,325	608370 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.3000	1,649.5000	(11,925)	0	0	0	(1,820)	(1,820)	27,300	1	50	
MFSZ5.....	1	82,475	608371 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.4000	1,649.5000	(1,704)	0	0	0	(255)	(255)	3,900	1	50	
MFSZ5.....	3	247,425	608372 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.5000	1,649.5000	(5,111)	0	0	0	(750)	(750)	11,700	1	50	
MFSZ5.....	2	164,950	608373 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.7000	1,649.5000	(3,407)	0	0	0	(480)	(480)	7,800	1	50	
MFSZ5.....	4	329,900	608374 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.8000	1,649.5000	(6,814)	0	0	0	(940)	(940)	15,600	1	50	
MFSZ5.....	5	412,375	608375 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,644.9000	1,649.5000	(8,518)	0	0	0	(1,150)	(1,150)	19,500	1	50	
MFSZ5.....	10	824,750	608376 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.0000	1,649.5000	(17,036)	0	0	0	(2,250)	(2,250)	39,000	1	50	
MFSZ5.....	9	742,275	608377 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.1000	1,649.5000	(15,332)	0	0	0	(1,980)	(1,980)	35,100	1	50	
MFSZ5.....	13	1,072,175	608378 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.2000	1,649.5000	(22,147)	0	0	0	(2,795)	(2,795)	50,700	1	50	
MFSZ5.....	10	824,750	608379 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.3000	1,649.5000	(17,036)	0	0	0	(2,100)	(2,100)	39,000	1	50	
MFSZ5.....	9	742,275	608380 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.4000	1,649.5000	(15,332)	0	0	0	(1,845)	(1,845)	35,100	1	50	
MFSZ5.....	10	824,750	608381 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.5000	1,649.5000	(17,036)	0	0	0	(2,000)	(2,000)	39,000	1	50	
MFSZ5.....	8	659,800	608382 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.6000	1,649.5000	(13,629)	0	0	0	(1,560)	(1,560)	31,200	1	50	
MFSZ5.....	12	989,700	608383 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.7000	1,649.5000	(20,443)	0	0	0	(2,280)	(2,280)	46,800	1	50	
MFSZ5.....	7	577,325	608384 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.8000	1,649.5000	(11,925)	0	0	0	(1,295)	(1,295)	27,300	1	50	
MFSZ5.....	13	1,072,175	608385 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,645.9000	1,649.5000	(22,147)	0	0	0	(2,340)	(2,340)	50,700	1	50	
MFSZ5.....	3	247,425	608386 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,646.0000	1,649.5000	(5,111)	0	0	0	(525)	(525)	11,700	1	50	
MFSZ5.....	2	164,950	608387 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,646.1000	1,649.5000	(3,407)	0	0	0	(340)	(340)	7,800	1	50	
MFSZ5.....	3	247,425	608388 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,646.8000	1,649.5000	(5,111)	0	0	0	(405)	(405)	11,700	1	50	
MFSZ5.....	3	247,425	608389 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,646.9000	1,649.5000	(5,111)	0	0	0	(390)	(390)	11,700	1	50	
MFSZ5.....	3	247,425	608390 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.0000	1,649.5000	(5,111)	0	0	0	(375)	(375)	11,700	1	50	
MFSZ5.....	1	82,475	608391 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.1000	1,649.5000	(1,704)	0	0	0	(120)	(120)	3,900	1	50	
MFSZ5.....	1	82,475	608392 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.3000	1,649.5000	(1,704)	0	0	0	(110)	(110)	3,900	1	50	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSZ5.....	4	329,900	608393 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.4000	1,649.5000	(6,814)	0	0	0	(420)	(420)	15,600	1	50	
MFSZ5.....	2	164,950	608394 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.5000	1,649.5000	(3,407)	0	0	0	(200)	(200)	7,800	1	50	
MFSZ5.....	4	329,900	608395 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,647.9000	1,649.5000	(6,814)	0	0	0	(320)	(320)	15,600	1	50	
MFSZ5.....	5	412,375	608396 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.0000	1,649.5000	(8,518)	0	0	0	(375)	(375)	19,500	1	50	
MFSZ5.....	4	329,900	608397 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.1000	1,649.5000	(6,814)	0	0	0	(280)	(280)	15,600	1	50	
MFSZ5.....	5	412,375	608398 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.2000	1,649.5000	(8,518)	0	0	0	(325)	(325)	19,500	1	50	
MFSZ5.....	4	329,900	608399 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.3000	1,649.5000	(6,814)	0	0	0	(240)	(240)	15,600	1	50	
MFSZ5.....	1	82,475	608400 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.4000	1,649.5000	(1,704)	0	0	0	(55)	(55)	3,900	1	50	
MFSZ5.....	2	164,950	608401 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.6000	1,649.5000	(3,407)	0	0	0	(90)	(90)	7,800	1	50	
MFSZ5.....	2	164,950	608402 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.7000	1,649.5000	(3,407)	0	0	0	(80)	(80)	7,800	1	50	
MFSZ5.....	4	329,900	608403 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.8000	1,649.5000	(6,814)	0	0	0	(140)	(140)	15,600	1	50	
MFSZ5.....	4	329,900	608404 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,648.9000	1,649.5000	(6,814)	0	0	0	(120)	(120)	15,600	1	50	
MFSZ5.....	3	247,425	608405 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.0000	1,649.5000	(5,111)	0	0	0	(75)	(75)	11,700	1	50	
MFSZ5.....	3	247,425	608406 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.1000	1,649.5000	(5,111)	0	0	0	(60)	(60)	11,700	1	50	
MFSZ5.....	4	329,900	608407 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.2000	1,649.5000	(6,814)	0	0	0	(60)	(60)	15,600	1	50	
MFSZ5.....	8	659,800	608408 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.3000	1,649.5000	(13,629)	0	0	0	(80)	(80)	31,200	1	50	
MFSZ5.....	30	2,474,250	608409 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.4000	1,649.5000	(51,108)	0	0	0	(150)	(150)	117,000	1	50	
MFSZ5.....	23	1,896,925	608410 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.5000	1,649.5000	(39,182)	0	0	0	0	0	89,700	1	50	
MFSZ5.....	16	1,319,600	608411 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.6000	1,649.5000	(27,257)	0	0	0	80	80	62,400	1	50	
MFSZ5.....	8	659,800	608412 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.7000	1,649.5000	(13,629)	0	0	0	80	80	31,200	1	50	
MFSZ5.....	8	659,800	608413 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.8000	1,649.5000	(13,629)	0	0	0	120	120	31,200	1	50	
MFSZ5.....	11	907,225	608414 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,649.9000	1,649.5000	(18,739)	0	0	0	220	220	42,900	1	50	
MFSZ5.....	13	1,072,175	608415 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,650.0000	1,649.5000	(22,147)	0	0	0	325	325	50,700	1	50	
MFSZ5.....	20	1,649,500	608416 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,650.1000	1,649.5000	(34,072)	0	0	0	600	600	78,000	1	50	
MFSZ5.....	13	1,072,175	608417 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,650.2000	1,649.5000	(22,147)	0	0	0	455	455	50,700	1	50	
MFSZ5.....	3	247,425	608418 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,650.3000	1,649.5000	(5,111)	0	0	0	120	120	11,700	1	50	
MFSZ5.....	1	82,475	608419 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,650.5000	1,649.5000	(1,704)	0	0	0	50	50	3,900	1	50	
MFSZ5.....	3	247,425	609197 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.2000	1,649.5000	(5,111)	0	0	0	(1,845)	(1,845)	11,700	1	50	
MFSZ5.....	3	247,425	609198 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.3000	1,649.5000	(5,111)	0	0	0	(1,830)	(1,830)	11,700	1	50	
MFSZ5.....	2	164,950	609199 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.5000	1,649.5000	(3,407)	0	0	0	(1,200)	(1,200)	7,800	1	50	
MFSZ5.....	2	164,950	609200 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.7000	1,649.5000	(3,407)	0	0	0	(1,180)	(1,180)	7,800	1	50	
MFSZ5.....	6	494,850	609201 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.8000	1,649.5000	(10,222)	0	0	0	(3,510)	(3,510)	23,400	1	50	
MFSZ5.....	11	907,225	609202 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,637.9000	1,649.5000	(18,739)	0	0	0	(6,380)	(6,380)	42,900	1	50	
MFSZ5.....	11	907,225	609203 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.0000	1,649.5000	(18,739)	0	0	0	(6,325)	(6,325)	42,900	1	50	
MFSZ5.....	11	907,225	609204 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.1000	1,649.5000	(18,739)	0	0	0	(6,270)	(6,270)	42,900	1	50	
MFSZ5.....	3	247,425	609205 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.2000	1,649.5000	(5,111)	0	0	0	(1,695)	(1,695)	11,700	1	50	
MFSZ5.....	11	907,225	609206 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.3000	1,649.5000	(18,739)	0	0	0	(6,160)	(6,160)	42,900	1	50	
MFSZ5.....	12	989,700	609207 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.4000	1,649.5000	(20,443)	0	0	0	(6,660)	(6,660)	46,800	1	50	
MFSZ5.....	13	1,072,175	609208 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.5000	1,649.5000	(22,147)	0	0	0	(7,150)	(7,150)	50,700	1	50	
MFSZ5.....	11	907,225	609209 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.6000	1,649.5000	(18,739)	0	0	0	(5,995)	(5,995)	42,900	1	50	
MFSZ5.....	17	1,402,075	609210 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.7000	1,649.5000	(28,961)	0	0	0	(9,180)	(9,180)	66,300	1	50	
MFSZ5.....	9	742,275	609211 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,638.8000	1,649.5000	(15,332)	0	0	0	(4,815)	(4,815)	35,100	1	50	

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
MFSZ5.....	1	82,475	609916 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,617.6000	1,649.5000	(1,704)	0	0	0	(1,595)	(1,595)	3,900	1	50	
MFSZ5.....	4	329,900	609917 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,617.7000	1,649.5000	(6,814)	0	0	0	(6,360)	(6,360)	15,600	1	50	
MFSZ5.....	3	247,425	609918 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,617.8000	1,649.5000	(5,111)	0	0	0	(4,755)	(4,755)	11,700	1	50	
MFSZ5.....	6	494,850	609919 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,617.9000	1,649.5000	(10,222)	0	0	0	(9,480)	(9,480)	23,400	1	50	
MFSZ5.....	2	164,950	609920 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.0000	1,649.5000	(3,407)	0	0	0	(3,150)	(3,150)	7,800	1	50	
MFSZ5.....	4	329,900	609921 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.1000	1,649.5000	(6,814)	0	0	0	(6,280)	(6,280)	15,600	1	50	
MFSZ5.....	8	659,800	609922 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.2000	1,649.5000	(13,629)	0	0	0	(12,520)	(12,520)	31,200	1	50	
MFSZ5.....	3	247,425	609923 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.3000	1,649.5000	(5,111)	0	0	0	(4,680)	(4,680)	11,700	1	50	
MFSZ5.....	7	577,325	609924 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.4000	1,649.5000	(11,925)	0	0	0	(10,885)	(10,885)	27,300	1	50	
MFSZ5.....	2	164,950	609925 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.5000	1,649.5000	(3,407)	0	0	0	(3,100)	(3,100)	7,800	1	50	
MFSZ5.....	4	329,900	609926 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.6000	1,649.5000	(6,814)	0	0	0	(6,180)	(6,180)	15,600	1	50	
MFSZ5.....	4	329,900	609927 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.7000	1,649.5000	(6,814)	0	0	0	(6,160)	(6,160)	15,600	1	50	
MFSZ5.....	7	577,325	609928 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.8000	1,649.5000	(11,925)	0	0	0	(10,745)	(10,745)	27,300	1	50	
MFSZ5.....	3	247,425	609929 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,618.9000	1,649.5000	(5,111)	0	0	0	(4,590)	(4,590)	11,700	1	50	
MFSZ5.....	8	659,800	609930 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.0000	1,649.5000	(13,629)	0	0	0	(12,200)	(12,200)	31,200	1	50	
MFSZ5.....	15	1,237,125	609931 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.1000	1,649.5000	(25,554)	0	0	0	(22,800)	(22,800)	58,500	1	50	
MFSZ5.....	5	412,375	609932 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.2000	1,649.5000	(8,518)	0	0	0	(7,575)	(7,575)	19,500	1	50	
MFSZ5.....	7	577,325	609933 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.3000	1,649.5000	(11,925)	0	0	0	(10,570)	(10,570)	27,300	1	50	
MFSZ5.....	5	412,375	609934 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.4000	1,649.5000	(8,518)	0	0	0	(7,525)	(7,525)	19,500	1	50	
MFSZ5.....	9	742,275	609935 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.5000	1,649.5000	(15,332)	0	0	0	(13,500)	(13,500)	35,100	1	50	
MFSZ5.....	4	329,900	609936 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.6000	1,649.5000	(6,814)	0	0	0	(5,980)	(5,980)	15,600	1	50	
MFSZ5.....	10	824,750	609937 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.7000	1,649.5000	(17,036)	0	0	0	(14,900)	(14,900)	39,000	1	50	
MFSZ5.....	3	247,425	609938 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.8000	1,649.5000	(5,111)	0	0	0	(4,455)	(4,455)	11,700	1	50	
MFSZ5.....	5	412,375	609939 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,619.9000	1,649.5000	(8,518)	0	0	0	(7,400)	(7,400)	19,500	1	50	
MFSZ5.....	4	329,900	609940 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.0000	1,649.5000	(6,814)	0	0	0	(5,900)	(5,900)	15,600	1	50	
MFSZ5.....	4	329,900	609941 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.1000	1,649.5000	(6,814)	0	0	0	(5,880)	(5,880)	15,600	1	50	
MFSZ5.....	4	329,900	609942 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.2000	1,649.5000	(6,814)	0	0	0	(5,860)	(5,860)	15,600	1	50	
MFSZ5.....	1	82,475	609943 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.3000	1,649.5000	(1,704)	0	0	0	(1,460)	(1,460)	3,900	1	50	
MFSZ5.....	2	164,950	609944 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.4000	1,649.5000	(3,407)	0	0	0	(2,910)	(2,910)	7,800	1	50	
MFSZ5.....	4	329,900	609945 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.5000	1,649.5000	(6,814)	0	0	0	(5,800)	(5,800)	15,600	1	50	
MFSZ5.....	2	164,950	609946 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.6000	1,649.5000	(3,407)	0	0	0	(2,890)	(2,890)	7,800	1	50	
MFSZ5.....	6	494,850	609947 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.7000	1,649.5000	(10,222)	0	0	0	(8,640)	(8,640)	23,400	1	50	
MFSZ5.....	3	247,425	609948 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.8000	1,649.5000	(5,111)	0	0	0	(4,305)	(4,305)	11,700	1	50	
MFSZ5.....	3	247,425	609949 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,620.9000	1,649.5000	(5,111)	0	0	0	(4,290)	(4,290)	11,700	1	50	
MFSZ5.....	4	329,900	609950 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.0000	1,649.5000	(6,814)	0	0	0	(5,700)	(5,700)	15,600	1	50	
MFSZ5.....	6	494,850	609951 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.1000	1,649.5000	(10,222)	0	0	0	(8,520)	(8,520)	23,400	1	50	
MFSZ5.....	6	494,850	609952 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.2000	1,649.5000	(10,222)	0	0	0	(8,490)	(8,490)	23,400	1	50	
MFSZ5.....	7	577,325	609953 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.3000	1,649.5000	(11,925)	0	0	0	(9,870)	(9,870)	27,300	1	50	
MFSZ5.....	8	659,800	609954 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.4000	1,649.5000	(13,629)	0	0	0	(11,240)	(11,240)	31,200	1	50	
MFSZ5.....	5	412,375	609955 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.5000	1,649.5000	(8,518)	0	0	0	(7,000)	(7,000)	19,500	1	50	
MFSZ5.....	9	742,275	609956 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.6000	1,649.5000	(15,332)	0	0	0	(12,555)	(12,555)	35,100	1	50	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSZ5.....	9	742,275	609957 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.7000	1,649.5000	(15,332)	0	0	0	(12,510)	(12,510)	35,100	1	50	
MFSZ5.....	11	907,225	609958 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.8000	1,649.5000	(18,739)	0	0	0	(15,235)	(15,235)	42,900	1	50	
MFSZ5.....	8	659,800	609959 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,621.9000	1,649.5000	(13,629)	0	0	0	(11,040)	(11,040)	31,200	1	50	
MFSZ5.....	3	247,425	609960 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.0000	1,649.5000	(5,111)	0	0	0	(4,125)	(4,125)	11,700	1	50	
MFSZ5.....	9	742,275	609961 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.1000	1,649.5000	(15,332)	0	0	0	(12,330)	(12,330)	35,100	1	50	
MFSZ5.....	3	247,425	609962 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.2000	1,649.5000	(5,111)	0	0	0	(4,095)	(4,095)	11,700	1	50	
MFSZ5.....	8	659,800	609963 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.3000	1,649.5000	(13,629)	0	0	0	(10,880)	(10,880)	31,200	1	50	
MFSZ5.....	7	577,325	609964 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.4000	1,649.5000	(11,925)	0	0	0	(9,485)	(9,485)	27,300	1	50	
MFSZ5.....	5	412,375	609965 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.5000	1,649.5000	(8,518)	0	0	0	(6,750)	(6,750)	19,500	1	50	
MFSZ5.....	3	247,425	609966 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.6000	1,649.5000	(5,111)	0	0	0	(4,035)	(4,035)	11,700	1	50	
MFSZ5.....	4	329,900	609967 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.7000	1,649.5000	(6,814)	0	0	0	(5,360)	(5,360)	15,600	1	50	
MFSZ5.....	2	164,950	609968 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,622.8000	1,649.5000	(3,407)	0	0	0	(2,670)	(2,670)	7,800	1	50	
MFSZ5.....	1	82,475	609969 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,623.0000	1,649.5000	(1,704)	0	0	0	(1,325)	(1,325)	3,900	1	50	
MFSZ5.....	1	82,475	609970 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,623.2000	1,649.5000	(1,704)	0	0	0	(1,315)	(1,315)	3,900	1	50	
MFSZ5.....	2	164,950	609971 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,623.3000	1,649.5000	(3,407)	0	0	0	(2,620)	(2,620)	7,800	1	50	
MFSZ5.....	2	164,950	609972 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,623.4000	1,649.5000	(3,407)	0	0	0	(2,610)	(2,610)	7,800	1	50	
MFSZ5.....	1	82,475	610433 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.0000	1,649.5000	(1,704)	0	0	0	(2,025)	(2,025)	3,900	1	50	
MFSZ5.....	3	247,425	610434 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.2000	1,649.5000	(5,111)	0	0	0	(6,045)	(6,045)	11,700	1	50	
MFSZ5.....	1	82,475	610435 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.3000	1,649.5000	(1,704)	0	0	0	(2,010)	(2,010)	3,900	1	50	
MFSZ5.....	4	329,900	610436 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.4000	1,649.5000	(6,814)	0	0	0	(8,020)	(8,020)	15,600	1	50	
MFSZ5.....	3	247,425	610437 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.5000	1,649.5000	(5,111)	0	0	0	(6,000)	(6,000)	11,700	1	50	
MFSZ5.....	1	82,475	610438 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.6000	1,649.5000	(1,704)	0	0	0	(1,995)	(1,995)	3,900	1	50	
MFSZ5.....	1	82,475	610439 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.7000	1,649.5000	(1,704)	0	0	0	(1,990)	(1,990)	3,900	1	50	
MFSZ5.....	2	164,950	610440 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,609.9000	1,649.5000	(3,407)	0	0	0	(3,960)	(3,960)	7,800	1	50	
MFSZ5.....	1	82,475	610441 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.0000	1,649.5000	(1,704)	0	0	0	(1,975)	(1,975)	3,900	1	50	
MFSZ5.....	4	329,900	610442 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.1000	1,649.5000	(6,814)	0	0	0	(7,880)	(7,880)	15,600	1	50	
MFSZ5.....	1	82,475	610443 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.3000	1,649.5000	(1,704)	0	0	0	(1,960)	(1,960)	3,900	1	50	
MFSZ5.....	3	247,425	610444 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.4000	1,649.5000	(5,111)	0	0	0	(5,865)	(5,865)	11,700	1	50	
MFSZ5.....	3	247,425	610445 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.6000	1,649.5000	(5,111)	0	0	0	(5,835)	(5,835)	11,700	1	50	
MFSZ5.....	1	82,475	610446 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.8000	1,649.5000	(1,704)	0	0	0	(1,935)	(1,935)	3,900	1	50	
MFSZ5.....	2	164,950	610447 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,610.9000	1,649.5000	(3,407)	0	0	0	(3,860)	(3,860)	7,800	1	50	
MFSZ5.....	2	164,950	610448 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.0000	1,649.5000	(3,407)	0	0	0	(3,850)	(3,850)	7,800	1	50	
MFSZ5.....	2	164,950	610449 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.1000	1,649.5000	(3,407)	0	0	0	(3,840)	(3,840)	7,800	1	50	
MFSZ5.....	1	82,475	610450 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.2000	1,649.5000	(1,704)	0	0	0	(1,915)	(1,915)	3,900	1	50	
MFSZ5.....	4	329,900	610451 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.3000	1,649.5000	(6,814)	0	0	0	(7,640)	(7,640)	15,600	1	50	
MFSZ5.....	4	329,900	610452 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.4000	1,649.5000	(6,814)	0	0	0	(7,620)	(7,620)	15,600	1	50	
MFSZ5.....	2	164,950	610453 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.5000	1,649.5000	(3,407)	0	0	0	(3,800)	(3,800)	7,800	1	50	
MFSZ5.....	4	329,900	610454 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.6000	1,649.5000	(6,814)	0	0	0	(7,580)	(7,580)	15,600	1	50	
MFSZ5.....	2	164,950	610455 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.7000	1,649.5000	(3,407)	0	0	0	(3,780)	(3,780)	7,800	1	50	
MFSZ5.....	6	494,850	610456 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.8000	1,649.5000	(10,222)	0	0	0	(11,310)	(11,310)	23,400	1	50	
MFSZ5.....	7	577,325	610457 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,611.9000	1,649.5000	(11,925)	0	0	0	(13,160)	(13,160)	27,300	1	50	
MFSZ5.....	3	247,425	610458 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.0000	1,649.5000	(5,111)	0	0	0	(5,625)	(5,625)	11,700	1	50	

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.6

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSZ5.....	6	494,850	610459 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.1000	1,649.5000	(10,222)	0	0	0	(11,220)	(11,220)	23,400	1	50	
MFSZ5.....	3	247,425	610460 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.2000	1,649.5000	(5,111)	0	0	0	(5,595)	(5,595)	11,700	1	50	
MFSZ5.....	4	329,900	610461 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.3000	1,649.5000	(6,814)	0	0	0	(7,440)	(7,440)	15,600	1	50	
MFSZ5.....	2	164,950	610462 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.4000	1,649.5000	(3,407)	0	0	0	(3,710)	(3,710)	7,800	1	50	
MFSZ5.....	2	164,950	610463 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.5000	1,649.5000	(3,407)	0	0	0	(3,700)	(3,700)	7,800	1	50	
MFSZ5.....	2	164,950	610464 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.6000	1,649.5000	(3,407)	0	0	0	(3,690)	(3,690)	7,800	1	50	
MFSZ5.....	4	329,900	610465 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.7000	1,649.5000	(6,814)	0	0	0	(7,360)	(7,360)	15,600	1	50	
MFSZ5.....	8	659,800	610466 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.8000	1,649.5000	(13,629)	0	0	0	(14,680)	(14,680)	31,200	1	50	
MFSZ5.....	1	82,475	610467 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,612.9000	1,649.5000	(1,704)	0	0	0	(1,830)	(1,830)	3,900	1	50	
MFSZ5.....	2	164,950	610468 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.0000	1,649.5000	(3,407)	0	0	0	(3,650)	(3,650)	7,800	1	50	
MFSZ5.....	7	577,325	610469 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.1000	1,649.5000	(11,925)	0	0	0	(12,740)	(12,740)	27,300	1	50	
MFSZ5.....	2	164,950	610470 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.2000	1,649.5000	(3,407)	0	0	0	(3,630)	(3,630)	7,800	1	50	
MFSZ5.....	3	247,425	610471 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.3000	1,649.5000	(5,111)	0	0	0	(5,430)	(5,430)	11,700	1	50	
MFSZ5.....	2	164,950	610472 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.4000	1,649.5000	(3,407)	0	0	0	(3,610)	(3,610)	7,800	1	50	
MFSZ5.....	1	82,475	610473 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.8000	1,649.5000	(1,704)	0	0	0	(1,785)	(1,785)	3,900	1	50	
MFSZ5.....	1	82,475	610474 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,613.9000	1,649.5000	(1,704)	0	0	0	(1,780)	(1,780)	3,900	1	50	
MFSZ5.....	1	82,475	610475 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,614.0000	1,649.5000	(1,704)	0	0	0	(1,775)	(1,775)	3,900	1	50	
MFSZ5.....	1	82,475	610476 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,614.4000	1,649.5000	(1,704)	0	0	0	(1,755)	(1,755)	3,900	1	50	
MFSZ5.....	4	329,900	610477 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,616.5000	1,649.5000	(6,814)	0	0	0	(6,600)	(6,600)	15,600	1	50	
MFSZ5.....	8	659,800	610478 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,616.6000	1,649.5000	(13,629)	0	0	0	(13,160)	(13,160)	31,200	1	50	
MFSZ5.....	1	82,475	610479 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,616.9000	1,649.5000	(1,704)	0	0	0	(1,630)	(1,630)	3,900	1	50	
MFSZ5.....	8	659,800	610480 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.0000	1,649.5000	(13,629)	0	0	0	(13,000)	(13,000)	31,200	1	50	
MFSZ5.....	3	247,425	610481 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.1000	1,649.5000	(5,111)	0	0	0	(4,860)	(4,860)	11,700	1	50	
MFSZ5.....	18	1,484,550	610482 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.2000	1,649.5000	(30,665)	0	0	0	(29,070)	(29,070)	70,200	1	50	
MFSZ5.....	11	907,225	610483 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.3000	1,649.5000	(18,739)	0	0	0	(17,710)	(17,710)	42,900	1	50	
MFSZ5.....	23	1,896,925	610484 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.4000	1,649.5000	(39,182)	0	0	0	(36,915)	(36,915)	89,700	1	50	
MFSZ5.....	12	989,700	610485 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.5000	1,649.5000	(20,443)	0	0	0	(19,200)	(19,200)	46,800	1	50	
MFSZ5.....	24	1,979,400	610486 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.6000	1,649.5000	(40,886)	0	0	0	(38,280)	(38,280)	93,600	1	50	
MFSZ5.....	27	2,226,825	610487 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.7000	1,649.5000	(45,997)	0	0	0	(42,930)	(42,930)	105,300	1	50	
MFSZ5.....	35	2,886,625	610488 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.8000	1,649.5000	(59,625)	0	0	0	(55,475)	(55,475)	136,500	1	50	
MFSZ5.....	38	3,134,050	610489 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,617.9000	1,649.5000	(64,736)	0	0	0	(60,040)	(60,040)	148,200	1	50	
MFSZ5.....	19	1,567,025	610490 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,618.0000	1,649.5000	(32,368)	0	0	0	(29,925)	(29,925)	74,100	1	50	
MFSZ5.....	14	1,154,650	610491 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,618.1000	1,649.5000	(23,850)	0	0	0	(21,980)	(21,980)	54,600	1	50	
MFSZ5.....	5	412,375	610492 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,618.2000	1,649.5000	(8,518)	0	0	0	(7,825)	(7,825)	19,500	1	50	
MESZ5.....	250	9,888,750	606562 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	803.3000	791.1000	(298,750)	0	0	0	152,500	152,500	525,000	1	50	
MESZ5.....	250	9,888,750	606563 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	803.5000	791.1000	(298,750)	0	0	0	155,000	155,000	525,000	1	50	
MESZ5.....	277	10,956,735	607193 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	810.9000	791.1000	(331,015)	0	0	0	274,230	274,230	581,700	1	50	
MESZ5.....	9	355,995	607662 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	814.5000	791.1000	(10,755)	0	0	0	10,530	10,530	18,900	1	50	
MESZ5.....	17	672,435	607663 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	814.6000	791.1000	(20,315)	0	0	0	19,975	19,975	35,700	1	50	
MESZ5.....	7	276,885	607664 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	814.7000	791.1000	(8,365)	0	0	0	8,260	8,260	14,700	1	50	
MESZ5.....	31	1,226,205	607665 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	814.8000	791.1000	(37,045)	0	0	0	36,735	36,735	65,100	1	50	
MESZ5.....	30	1,186,650	607666 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	814.9000	791.1000	(35,850)	0	0	0	35,700	35,700	63,000	1	50	

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MESZ5.....	15	593,325	607667 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	815.0000	791.1000	(17,925)	0	0	0	17,925	17,925	31,500	1	50	
MESZ5.....	10	395,550	607668 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	815.1000	791.1000	(11,950)	0	0	0	12,000	12,000	21,000	1	50	
MESZ5.....	7	276,885	607669 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	815.2000	791.1000	(8,365)	0	0	0	8,435	8,435	14,700	1	50	
MESZ5.....	8	316,440	607670 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	815.3000	791.1000	(9,560)	0	0	0	9,680	9,680	16,800	1	50	
MESZ5.....	16	632,880	607671 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	815.4000	791.1000	(19,120)	0	0	0	19,440	19,440	33,600	1	50	
RTAZ5.....	577	..63,233,430	604695 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/10/2015	1,141.5000	1,095.9000	(1,032,523)	0	0	0	2,631,120	2,631,120	3,115,800	1	100	
RTAZ5.....	500	..54,795,000	604696 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/10/2015	1,141.5500	1,095.9000	(894,734)	0	0	0	2,282,500	2,282,500	2,700,000	1	100	
RTAZ5.....	500	..54,795,000	604697 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/10/2015	1,141.6000	1,095.9000	(894,734)	0	0	0	2,285,000	2,285,000	2,700,000	1	100	
RTAZ5.....	1,300	142,467,000	605506 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/11/2015	1,144.7000	1,095.9000	(2,326,308)	0	0	0	6,344,000	6,344,000	7,020,000	1	100	
RTAZ5.....	700	..76,713,000	605507 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/11/2015	1,144.7500	1,095.9000	(1,252,627)	0	0	0	3,419,500	3,419,500	3,780,000	1	100	
RTAZ5.....	1,500	164,385,000	606210 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/14/2015	1,154.0500	1,095.9000	(2,684,201)	0	0	0	8,722,500	8,722,500	8,100,000	1	100	
RTAZ5.....	500	..54,795,000	606211 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/14/2015	1,154.1000	1,095.9000	(894,734)	0	0	0	2,910,000	2,910,000	2,700,000	1	100	
RTAZ5.....	300	..32,877,000	606599 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9000	1,095.9000	(536,840)	0	0	0	1,530,000	1,530,000	1,620,000	1	100	
RTAZ5.....	1,800	197,262,000	606600 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9500	1,095.9000	(3,221,042)	0	0	0	9,189,000	9,189,000	9,720,000	1	100	
RTAZ5.....	600	..65,754,000	606601 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,147.0000	1,095.9000	(1,073,681)	0	0	0	3,066,000	3,066,000	3,240,000	1	100	
RTAZ5.....	300	..32,877,000	606602 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,147.0500	1,095.9000	(536,840)	0	0	0	1,534,500	1,534,500	1,620,000	1	100	
RTAZ5.....	15	..1,643,850	607718 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,161.5000	1,095.9000	(26,842)	0	0	0	98,400	98,400	81,000	1	100	
RTAZ5.....	5	547,950	607719 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,161.6000	1,095.9000	(8,947)	0	0	0	32,850	32,850	27,000	1	100	
RTAZ5.....	9	986,310	607720 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,161.7000	1,095.9000	(16,105)	0	0	0	59,220	59,220	48,600	1	100	
RTAZ5.....	29	..3,178,110	607721 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,161.8000	1,095.9000	(51,895)	0	0	0	191,110	191,110	156,600	1	100	
RTAZ5.....	32	..3,506,880	607722 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,161.9000	1,095.9000	(57,263)	0	0	0	211,200	211,200	172,800	1	100	
RTAZ5.....	34	..3,726,060	607723 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.0000	1,095.9000	(60,842)	0	0	0	224,740	224,740	183,600	1	100	
RTAZ5.....	56	..6,137,040	607724 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.1000	1,095.9000	(100,210)	0	0	0	370,720	370,720	302,400	1	100	
RTAZ5.....	16	..1,753,440	607725 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.2000	1,095.9000	(28,631)	0	0	0	106,080	106,080	86,400	1	100	
RTAZ5.....	16	..1,753,440	607726 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.3000	1,095.9000	(28,631)	0	0	0	106,240	106,240	86,400	1	100	
RTAZ5.....	4	438,360	607727 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.4000	1,095.9000	(7,158)	0	0	0	26,600	26,600	21,600	1	100	
RTAZ5.....	4	438,360	607728 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.6000	1,095.9000	(7,158)	0	0	0	26,680	26,680	21,600	1	100	
RTAZ5.....	3	328,770	607729 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.8000	1,095.9000	(5,368)	0	0	0	20,070	20,070	16,200	1	100	
RTAZ5.....	4	438,360	607730 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.9000	1,095.9000	(7,158)	0	0	0	26,800	26,800	21,600	1	100	
RTAZ5.....	5	547,950	607731 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,163.0000	1,095.9000	(8,947)	0	0	0	33,550	33,550	27,000	1	100	
RTAZ5.....	5	547,950	607732 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,163.1000	1,095.9000	(8,947)	0	0	0	33,600	33,600	27,000	1	100	
RTAZ5.....	13	..1,424,670	607733 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,163.2000	1,095.9000	(23,263)	0	0	0	87,490	87,490	70,200	1	100	
RTAZ5.....	12	..1,315,080	608174 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.3000	1,095.9000	(21,474)	0	0	0	76,080	76,080	64,800	1	100	
RTAZ5.....	60	..6,575,400	608175 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.4000	1,095.9000	(107,368)	0	0	0	381,000	381,000	324,000	1	100	
RTAZ5.....	50	..5,479,500	608176 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.5000	1,095.9000	(89,473)	0	0	0	318,000	318,000	270,000	1	100	
RTAZ5.....	32	..3,506,880	608177 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.6000	1,095.9000	(57,263)	0	0	0	203,840	203,840	172,800	1	100	
RTAZ5.....	8	876,720	608178 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.7000	1,095.9000	(14,316)	0	0	0	51,040	51,040	43,200	1	100	
RTAZ5.....	13	..1,424,670	608179 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,159.8000	1,095.9000	(23,263)	0	0	0	83,070	83,070	70,200	1	100	
RTAZ5.....	2	219,180	608180 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,160.1000	1,095.9000	(3,579)	0	0	0	12,840	12,840	10,800	1	100	
RTAZ5.....	1	109,590	608181 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/21/2015	1,160.2000	1,095.9000	(1,789)	0	0	0	6,430	6,430	5,400	1	100	
RTAZ5.....	3	328,770	608420 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,138.8000	1,095.9000	(5,368)	0	0	0	12,870	12,870	16,200	1	100	
RTAZ5.....	3	328,770	608421 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,138.9000	1,095.9000	(5,368)	0	0	0	12,900	12,900	16,200	1	100	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAZ5.....	41	4,493,190	608422 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,139.0000	1,095.9000	(73,368)	0	0	0	176,710	176,710	221,400	1	100	
RTAZ5.....	42	4,602,780	608423 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,139.1000	1,095.9000	(75,158)	0	0	0	181,440	181,440	226,800	1	100	
RTAZ5.....	22	2,410,980	608424 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,139.2000	1,095.9000	(39,368)	0	0	0	95,260	95,260	118,800	1	100	
RTAZ5.....	10	1,095,900	608425 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,139.3000	1,095.9000	(17,895)	0	0	0	43,400	43,400	54,000	1	100	
RTAZ5.....	5	547,950	608426 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/22/2015	1,139.4000	1,095.9000	(8,947)	0	0	0	21,750	21,750	27,000	1	100	
RTAZ5.....	10	1,095,900	608599 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.4000	1,095.9000	(17,895)	0	0	0	37,500	37,500	54,000	1	100	
RTAZ5.....	14	1,534,260	608600 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.5000	1,095.9000	(25,053)	0	0	0	52,640	52,640	75,600	1	100	
RTAZ5.....	11	1,205,490	608601 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.6000	1,095.9000	(19,684)	0	0	0	41,470	41,470	59,400	1	100	
RTAZ5.....	3	328,770	608602 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.7000	1,095.9000	(5,368)	0	0	0	11,340	11,340	16,200	1	100	
RTAZ5.....	6	657,540	608603 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.8000	1,095.9000	(10,737)	0	0	0	22,740	22,740	32,400	1	100	
RTAZ5.....	15	1,643,850	608604 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,133.9000	1,095.9000	(26,842)	0	0	0	57,000	57,000	81,000	1	100	
RTAZ5.....	8	876,720	608605 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.0000	1,095.9000	(14,316)	0	0	0	30,480	30,480	43,200	1	100	
RTAZ5.....	5	547,950	608606 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.1000	1,095.9000	(8,947)	0	0	0	19,100	19,100	27,000	1	100	
RTAZ5.....	2	219,180	608607 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.2000	1,095.9000	(3,579)	0	0	0	7,660	7,660	10,800	1	100	
RTAZ5.....	2	219,180	608608 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.3000	1,095.9000	(3,579)	0	0	0	7,680	7,680	10,800	1	100	
RTAZ5.....	1	109,590	608609 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.4000	1,095.9000	(1,789)	0	0	0	3,850	3,850	5,400	1	100	
RTAZ5.....	7	767,130	608610 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.5000	1,095.9000	(12,526)	0	0	0	27,020	27,020	37,800	1	100	
RTAZ5.....	10	1,095,900	608611 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.6000	1,095.9000	(17,895)	0	0	0	38,700	38,700	54,000	1	100	
RTAZ5.....	5	547,950	608612 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.7000	1,095.9000	(8,947)	0	0	0	19,400	19,400	27,000	1	100	
RTAZ5.....	3	328,770	608613 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.8000	1,095.9000	(5,368)	0	0	0	11,670	11,670	16,200	1	100	
RTAZ5.....	7	767,130	608614 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/23/2015	1,134.9000	1,095.9000	(12,526)	0	0	0	27,300	27,300	37,800	1	100	
RTAZ5.....	2	219,180	609212 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.1000	1,095.9000	(3,579)	0	0	0	7,040	7,040	10,800	1	100	
RTAZ5.....	6	657,540	609213 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.2000	1,095.9000	(10,737)	0	0	0	21,180	21,180	32,400	1	100	
RTAZ5.....	7	767,130	609214 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.3000	1,095.9000	(12,526)	0	0	0	24,780	24,780	37,800	1	100	
RTAZ5.....	18	1,972,620	609215 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.4000	1,095.9000	(32,210)	0	0	0	63,900	63,900	97,200	1	100	
RTAZ5.....	8	876,720	609216 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.5000	1,095.9000	(14,316)	0	0	0	28,480	28,480	43,200	1	100	
RTAZ5.....	4	438,360	609217 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.6000	1,095.9000	(7,158)	0	0	0	14,280	14,280	21,600	1	100	
RTAZ5.....	4	438,360	609218 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,131.7000	1,095.9000	(7,158)	0	0	0	14,320	14,320	21,600	1	100	
RTAZ5.....	1	109,590	609219 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,132.0000	1,095.9000	(1,789)	0	0	0	3,610	3,610	5,400	1	100	
RTAZ5.....	1	109,590	609220 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,132.1000	1,095.9000	(1,789)	0	0	0	3,620	3,620	5,400	1	100	
RTAZ5.....	3	328,770	609221 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/24/2015	1,132.2000	1,095.9000	(5,368)	0	0	0	10,890	10,890	16,200	1	100	
RTAZ5.....	2	219,180	609440 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,114.5000	1,095.9000	(3,579)	0	0	0	3,720	3,720	10,800	1	100	
RTAZ5.....	14	1,534,260	609441 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,114.6000	1,095.9000	(25,053)	0	0	0	26,180	26,180	75,600	1	100	
RTAZ5.....	22	2,410,980	609442 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,114.7000	1,095.9000	(39,368)	0	0	0	41,360	41,360	118,800	1	100	
RTAZ5.....	22	2,410,980	609443 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,114.8000	1,095.9000	(39,368)	0	0	0	41,580	41,580	118,800	1	100	
RTAZ5.....	14	1,534,260	609444 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,114.9000	1,095.9000	(25,053)	0	0	0	26,600	26,600	75,600	1	100	
RTAZ5.....	38	4,164,420	609445 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.0000	1,095.9000	(68,000)	0	0	0	72,580	72,580	205,200	1	100	
RTAZ5.....	21	2,301,390	609446 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.1000	1,095.9000	(37,579)	0	0	0	40,320	40,320	113,400	1	100	
RTAZ5.....	12	1,315,080	609447 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.2000	1,095.9000	(21,474)	0	0	0	23,160	23,160	64,800	1	100	
RTAZ5.....	7	767,130	609448 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.3000	1,095.9000	(12,526)	0	0	0	13,580	13,580	37,800	1	100	
RTAZ5.....	3	328,770	609449 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.4000	1,095.9000	(5,368)	0	0	0	5,850	5,850	16,200	1	100	
RTAZ5.....	5	547,950	609450 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.5000	1,095.9000	(8,947)	0	0	0	9,800	9,800	27,000	1	100	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAZ5.....	9	986,310	609451 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.6000	1,095.9000	(16,105)	0	0	0	17,730	17,730	48,600	1	100	
RTAZ5.....	15	1,643,850	609452 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.7000	1,095.9000	(26,842)	0	0	0	29,700	29,700	81,000	1	100	
RTAZ5.....	5	547,950	609453 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.8000	1,095.9000	(8,947)	0	0	0	9,950	9,950	27,000	1	100	
RTAZ5.....	1	109,590	609454 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,115.9000	1,095.9000	(1,789)	0	0	0	2,000	2,000	5,400	1	100	
RTAZ5.....	2	219,180	609973 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,084.9000	1,095.9000	(3,579)	0	0	0	(2,200)	(2,200)	10,800	1	100	
RTAZ5.....	26	2,849,340	609974 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.0000	1,095.9000	(46,526)	0	0	0	(28,340)	(28,340)	140,400	1	100	
RTAZ5.....	26	2,849,340	609975 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.1000	1,095.9000	(46,526)	0	0	0	(28,080)	(28,080)	140,400	1	100	
RTAZ5.....	8	876,720	609976 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.2000	1,095.9000	(14,316)	0	0	0	(8,560)	(8,560)	43,200	1	100	
RTAZ5.....	8	876,720	609977 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.3000	1,095.9000	(14,316)	0	0	0	(8,480)	(8,480)	43,200	1	100	
RTAZ5.....	3	328,770	609978 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.4000	1,095.9000	(5,368)	0	0	0	(3,150)	(3,150)	16,200	1	100	
RTAZ5.....	16	1,753,440	609979 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.5000	1,095.9000	(28,631)	0	0	0	(16,640)	(16,640)	86,400	1	100	
RTAZ5.....	31	3,397,290	609980 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.6000	1,095.9000	(55,473)	0	0	0	(31,930)	(31,930)	167,400	1	100	
RTAZ5.....	27	2,958,930	609981 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.7000	1,095.9000	(48,316)	0	0	0	(27,540)	(27,540)	145,800	1	100	
RTAZ5.....	9	986,310	609982 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.8000	1,095.9000	(16,105)	0	0	0	(9,090)	(9,090)	48,600	1	100	
RTAZ5.....	6	657,540	609983 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,085.9000	1,095.9000	(10,737)	0	0	0	(6,000)	(6,000)	32,400	1	100	
RTAZ5.....	3	328,770	609984 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/28/2015	1,086.2000	1,095.9000	(5,368)	0	0	0	(2,910)	(2,910)	16,200	1	100	
RTAZ5.....	11	1,205,490	610493 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.1000	1,095.9000	(19,684)	0	0	0	(19,580)	(19,580)	59,400	1	100	
RTAZ5.....	7	767,130	610494 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.2000	1,095.9000	(12,526)	0	0	0	(12,390)	(12,390)	37,800	1	100	
RTAZ5.....	12	1,315,080	610495 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.3000	1,095.9000	(21,474)	0	0	0	(21,120)	(21,120)	64,800	1	100	
RTAZ5.....	42	4,602,780	610496 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.4000	1,095.9000	(75,158)	0	0	0	(73,500)	(73,500)	226,800	1	100	
RTAZ5.....	60	6,575,400	610497 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.5000	1,095.9000	(107,368)	0	0	0	(104,400)	(104,400)	324,000	1	100	
RTAZ5.....	27	2,958,930	610498 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.6000	1,095.9000	(48,316)	0	0	0	(46,710)	(46,710)	145,800	1	100	
RTAZ5.....	2	219,180	610499 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/29/2015	1,078.8000	1,095.9000	(3,579)	0	0	0	(3,420)	(3,420)	10,800	1	100	
FAZ5.....	79	10,766,910	605468 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,397.0500	1,362.9000	(156,556)	0	0	0	269,785	269,785	529,300	1	100	
FAZ5.....	200	27,258,000	605469 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,397.2000	1,362.9000	(396,343)	0	0	0	686,000	686,000	1,340,000	1	100	
FAZ5.....	300	40,887,000	605470 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,397.2500	1,362.9000	(594,515)	0	0	0	1,030,500	1,030,500	2,010,000	1	100	
FAZ5.....	549	74,823,210	605471 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,397.3000	1,362.9000	(1,087,962)	0	0	0	1,888,560	1,888,560	3,678,300	1	100	
FAZ5.....	800	109,032,000	605472 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,398.0000	1,362.9000	(1,585,373)	0	0	0	2,808,000	2,808,000	5,360,000	1	100	
FAZ5.....	151	20,579,790	605473 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,398.1000	1,362.9000	(299,239)	0	0	0	531,520	531,520	1,011,700	1	100	
FAZ5.....	79	10,766,910	606184 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.1500	1,362.9000	(156,556)	0	0	0	373,275	373,275	529,300	1	100	
FAZ5.....	21	2,862,090	606185 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.2000	1,362.9000	(41,616)	0	0	0	99,330	99,330	140,700	1	100	
FAZ5.....	73	9,949,170	606186 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.2500	1,362.9000	(144,665)	0	0	0	345,655	345,655	489,100	1	100	
FAZ5.....	200	27,258,000	606187 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.3000	1,362.9000	(396,343)	0	0	0	948,000	948,000	1,340,000	1	100	
FAZ5.....	100	13,629,000	606188 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.4000	1,362.9000	(198,172)	0	0	0	475,000	475,000	670,000	1	100	
FAZ5.....	100	13,629,000	606189 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.4500	1,362.9000	(198,172)	0	0	0	475,500	475,500	670,000	1	100	
FAZ5.....	100	13,629,000	606190 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.5500	1,362.9000	(198,172)	0	0	0	476,500	476,500	670,000	1	100	
FAZ5.....	200	27,258,000	606191 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.6000	1,362.9000	(396,343)	0	0	0	954,000	954,000	1,340,000	1	100	
FAZ5.....	27	3,679,830	606192 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,410.7500	1,362.9000	(53,506)	0	0	0	129,195	129,195	180,900	1	100	
FAZ5.....	100	13,629,000	606548 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8000	1,362.9000	(198,172)	0	0	0	379,000	379,000	670,000	1	100	
FAZ5.....	200	27,258,000	606549 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8500	1,362.9000	(396,343)	0	0	0	759,000	759,000	1,340,000	1	100	
FAZ5.....	200	27,258,000	606550 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.9500	1,362.9000	(396,343)	0	0	0	761,000	761,000	1,340,000	1	100	
FAZ5.....	330	44,975,700	607175 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3000	1,362.9000	(653,967)	0	0	0	1,894,200	1,894,200	2,211,000	1	100	

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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAZ5.....	198	..26,985,420	607176 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3500	1,362.9000	(392,380)	0	0	0	0	1,137,510	1,137,510	1,326,600	1	100
FAZ5.....	2	272,580	607644 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,408.6000	1,362.9000	(3,963)	0	0	0	0	9,140	9,140	13,400	1	100
FAZ5.....	9	1,226,610	607645 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,408.7000	1,362.9000	(17,835)	0	0	0	0	41,220	41,220	60,300	1	100
FAZ5.....	17	2,316,930	607646 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,408.8000	1,362.9000	(33,689)	0	0	0	0	78,030	78,030	113,900	1	100
FAZ5.....	14	1,908,060	607647 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,408.9000	1,362.9000	(27,744)	0	0	0	0	64,400	64,400	93,800	1	100
FAZ5.....	11	1,499,190	607648 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.0000	1,362.9000	(21,799)	0	0	0	0	50,710	50,710	73,700	1	100
FAZ5.....	19	2,589,510	607649 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.1000	1,362.9000	(37,653)	0	0	0	0	87,780	87,780	127,300	1	100
FAZ5.....	14	1,908,060	607650 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.2000	1,362.9000	(27,744)	0	0	0	0	64,820	64,820	93,800	1	100
FAZ5.....	2	272,580	607651 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.3000	1,362.9000	(3,963)	0	0	0	0	9,280	9,280	13,400	1	100
FAZ5.....	4	545,160	607652 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.4000	1,362.9000	(7,927)	0	0	0	0	18,600	18,600	26,800	1	100
FAZ5.....	6	817,740	607653 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.5000	1,362.9000	(11,890)	0	0	0	0	27,960	27,960	40,200	1	100
FAZ5.....	3	408,870	607654 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.6000	1,362.9000	(5,945)	0	0	0	0	14,010	14,010	20,100	1	100
FAZ5.....	1	136,290	607655 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.7000	1,362.9000	(1,982)	0	0	0	0	4,680	4,680	6,700	1	100
FAZ5.....	5	681,450	607656 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.8000	1,362.9000	(9,909)	0	0	0	0	23,450	23,450	33,500	1	100
FAZ5.....	9	1,226,610	607657 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,409.9000	1,362.9000	(17,835)	0	0	0	0	42,300	42,300	60,300	1	100
FAZ5.....	15	2,044,350	607658 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,410.1000	1,362.9000	(29,726)	0	0	0	0	70,800	70,800	100,500	1	100
FAZ5.....	2	272,580	607659 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,410.2000	1,362.9000	(3,963)	0	0	0	0	9,460	9,460	13,400	1	100
FAZ5.....	1	136,290	607660 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,410.3000	1,362.9000	(1,982)	0	0	0	0	4,740	4,740	6,700	1	100
FAZ5.....	1	136,290	607661 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,410.5000	1,362.9000	(1,982)	0	0	0	0	4,760	4,760	6,700	1	100
FAZ5.....	6	817,740	608348 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,393.6000	1,362.9000	(11,890)	0	0	0	0	18,420	18,420	40,200	1	100
FAZ5.....	5	681,450	608349 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,393.7000	1,362.9000	(9,909)	0	0	0	0	15,400	15,400	33,500	1	100
FAZ5.....	3	408,870	608350 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,393.8000	1,362.9000	(5,945)	0	0	0	0	9,270	9,270	20,100	1	100
FAZ5.....	6	817,740	608351 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,393.9000	1,362.9000	(11,890)	0	0	0	0	18,600	18,600	40,200	1	100
FAZ5.....	5	681,450	608352 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.0000	1,362.9000	(9,909)	0	0	0	0	15,550	15,550	33,500	1	100
FAZ5.....	11	1,499,190	608353 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.1000	1,362.9000	(21,799)	0	0	0	0	34,320	34,320	73,700	1	100
FAZ5.....	10	1,362,900	608354 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.2000	1,362.9000	(19,817)	0	0	0	0	31,300	31,300	67,000	1	100
FAZ5.....	6	817,740	608355 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.3000	1,362.9000	(11,890)	0	0	0	0	18,840	18,840	40,200	1	100
FAZ5.....	1	136,290	608356 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.4000	1,362.9000	(1,982)	0	0	0	0	3,150	3,150	6,700	1	100
FAZ5.....	3	408,870	608357 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.5000	1,362.9000	(5,945)	0	0	0	0	9,480	9,480	20,100	1	100
FAZ5.....	3	408,870	608358 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.7000	1,362.9000	(5,945)	0	0	0	0	9,540	9,540	20,100	1	100
FAZ5.....	2	272,580	608359 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.8000	1,362.9000	(3,963)	0	0	0	0	6,380	6,380	13,400	1	100
FAZ5.....	2	272,580	608360 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,394.9000	1,362.9000	(3,963)	0	0	0	0	6,400	6,400	13,400	1	100
FAZ5.....	5	681,450	608361 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.0000	1,362.9000	(9,909)	0	0	0	0	16,050	16,050	33,500	1	100
FAZ5.....	8	1,090,320	608362 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.1000	1,362.9000	(15,854)	0	0	0	0	25,760	25,760	53,600	1	100
FAZ5.....	1	136,290	608363 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.2000	1,362.9000	(1,982)	0	0	0	0	3,230	3,230	6,700	1	100
FAZ5.....	3	408,870	608364 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.4000	1,362.9000	(5,945)	0	0	0	0	9,750	9,750	20,100	1	100
FAZ5.....	6	817,740	608365 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.5000	1,362.9000	(11,890)	0	0	0	0	19,560	19,560	40,200	1	100
FAZ5.....	1	136,290	608366 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,395.6000	1,362.9000	(1,982)	0	0	0	0	3,270	3,270	6,700	1	100
FAZ5.....	4	545,160	608574 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.1000	1,362.9000	(7,927)	0	0	0	0	10,080	10,080	26,800	1	100
FAZ5.....	9	1,226,610	608575 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.2000	1,362.9000	(17,835)	0	0	0	0	22,770	22,770	60,300	1	100
FAZ5.....	3	408,870	608576 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.3000	1,362.9000	(5,945)	0	0	0	0	7,620	7,620	20,100	1	100

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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
FAZ5.....	1	136,290	608577 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.4000	1,362.9000	(1,982)	0	0	0	2,550	2,550	6,700	1	100	
FAZ5.....	8	1,090,320	608578 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.5000	1,362.9000	(15,854)	0	0	0	20,480	20,480	53,600	1	100	
FAZ5.....	5	681,450	608579 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.8000	1,362.9000	(9,909)	0	0	0	12,950	12,950	33,500	1	100	
FAZ5.....	3	408,870	608580 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,388.9000	1,362.9000	(5,945)	0	0	0	7,800	7,800	20,100	1	100	
FAZ5.....	2	272,580	608581 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.0000	1,362.9000	(3,963)	0	0	0	5,220	5,220	13,400	1	100	
FAZ5.....	2	272,580	608582 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.2000	1,362.9000	(3,963)	0	0	0	5,260	5,260	13,400	1	100	
FAZ5.....	4	545,160	608583 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.3000	1,362.9000	(7,927)	0	0	0	10,560	10,560	26,800	1	100	
FAZ5.....	4	545,160	608584 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.4000	1,362.9000	(7,927)	0	0	0	10,600	10,600	26,800	1	100	
FAZ5.....	1	136,290	608585 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.7000	1,362.9000	(1,982)	0	0	0	2,680	2,680	6,700	1	100	
FAZ5.....	4	545,160	608586 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,389.8000	1,362.9000	(7,927)	0	0	0	10,760	10,760	26,800	1	100	
FAZ5.....	8	1,090,320	609184 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.4000	1,362.9000	(15,854)	0	0	0	14,000	14,000	53,600	1	100	
FAZ5.....	16	2,180,640	609185 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.5000	1,362.9000	(31,707)	0	0	0	28,160	28,160	107,200	1	100	
FAZ5.....	6	817,740	609186 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.6000	1,362.9000	(11,890)	0	0	0	10,620	10,620	40,200	1	100	
FAZ5.....	12	1,635,480	609187 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.7000	1,362.9000	(23,781)	0	0	0	21,360	21,360	80,400	1	100	
FAZ5.....	8	1,090,320	609188 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.8000	1,362.9000	(15,854)	0	0	0	14,320	14,320	53,600	1	100	
FAZ5.....	5	681,450	609189 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,380.9000	1,362.9000	(9,909)	0	0	0	9,000	9,000	33,500	1	100	
FAZ5.....	6	817,740	609190 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.0000	1,362.9000	(11,890)	0	0	0	10,860	10,860	40,200	1	100	
FAZ5.....	2	272,580	609191 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.1000	1,362.9000	(3,963)	0	0	0	3,640	3,640	13,400	1	100	
FAZ5.....	2	272,580	609192 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.2000	1,362.9000	(3,963)	0	0	0	3,660	3,660	13,400	1	100	
FAZ5.....	6	817,740	609193 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.4000	1,362.9000	(11,890)	0	0	0	11,100	11,100	40,200	1	100	
FAZ5.....	5	681,450	609194 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.5000	1,362.9000	(9,909)	0	0	0	9,300	9,300	33,500	1	100	
FAZ5.....	3	408,870	609195 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.6000	1,362.9000	(5,945)	0	0	0	5,610	5,610	20,100	1	100	
FAZ5.....	1	136,290	609196 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,381.8000	1,362.9000	(1,982)	0	0	0	1,890	1,890	6,700	1	100	
FAZ5.....	3	408,870	609888 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,343.9000	1,362.9000	(5,945)	0	0	0	(5,700)	(5,700)	20,100	1	100	
FAZ5.....	1	136,290	609889 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.0000	1,362.9000	(1,982)	0	0	0	(1,890)	(1,890)	6,700	1	100	
FAZ5.....	15	2,044,350	609890 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.1000	1,362.9000	(29,726)	0	0	0	(28,200)	(28,200)	100,500	1	100	
FAZ5.....	6	817,740	609891 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.2000	1,362.9000	(11,890)	0	0	0	(11,220)	(11,220)	40,200	1	100	
FAZ5.....	12	1,635,480	609892 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.3000	1,362.9000	(23,781)	0	0	0	(22,320)	(22,320)	80,400	1	100	
FAZ5.....	7	954,030	609893 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.4000	1,362.9000	(13,872)	0	0	0	(12,950)	(12,950)	46,900	1	100	
FAZ5.....	3	408,870	609894 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.5000	1,362.9000	(5,945)	0	0	0	(5,520)	(5,520)	20,100	1	100	
FAZ5.....	16	2,180,640	609895 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.6000	1,362.9000	(31,707)	0	0	0	(29,280)	(29,280)	107,200	1	100	
FAZ5.....	3	408,870	609896 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.7000	1,362.9000	(5,945)	0	0	0	(5,460)	(5,460)	20,100	1	100	
FAZ5.....	5	681,450	609897 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,344.8000	1,362.9000	(9,909)	0	0	0	(9,050)	(9,050)	33,500	1	100	
FAZ5.....	8	1,090,320	609898 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,345.0000	1,362.9000	(15,854)	0	0	0	(14,320)	(14,320)	53,600	1	100	
FAZ5.....	6	817,740	609899 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,345.1000	1,362.9000	(11,890)	0	0	0	(10,680)	(10,680)	40,200	1	100	
FAZ5.....	7	954,030	609900 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,345.6000	1,362.9000	(13,872)	0	0	0	(12,110)	(12,110)	46,900	1	100	
FAZ5.....	2	272,580	609901 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,345.8000	1,362.9000	(3,963)	0	0	0	(3,420)	(3,420)	13,400	1	100	
FAZ5.....	2	272,580	609902 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,345.9000	1,362.9000	(3,963)	0	0	0	(3,400)	(3,400)	13,400	1	100	
FAZ5.....	1	136,290	609903 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.0000	1,362.9000	(1,982)	0	0	0	(1,690)	(1,690)	6,700	1	100	
FAZ5.....	1	136,290	609904 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.1000	1,362.9000	(1,982)	0	0	0	(1,680)	(1,680)	6,700	1	100	
FAZ5.....	4	545,160	609905 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.2000	1,362.9000	(7,927)	0	0	0	(6,680)	(6,680)	26,800	1	100	
FAZ5.....	12	1,635,480	609906 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.3000	1,362.9000	(23,781)	0	0	0	(19,920)	(19,920)	80,400	1	100	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAZ5.....	11	...1,499,190	609907 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.4000	1,362.9000	(21,799)	0	0	0	(18,150)	(18,150)	73,700	1	100	
FAZ5.....	15	...2,044,350	609908 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.5000	1,362.9000	(29,726)	0	0	0	(24,600)	(24,600)	100,500	1	100	
FAZ5.....	22	...2,998,380	609909 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.6000	1,362.9000	(43,598)	0	0	0	(35,860)	(35,860)	147,400	1	100	
FAZ5.....	3	408,870	609910 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.7000	1,362.9000	(5,945)	0	0	0	(4,860)	(4,860)	20,100	1	100	
FAZ5.....	13	...1,771,770	609911 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.8000	1,362.9000	(25,762)	0	0	0	(20,930)	(20,930)	87,100	1	100	
FAZ5.....	8	...1,090,320	609912 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,346.9000	1,362.9000	(15,854)	0	0	0	(12,800)	(12,800)	53,600	1	100	
FAZ5.....	9	...1,226,610	609913 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,347.0000	1,362.9000	(17,835)	0	0	0	(14,310)	(14,310)	60,300	1	100	
FAZ5.....	3	408,870	609914 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,347.1000	1,362.9000	(5,945)	0	0	0	(4,740)	(4,740)	20,100	1	100	
FAZ5.....	2	272,580	609915 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,347.2000	1,362.9000	(3,963)	0	0	0	(3,140)	(3,140)	13,400	1	100	
NQZ5.....	100	...8,326,000	606579 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,299.6500	4,163.0000	(176,500)	0	0	0	273,300	273,300	400,000	1	20	
NQZ5.....	100	...8,326,000	606580 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,299.7000	4,163.0000	(176,500)	0	0	0	273,400	273,400	400,000	1	20	
NQZ5.....	100	...8,326,000	606581 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,299.7500	4,163.0000	(176,500)	0	0	0	273,500	273,500	400,000	1	20	
NQZ5.....	64	...5,328,640	606582 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,299.8000	4,163.0000	(112,960)	0	0	0	175,104	175,104	256,000	1	20	
NQZ5.....	100	...8,326,000	606583 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,300.0000	4,163.0000	(176,500)	0	0	0	274,000	274,000	400,000	1	20	
NQZ5.....	100	...8,326,000	606584 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,300.0500	4,163.0000	(176,500)	0	0	0	274,100	274,100	400,000	1	20	
NQZ5.....	40	...3,330,400	606585 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,300.1500	4,163.0000	(70,600)	0	0	0	109,720	109,720	160,000	1	20	
NQZ5.....	60	...4,995,600	606586 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	4,300.2000	4,163.0000	(105,900)	0	0	0	164,640	164,640	240,000	1	20	
SPZ5.....	542	258,628,850	604699 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/10/2015	1,932.9500	1,908.7000	(4,634,100)	0	0	0	3,285,875	3,285,875	...12,466,000	1	250	
SPZ5.....	458	218,546,150	605509 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/11/2015	1,939.8500	1,908.7000	(3,915,900)	0	0	0	3,566,675	3,566,675	...10,534,000	1	250	
SPZ5.....	500	238,587,500	605510 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/11/2015	1,939.9000	1,908.7000	(4,275,000)	0	0	0	3,900,000	3,900,000	...11,500,000	1	250	
SPZ5.....	1,000	477,175,000	606604 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/15/2015	1,943.9000	1,908.7000	(8,550,000)	0	0	0	8,800,000	8,800,000	...23,000,000	1	250	
SPZ5.....	500	238,587,500	606605 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/15/2015	1,943.9500	1,908.7000	(4,275,000)	0	0	0	4,406,250	4,406,250	...11,500,000	1	250	
ESZ5.....	1,149	109,654,815	604638 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/10/2015	1,933.1500	1,908.7000	(2,056,302)	0	0	0	1,404,653	1,404,653	...5,285,400	1	50	
ESZ5.....	500	...47,717,500	605465 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,939.7500	1,908.7000	(894,822)	0	0	0	776,250	776,250	...2,300,000	1	50	
ESZ5.....	500	...47,717,500	605466 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/11/2015	1,939.8000	1,908.7000	(894,822)	0	0	0	777,500	777,500	...2,300,000	1	50	
ESZ5.....	750	...71,576,250	606175 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,950.1500	1,908.7000	(1,342,234)	0	0	0	1,554,375	1,554,375	...3,450,000	1	50	
ESZ5.....	750	...71,576,250	606179 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,950.1500	1,908.7000	(1,342,234)	0	0	0	1,554,375	1,554,375	...3,450,000	1	50	
ESZ5.....	1,500	143,152,500	606180 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,950.2000	1,908.7000	(2,684,467)	0	0	0	3,112,500	3,112,500	...6,900,000	1	50	
ESZ5.....	500	...47,717,500	606181 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,950.3500	1,908.7000	(894,822)	0	0	0	1,041,250	1,041,250	...2,300,000	1	50	
ESZ5.....	500	...47,717,500	606182 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/14/2015	1,950.4000	1,908.7000	(894,822)	0	0	0	1,042,500	1,042,500	...2,300,000	1	50	
ESZ5.....	2,000	190,870,000	606530 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,943.9500	1,908.7000	(3,579,289)	0	0	0	3,525,000	3,525,000	...9,200,000	1	50	
ESZ5.....	2,500	238,587,500	606534 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(4,474,112)	0	0	0	4,412,500	4,412,500	...11,500,000	1	50	
ESZ5.....	1,000	...95,435,000	606535 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0500	1,908.7000	(1,789,645)	0	0	0	1,767,500	1,767,500	...4,600,000	1	50	
ESZ5.....	458	...43,709,230	606536 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,969.7500	1,908.7000	(819,657)	0	0	0	1,398,045	1,398,045	...2,106,800	1	50	
ESZ5.....	1	95,435	607169 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,986.2500	1,908.7000	(1,790)	0	0	0	3,878	3,878	...4,600	1	50	
ESZ5.....	275	...26,244,625	607170 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,987.7500	1,908.7000	(492,152)	0	0	0	1,086,938	1,086,938	...1,265,000	1	50	
ESZ5.....	436	...41,609,660	607171 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,988.0000	1,908.7000	(780,285)	0	0	0	1,728,740	1,728,740	...2,005,600	1	50	
ESZ5.....	329	...31,398,115	607172 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,988.7500	1,908.7000	(588,793)	0	0	0	1,316,823	1,316,823	...1,513,400	1	50	
ESZ5.....	98	...9,352,630	607388 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/17/2015	1,976.0000	1,908.7000	(175,385)	0	0	0	329,770	329,770	...450,800	1	50	
ESZ5.....	196	...18,705,260	607389 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/17/2015	1,976.2500	1,908.7000	(350,770)	0	0	0	661,990	661,990	...901,600	1	50	
ESZ5.....	1,254	119,675,490	607390 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/17/2015	1,987.8000	1,908.7000	(2,244,214)	0	0	0	4,959,570	4,959,570	...5,768,400	1	50	
ESZ5.....	150	...14,315,250	607641 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015														

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
ESZ5.....	1,253	119,580,055	607642 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,950.5000	1,908.7000	(2,242,425)	0	0	0	2,618,770	2,618,770	5,763,800	1	50	
ESZ5.....	336	32,066,160	607643 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,951.2500	1,908.7000	(601,321)	0	0	0	714,840	714,840	1,545,600	1	50	
ESZ5.....	90	8,589,150	608345 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,932.2500	1,908.7000	(161,068)	0	0	0	105,975	105,975	414,000	1	50	
ESZ5.....	824	78,638,440	608346 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,932.5000	1,908.7000	(1,474,667)	0	0	0	980,560	980,560	3,790,400	1	50	
ESZ5.....	273	26,053,755	608347 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/22/2015	1,932.7500	1,908.7000	(488,573)	0	0	0	328,283	328,283	1,255,800	1	50	
ESZ5.....	20	1,908,700	608555 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,928.0000	1,908.7000	(35,793)	0	0	0	19,300	19,300	92,000	1	50	
ESZ5.....	30	2,863,050	608556 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,928.2500	1,908.7000	(53,689)	0	0	0	29,325	29,325	138,000	1	50	
ESZ5.....	10	954,350	608557 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,928.7500	1,908.7000	(17,896)	0	0	0	10,025	10,025	46,000	1	50	
ESZ5.....	4	381,740	608558 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,929.0000	1,908.7000	(7,159)	0	0	0	4,060	4,060	18,400	1	50	
ESZ5.....	11	1,049,785	608559 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,929.0000	1,908.7000	(19,686)	0	0	0	11,165	11,165	50,600	1	50	
ESZ5.....	7	668,045	608560 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,929.2500	1,908.7000	(12,528)	0	0	0	7,193	7,193	32,200	1	50	
ESZ5.....	14	1,336,090	608561 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,929.5000	1,908.7000	(25,055)	0	0	0	14,560	14,560	64,400	1	50	
ESZ5.....	33	3,149,355	608562 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,929.7500	1,908.7000	(59,058)	0	0	0	34,733	34,733	151,800	1	50	
ESZ5.....	39	3,721,965	608563 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,930.0000	1,908.7000	(69,796)	0	0	0	41,535	41,535	179,400	1	50	
ESZ5.....	56	5,344,360	608564 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,930.2500	1,908.7000	(100,220)	0	0	0	60,340	60,340	257,600	1	50	
ESZ5.....	9	858,915	608565 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,930.5000	1,908.7000	(16,107)	0	0	0	9,810	9,810	41,400	1	50	
ESZ5.....	12	1,145,220	608566 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,930.7500	1,908.7000	(21,476)	0	0	0	13,230	13,230	55,200	1	50	
ESZ5.....	6	572,610	608567 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,931.0000	1,908.7000	(10,738)	0	0	0	6,690	6,690	27,600	1	50	
ESZ5.....	11	1,049,785	608568 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,931.2500	1,908.7000	(19,686)	0	0	0	12,403	12,403	50,600	1	50	
ESZ5.....	5	477,175	608569 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,931.5000	1,908.7000	(8,948)	0	0	0	5,700	5,700	23,000	1	50	
ESZ5.....	3	286,305	608570 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,931.7500	1,908.7000	(5,369)	0	0	0	3,458	3,458	13,800	1	50	
ESZ5.....	1	95,435	608571 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,932.0000	1,908.7000	(1,790)	0	0	0	1,165	1,165	4,600	1	50	
ESZ5.....	94	8,970,890	608572 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,936.5000	1,908.7000	(168,227)	0	0	0	130,660	130,660	432,400	1	50	
ESZ5.....	10	954,350	608573 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/23/2015	1,937.0000	1,908.7000	(17,896)	0	0	0	14,150	14,150	46,000	1	50	
ESZ5.....	47	4,485,445	609176 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,918.0000	1,908.7000	(84,113)	0	0	0	21,855	21,855	216,200	1	50	
ESZ5.....	51	4,867,185	609177 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,918.2500	1,908.7000	(91,272)	0	0	0	24,353	24,353	234,600	1	50	
ESZ5.....	52	4,962,620	609178 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,918.5000	1,908.7000	(93,062)	0	0	0	25,480	25,480	239,200	1	50	
ESZ5.....	25	2,385,875	609179 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,918.7500	1,908.7000	(44,741)	0	0	0	12,563	12,563	115,000	1	50	
ESZ5.....	25	2,385,875	609180 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,919.0000	1,908.7000	(44,741)	0	0	0	12,875	12,875	115,000	1	50	
ESZ5.....	44	4,199,140	609181 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,919.2500	1,908.7000	(78,744)	0	0	0	23,210	23,210	202,400	1	50	
ESZ5.....	81	7,730,235	609182 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,919.5000	1,908.7000	(144,961)	0	0	0	43,740	43,740	372,600	1	50	
ESZ5.....	25	2,385,875	609183 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/24/2015	1,919.7500	1,908.7000	(44,741)	0	0	0	13,813	13,813	115,000	1	50	
ESZ5.....	164	15,651,340	609884 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,871.2500	1,908.7000	(293,502)	0	0	0	(307,090)	(307,090)	754,400	1	50	
ESZ5.....	561	53,539,035	609885 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,871.7500	1,908.7000	(1,003,991)	0	0	0	(1,036,448)	(1,036,448)	2,580,600	1	50	
ESZ5.....	436	41,609,660	609886 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,872.7500	1,908.7000	(780,285)	0	0	0	(783,710)	(783,710)	2,005,600	1	50	
ESZ5.....	582	55,543,170	609887 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/28/2015	1,873.7500	1,908.7000	(1,041,573)	0	0	0	(1,017,045)	(1,017,045)	2,677,200	1	50	
ESZ5.....	100	9,543,500	610432 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/29/2015	1,876.0000	1,908.7000	(178,964)	0	0	0	(163,500)	(163,500)	460,000	1	50	
Z Z5.....	4	364,071	606618 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/15/2015	6,094.0000	6,018.5000	(8,161)	0	0	0	4,567	4,567	21,081	1	15	
Z Z5.....	27	2,457,480	606619 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/15/2015	6,094.5000	6,018.5000	(55,089)	0	0	0	31,032	31,032	142,300	1	15	
Z Z5.....	541	49,240,617	606620 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/15/2015	6,095.0000	6,018.5000	(1,103,812)	0	0	0	625,888	625,888	2,851,268	1	15	
Z Z5.....	728	66,260,941	607476 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/17/2015	6,150.5000	6,018.5000	(1,485,352)	0	0	0	1,453,260	1,453,260	3,836,826	1	15	
Z Z5.....	2	182,036	608432 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,924.0000	6,018.5000	(4,081)	0	0	0	(2,858)	(2,858)	10,541	1	15	

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
Z Z5.....	3	273,053	608433 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,924.5000	6,018.5000	(6,121)	0	0	0	(4,265)	(4,265)	15,811	1	15	
Z Z5.....	12	1,092,213	608434 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,925.0000	6,018.5000	(24,484)	0	0	0	(16,968)	(16,968)	63,244	1	15	
Z Z5.....	3	273,053	608435 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,925.5000	6,018.5000	(6,121)	0	0	0	(4,219)	(4,219)	15,811	1	15	
Z Z5.....	1	91,018	608436 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,926.5000	6,018.5000	(2,040)	0	0	0	(1,391)	(1,391)	5,270	1	15	
Z Z5.....	4	364,071	608437 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,927.0000	6,018.5000	(8,161)	0	0	0	(5,535)	(5,535)	21,081	1	15	
Z Z5.....	12	1,092,213	608438 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,927.5000	6,018.5000	(24,484)	0	0	0	(16,514)	(16,514)	63,244	1	15	
Z Z5.....	10	910,178	608439 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,928.0000	6,018.5000	(20,403)	0	0	0	(13,686)	(13,686)	52,704	1	15	
Z Z5.....	3	273,053	608440 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/22/2015	5,928.5000	6,018.5000	(6,121)	0	0	0	(4,083)	(4,083)	15,811	1	15	
Z Z5.....	8	728,142	610003 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,890.0000	6,018.5000	(16,323)	0	0	0	(15,546)	(15,546)	42,163	1	15	
Z Z5.....	5	455,089	610004 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,890.5000	6,018.5000	(10,202)	0	0	0	(9,679)	(9,679)	26,352	1	15	
Z Z5.....	11	1,001,196	610005 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,891.0000	6,018.5000	(22,443)	0	0	0	(21,210)	(21,210)	57,974	1	15	
Z Z5.....	5	455,089	610006 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,891.5000	6,018.5000	(10,202)	0	0	0	(9,603)	(9,603)	26,352	1	15	
Z Z5.....	4	364,071	610007 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,892.0000	6,018.5000	(8,161)	0	0	0	(7,652)	(7,652)	21,081	1	15	
Z Z5.....	2	182,036	610008 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,892.5000	6,018.5000	(4,081)	0	0	0	(3,811)	(3,811)	10,541	1	15	
Z Z5.....	8	728,142	610009 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,893.0000	6,018.5000	(16,323)	0	0	0	(15,183)	(15,183)	42,163	1	15	
Z Z5.....	6	546,107	610010 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,893.5000	6,018.5000	(12,242)	0	0	0	(11,342)	(11,342)	31,622	1	15	
Z Z5.....	21	1,911,373	610011 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,894.5000	6,018.5000	(42,847)	0	0	0	(39,380)	(39,380)	110,678	1	15	
Z Z5.....	7	637,124	610012 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,895.5000	6,018.5000	(14,282)	0	0	0	(13,021)	(13,021)	36,893	1	15	
Z Z5.....	13	1,183,231	610013 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,896.0000	6,018.5000	(26,524)	0	0	0	(24,083)	(24,083)	68,515	1	15	
Z Z5.....	4	364,071	610014 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,898.5000	6,018.5000	(8,161)	0	0	0	(7,259)	(7,259)	21,081	1	15	
Z Z5.....	20	1,820,356	610015 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	ICF.....	09/28/2015	5,899.5000	6,018.5000	(40,806)	0	0	0	(35,993)	(35,993)	105,407	1	15	
VGZ5.....	302	10,423,726	606213 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/14/2015	3,165.0000	3,091.0000	(229,927)	0	0	0	249,549	249,549	1,249,124	1	11	
VGZ5.....	1,500	51,773,473	606214 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/14/2015	3,166.0000	3,091.0000	(1,142,022)	0	0	0	1,256,231	1,256,231	6,204,257	1	11	
VGZ5.....	750	25,886,736	607216 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/16/2015	3,231.0000	3,091.0000	(571,011)	0	0	0	1,172,482	1,172,482	3,102,129	1	11	
VGZ5.....	1,000	34,515,648	607217 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/16/2015	3,232.0000	3,091.0000	(761,348)	0	0	0	1,574,476	1,574,476	4,136,172	1	11	
VGZ5.....	23	793,860	607468 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,229.0000	3,091.0000	(17,511)	0	0	0	35,442	35,442	95,132	1	11	
VGZ5.....	38	1,311,595	607469 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,230.0000	3,091.0000	(28,931)	0	0	0	58,981	58,981	157,175	1	11	
VGZ5.....	28	966,438	607470 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,231.0000	3,091.0000	(21,318)	0	0	0	43,773	43,773	115,813	1	11	
VGZ5.....	216	7,455,380	607471 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,232.0000	3,091.0000	(164,451)	0	0	0	340,087	340,087	893,413	1	11	
VGZ5.....	81	2,795,768	607472 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,233.0000	3,091.0000	(61,669)	0	0	0	128,437	128,437	335,030	1	11	
VGZ5.....	50	1,725,782	607473 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,234.0000	3,091.0000	(38,067)	0	0	0	79,840	79,840	206,809	1	11	
VGZ5.....	638	22,020,984	607474 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/17/2015	3,244.0000	3,091.0000	(485,740)	0	0	0	1,090,007	1,090,007	2,638,877	1	11	
VGZ5.....	72	2,485,127	607734 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,150.0000	3,091.0000	(54,817)	0	0	0	47,435	47,435	297,804	1	11	
VGZ5.....	73	2,519,642	607735 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,151.0000	3,091.0000	(55,578)	0	0	0	48,909	48,909	301,941	1	11	
VGZ5.....	105	3,624,143	607736 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,152.0000	3,091.0000	(79,942)	0	0	0	71,521	71,521	434,298	1	11	
VGZ5.....	96	3,313,502	607737 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,153.0000	3,091.0000	(73,089)	0	0	0	66,463	66,463	397,072	1	11	
VGZ5.....	329	11,355,648	607738 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,154.0000	3,091.0000	(250,484)	0	0	0	231,448	231,448	1,360,800	1	11	
VGZ5.....	25	862,891	607739 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/18/2015	3,155.0000	3,091.0000	(19,034)	0	0	0	17,866	17,866	103,404	1	11	
VGZ5.....	32	1,104,501	608427 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/22/2015	3,084.0000	3,091.0000	(24,363)	0	0	0	(2,501)	(2,501)	132,357	1	11	
VGZ5.....	175	6,040,238	608428 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/22/2015	3,085.0000	3,091.0000	(133,236)	0	0	0	(11,725)	(11,725)	723,830	1	11	
VGZ5.....	201	6,937,645	608429 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/22/2015	3,086.0000	3,091.0000	(153,031)	0	0	0	(11,222)	(11,222)	831,370	1	11	
VGZ5.....	126	4,348,972	608430 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/22/2015	3,087.0000	3,091.0000	(95,930)	0	0	0	(5,628)	(5,628)	521,158	1	11	

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
VGZ5.....	16	552,250	608431 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/22/2015	3,088.0000	3,091.0000	(12,182)	0	0	0	(536)	(536)	66,179	1	11	
VGZ5.....	166	5,729,598	609992 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/28/2015	3,013.0000	3,091.0000	(126,384)	0	0	0	(144,584)	(144,584)	686,604	1	11	
VGZ5.....	154	5,315,410	609994 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/28/2015	3,014.0000	3,091.0000	(117,248)	0	0	0	(132,412)	(132,412)	636,970	1	11	
VGZ5.....	47	1,622,235	609996 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	EUX.....	09/28/2015	3,015.0000	3,091.0000	(35,783)	0	0	0	(39,887)	(39,887)	194,400	1	11	
XPZ5.....	558	49,008,604	606610 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	SFE.....	09/16/2015	5,019.0000	5,007.0000	(1,200,913)	0	0	0	117,456	117,456	2,642,765	1	18	
TPZ5.....	41	4,823,630	604221 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/09/2015	1,447.6000	1,411.5000	(114,810)	0	0	0	123,367	123,367	251,177	1	83	
TPZ5.....	956	112,472,934	604222 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/09/2015	1,448.1000	1,411.5000	(2,677,038)	0	0	0	2,916,408	2,916,408	5,856,720	1	83	
TPZ5.....	55	6,470,723	604223 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/09/2015	1,448.6000	1,411.5000	(154,014)	0	0	0	170,077	170,077	336,945	1	83	
TPZ5.....	1	117,650	604224 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/09/2015	1,449.1000	1,411.5000	(2,800)	0	0	0	3,134	3,134	6,126	1	83	
TPZ5.....	3	352,949	604225 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/09/2015	1,449.6000	1,411.5000	(8,401)	0	0	0	9,527	9,527	18,379	1	83	
TPZ5.....	100	11,764,951	609455 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/10/2015	OSE.....	09/25/2015	1,419.5000	1,411.5000	(280,025)	0	0	0	66,681	66,681	612,628	1	83	
ADZ5.....	709	49,544,920	604415 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	0.6993	0.6988	(229,591)	0	0	0	31,905	31,905	1,418,000	1	100,000	
ADZ5.....	2	139,760	604416 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	0.6993	0.6988	(648)	0	0	0	100	100	4,000	1	100,000	
ADZ5.....	15	1,048,200	610424 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	0.6962	0.6988	(4,857)	0	0	0	(3,900)	(3,900)	30,000	1	100,000	
ADZ5.....	10	698,800	610425 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	0.6963	0.6988	(3,238)	0	0	0	(2,500)	(2,500)	20,000	1	100,000	
ADZ5.....	20	1,397,600	610426 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	0.6964	0.6988	(6,476)	0	0	0	(4,800)	(4,800)	40,000	1	100,000	
ADZ5.....	17	1,187,960	610427 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	0.6965	0.6988	(5,505)	0	0	0	(3,910)	(3,910)	34,000	1	100,000	
ADZ5.....	19	1,327,720	610699 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/30/2015	0.6981	0.6988	(6,153)	0	0	0	(1,330)	(1,330)	38,000	1	100,000	
BPZ5.....	1,285	121,376,281	604418 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	1.5386	1.5113	313,219	0	0	0	2,192,531	2,192,531	2,377,250	1	62,500	
BPZ5.....	62	5,856,288	604419 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	1.5387	1.5113	15,113	0	0	0	106,175	106,175	114,700	1	62,500	
BPZ5.....	17	1,605,756	608548 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.5227	1.5113	4,144	0	0	0	12,113	12,113	31,450	1	62,500	
BPZ5.....	12	1,133,475	608549 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.5228	1.5113	2,925	0	0	0	8,625	8,625	22,200	1	62,500	
BPZ5.....	22	2,078,038	608550 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.5229	1.5113	5,363	0	0	0	15,950	15,950	40,700	1	62,500	
BPZ5.....	16	1,511,300	608551 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.5230	1.5113	3,900	0	0	0	11,700	11,700	29,600	1	62,500	
BPZ5.....	12	1,133,475	610428 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	1.5144	1.5113	2,925	0	0	0	2,325	2,325	22,200	1	62,500	
BPZ5.....	40	3,778,250	610429 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	1.5145	1.5113	9,750	0	0	0	8,000	8,000	74,000	1	62,500	
BPZ5.....	10	944,563	610430 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	1.5146	1.5113	2,438	0	0	0	2,063	2,063	18,500	1	62,500	
ECZ5.....	1,346	188,086,675	604421 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	1.1203	1.1179	1,564,725	0	0	0	403,800	403,800	4,778,300	1	125,000	
ECZ5.....	47	6,567,662	604425 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	1.1204	1.1179	54,638	0	0	0	14,394	14,394	166,850	1	125,000	
ECZ5.....	5	698,687	607636 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/18/2015	1.1294	1.1179	5,813	0	0	0	7,188	7,188	17,750	1	125,000	
ECZ5.....	30	4,192,125	607637 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/18/2015	1.1295	1.1179	34,875	0	0	0	43,500	43,500	106,500	1	125,000	
ECZ5.....	16	2,235,800	607638 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/18/2015	1.1296	1.1179	18,600	0	0	0	23,400	23,400	56,800	1	125,000	
ECZ5.....	8	1,117,900	607639 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/18/2015	1.1297	1.1179	9,300	0	0	0	11,800	11,800	28,400	1	125,000	
ECZ5.....	5	698,687	607640 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/18/2015	1.1298	1.1179	5,813	0	0	0	7,438	7,438	17,750	1	125,000	
ECZ5.....	24	3,353,700	608145 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/21/2015	1.1209	1.1179	27,900	0	0	0	9,000	9,000	85,200	1	125,000	
ECZ5.....	16	2,235,800	608146 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/21/2015	1.1210	1.1179	18,600	0	0	0	6,200	6,200	56,800	1	125,000	
ECZ5.....	13	1,816,587	608552 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.1196	1.1179	15,113	0	0	0	2,763	2,763	46,150	1	125,000	
ECZ5.....	20	2,794,750	608553 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.1197	1.1179	23,250	0	0	0	4,500	4,500	71,000	1	125,000	
ECZ5.....	4	558,950	608554 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/23/2015	1.1198	1.1179	4,650	0	0	0	950	950	14,200	1	125,000	
ECZ5.....	4	558,950	609369 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	1.1218	1.1179	4,650	0	0	0	1,950	1,950	14,200	1	125,000	
ECZ5.....	7	978,162	609370 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	1.1219	1.1179	8,138	0	0	0	3,500	3,500	24,850	1	125,000	

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.16

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	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ECZ5.....	10	1,397,375	609371 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	1.1220	1.1179	11,625	0	0	0	5,125	5,125	35,500	1	125,000	
ECZ5.....	61	8,523,988	610431 EURO FX CURR FUT..... 009421 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/29/2015	1.1215	1.1179	70,913	0	0	0	27,450	27,450	216,550	1	125,000	
JYZ5.....	504	52,560,900	609390 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	0.8348	0.8343	130,601	0	0	0	31,500	31,500	1,512,000	1	125,000	
JYZ5.....	717	74,774,138	609391 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/09/2015	0.8349	0.8343	185,795	0	0	0	49,294	49,294	2,151,000	1	125,000	
JYZ5.....	14	1,460,025	609392 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	0.8304	0.8343	3,628	0	0	0	(6,913)	(6,913)	42,000	1	125,000	
JYZ5.....	25	2,607,188	609370 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	0.8304	0.8343	6,478	0	0	0	(12,188)	(12,188)	75,000	1	125,000	
JYZ5.....	11	1,147,163	609371 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/25/2015	0.8305	0.8343	2,850	0	0	0	(5,294)	(5,294)	33,000	1	125,000	
JYZ5.....	26	2,711,475	609372 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/30/2015	0.8345	0.8343	6,737	0	0	0	650	650	78,000	1	125,000	
JYZ5.....	55	5,735,813	609373 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/30/2015	0.8346	0.8343	14,252	0	0	0	1,719	1,719	165,000	1	125,000	
JYZ5.....	6	625,725	609374 JAPANESE 1EN CURR FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/14/2015	CME.....	09/30/2015	0.8346	0.8343	1,555	0	0	0	225	225	18,000	1	125,000	
MFSZ5.....	225	18,556,875	606627 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,697.1000	1,649.5000	(356,625)	0	0	0	535,500	535,500	877,500	1	50	
MFSZ5.....	19	1,567,025	609460 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,662.7000	1,649.5000	(30,115)	0	0	0	12,540	12,540	74,100	1	50	
RTAZ5.....	118	12,931,620	606629 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,147.0500	1,095.9000	(206,500)	0	0	0	603,570	603,570	637,200	1	100	
RTAZ5.....	7	767,130	609461 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/25/2015	1,138.5000	1,095.9000	(12,250)	0	0	0	29,820	29,820	37,800	1	100	
SPZ5.....	53	25,290,275	606631 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/17/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(453,150)	0	0	0	467,725	467,725	1,219,000	1	250	
ESZ5.....	181	17,273,735	606625 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(309,510)	0	0	0	319,465	319,465	832,600	1	50	
ESZ5.....	24	2,290,440	609459 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/25/2015	1,938.0000	1,908.7000	(41,040)	0	0	0	35,160	35,160	110,400	1	50	
FAZ5.....	3	408,870	606641 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.7500	1,362.9000	(5,790)	0	0	0	11,355	11,355	20,100	6	0	
FAZ5.....	6	817,740	606642 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8000	1,362.9000	(11,580)	0	0	0	22,740	22,740	40,200	6	0	
FAZ5.....	3	408,870	606643 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8500	1,362.9000	(5,790)	0	0	0	11,385	11,385	20,100	6	0	
FAZ5.....	1	136,290	607240 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2000	1,362.9000	(1,930)	0	0	0	5,730	5,730	6,700	6	0	
FAZ5.....	1	136,290	607241 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2500	1,362.9000	(1,930)	0	0	0	5,735	5,735	6,700	6	0	
FAZ5.....	3	408,870	607242 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3000	1,362.9000	(5,790)	0	0	0	17,220	17,220	20,100	6	0	
FAZ5.....	2	272,580	607243 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3500	1,362.9000	(3,860)	0	0	0	11,490	11,490	13,400	6	0	
FAZ5.....	2	272,580	607244 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4000	1,362.9000	(3,860)	0	0	0	11,500	11,500	13,400	6	0	
FAZ5.....	1	136,290	607245 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4500	1,362.9000	(1,930)	0	0	0	5,755	5,755	6,700	6	0	
FAZ5.....	2	272,580	607246 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.5000	1,362.9000	(3,860)	0	0	0	11,520	11,520	13,400	6	0	
FAZ5.....	1	136,290	607745 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,415.0000	1,362.9000	(1,930)	0	0	0	5,210	5,210	6,700	6	0	
ESZ5.....	75	7,157,625	606633 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(128,250)	0	0	0	132,375	132,375	345,000	6	0	
ESZ5.....	21	2,004,135	606634 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0500	1,908.7000	(35,910)	0	0	0	37,118	37,118	96,600	6	0	
ESZ5.....	3	286,305	606635 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1000	1,908.7000	(5,130)	0	0	0	5,310	5,310	13,800	6	0	
ESZ5.....	2	190,870	606636 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1500	1,908.7000	(3,420)	0	0	0	3,545	3,545	9,200	6	0	
ESZ5.....	6	572,610	606637 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2000	1,908.7000	(10,260)	0	0	0	10,650	10,650	27,600	6	0	
ESZ5.....	5	477,175	606638 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2500	1,908.7000	(8,550)	0	0	0	8,888	8,888	23,000	6	0	
ESZ5.....	6	572,610	606639 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.3000	1,908.7000	(10,260)	0	0	0	10,680	10,680	27,600	6	0	
ESZ5.....	3	286,305	607232 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5000	1,908.7000	(5,130)	0	0	0	9,120	9,120	13,800	6	0	
ESZ5.....	17	1,622,395	607233 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5500	1,908.7000	(29,070)	0	0	0	51,723	51,723	78,200	6	0	
ESZ5.....	36	3,435,660	607234 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6000	1,908.7000	(61,560)	0	0	0	109,620	109,620	165,600	6	0	
ESZ5.....	32	3,053,920	607235 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6500	1,908.7000	(54,720)	0	0	0	97,520	97,520	147,200	6	0	
ESZ5.....	13	1,240,655	607236 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7000	1,908.7000	(22,230)	0	0	0	39,650	39,650	59,800	6	0	
ESZ5.....	15	1,431,525	607237 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7500	1,908.7000	(25,650)	0	0	0	45,788	45,788	69,000	6	0	
ESZ5.....	2	190,870	607238 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.8000	1,908.7000	(3,420)	0	0	0	6,110	6,110	9,200	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
ESZ5.....	18	...1,717,830	607744 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/18/2015	1,954.7500	1,908.7000	(30,780)	0	0	0	41,445	41,445	82,800	6	0	
RTAZ5.....	5	...547,950	606645 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9000	1,095.9000	(8,750)	0	0	0	25,500	25,500	27,000	6	0	
RTAZ5.....	3	...328,770	606646 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9500	1,095.9000	(5,250)	0	0	0	15,315	15,315	16,200	6	0	
RTAZ5.....	1	...109,590	606647 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,147.0000	1,095.9000	(1,750)	0	0	0	5,110	5,110	5,400	6	0	
RTAZ5.....	5	...547,950	607248 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.3000	1,095.9000	(8,750)	0	0	0	32,700	32,700	27,000	6	0	
RTAZ5.....	3	...328,770	607249 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4000	1,095.9000	(5,250)	0	0	0	19,650	19,650	16,200	6	0	
RTAZ5.....	1	...109,590	607250 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4500	1,095.9000	(1,750)	0	0	0	6,555	6,555	5,400	6	0	
RTAZ5.....	1	...109,590	607251 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.7000	1,095.9000	(1,750)	0	0	0	6,580	6,580	5,400	6	0	
RTAZ5.....	1	...109,590	607746 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/18/2015	1,162.1000	1,095.9000	(1,750)	0	0	0	6,620	6,620	5,400	6	0	
RTAZ5.....	165	..18,082,350	606488 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9500	1,095.9000	(288,750)	0	0	0	842,325	842,325	891,000	3	0	
RTAZ5.....	165	..18,082,350	607118 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.0500	1,095.9000	(288,750)	0	0	0	1,074,975	1,074,975	891,000	3	0	
ESZ5.....	197	..18,800,695	606483 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(336,870)	0	0	0	347,705	347,705	906,200	3	0	
ESZ5.....	197	..18,800,695	607116 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.8500	1,908.7000	(336,870)	0	0	0	602,328	602,328	906,200	3	0	
RTAZ5.....	19	...2,082,210	606475 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9000	1,095.9000	(33,250)	0	0	0	96,900	96,900	102,600	6	0	
RTAZ5.....	34	...3,726,060	606480 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9500	1,095.9000	(59,500)	0	0	0	173,570	173,570	183,600	6	0	
RTAZ5.....	3	...328,770	606481 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,147.0000	1,095.9000	(5,250)	0	0	0	15,330	15,330	16,200	6	0	
RTAZ5.....	3	...328,770	607108 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.2500	1,095.9000	(5,250)	0	0	0	19,605	19,605	16,200	6	0	
RTAZ5.....	24	...2,630,160	607109 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.3000	1,095.9000	(42,000)	0	0	0	156,960	156,960	129,600	6	0	
RTAZ5.....	5	...547,950	607110 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.3500	1,095.9000	(8,750)	0	0	0	32,725	32,725	27,000	6	0	
RTAZ5.....	17	...1,863,030	607111 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4000	1,095.9000	(29,750)	0	0	0	111,350	111,350	91,800	6	0	
RTAZ5.....	20	...2,191,800	607112 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4500	1,095.9000	(35,000)	0	0	0	131,100	131,100	108,000	6	0	
RTAZ5.....	4	...438,360	607113 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.5000	1,095.9000	(7,000)	0	0	0	26,240	26,240	21,600	6	0	
RTAZ5.....	2	...219,180	607114 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.6500	1,095.9000	(3,500)	0	0	0	13,150	13,150	10,800	6	0	
ESZ5.....	141	..13,456,335	606460 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(241,110)	0	0	0	248,865	248,865	648,600	6	0	
ESZ5.....	65	...6,203,275	606461 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0500	1,908.7000	(111,150)	0	0	0	114,888	114,888	299,000	6	0	
ESZ5.....	10	...954,350	606462 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1000	1,908.7000	(17,100)	0	0	0	17,700	17,700	46,000	6	0	
ESZ5.....	7	...668,045	606463 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1500	1,908.7000	(11,970)	0	0	0	12,408	12,408	32,200	6	0	
ESZ5.....	23	...2,195,005	606464 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2000	1,908.7000	(39,330)	0	0	0	40,825	40,825	105,800	6	0	
ESZ5.....	19	...1,813,265	606465 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2500	1,908.7000	(32,490)	0	0	0	33,773	33,773	87,400	6	0	
ESZ5.....	13	...1,240,655	606466 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.3000	1,908.7000	(22,230)	0	0	0	23,140	23,140	59,800	6	0	
ESZ5.....	11	...1,049,785	607091 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5000	1,908.7000	(18,810)	0	0	0	33,440	33,440	50,600	6	0	
ESZ5.....	52	...4,962,620	607092 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5500	1,908.7000	(88,920)	0	0	0	158,210	158,210	239,200	6	0	
ESZ5.....	110	..10,497,850	607093 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6000	1,908.7000	(188,100)	0	0	0	334,950	334,950	506,000	6	0	
ESZ5.....	102	...9,734,370	607094 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6500	1,908.7000	(174,420)	0	0	0	310,845	310,845	469,200	6	0	
ESZ5.....	42	...4,008,270	607095 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7000	1,908.7000	(71,820)	0	0	0	128,100	128,100	193,200	6	0	
ESZ5.....	47	...4,485,445	607096 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7500	1,908.7000	(80,370)	0	0	0	143,468	143,468	216,200	6	0	
ESZ5.....	6	...572,610	607097 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.8000	1,908.7000	(10,260)	0	0	0	18,330	18,330	27,600	6	0	
FAZ5.....	36	...4,906,440	606472 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8000	1,362.9000	(69,480)	0	0	0	136,440	136,440	241,200	6	0	
FAZ5.....	19	...2,589,510	606473 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8500	1,362.9000	(36,670)	0	0	0	72,105	72,105	127,300	6	0	
FAZ5.....	1	...136,290	607099 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2000	1,362.9000	(1,930)	0	0	0	5,730	5,730	6,700	6	0	
FAZ5.....	13	...1,771,770	607100 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2500	1,362.9000	(25,090)	0	0	0	74,555	74,555	87,100	6	0	
FAZ5.....	18	...2,453,220	607101 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3000	1,362.9000	(34,740)	0	0	0	103,320	103,320	120,600	6	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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAZ5.....	16	...2,180,640	607102 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3500	1,362.9000	(30,880)	0	0	0	0	91,920	91,920	107,200	6	0
FAZ5.....	8	...1,090,320	607103 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4000	1,362.9000	(15,440)	0	0	0	0	46,000	46,000	53,600	6	0
FAZ5.....	7	954,030	607104 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4500	1,362.9000	(13,510)	0	0	0	0	40,285	40,285	46,900	6	0
FAZ5.....	8	...1,090,320	607105 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.5000	1,362.9000	(15,440)	0	0	0	0	46,080	46,080	53,600	6	0
FAZ5.....	2	272,580	607106 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.6000	1,362.9000	(3,860)	0	0	0	0	11,540	11,540	13,400	6	0
MFSZ5.....	103	...8,494,925	606521 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,697.0000	1,649.5000	(163,255)	0	0	0	0	244,625	244,625	401,700	1	0
MFSZ5.....	53	...4,371,175	606522 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,697.1000	1,649.5000	(84,005)	0	0	0	0	126,140	126,140	206,700	1	0
MFSZ5.....	31	...2,556,725	607145 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,709.2000	1,649.5000	(49,135)	0	0	0	0	92,535	92,535	120,900	1	0
MFSZ5.....	125	...10,309,375	607146 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,709.3000	1,649.5000	(198,125)	0	0	0	0	373,750	373,750	487,500	1	0
RTAZ5.....	9	986,310	606524 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9000	1,095.9000	(15,750)	0	0	0	0	45,900	45,900	48,600	6	0
RTAZ5.....	9	986,310	606528 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	1,146.9500	1,095.9000	(15,750)	0	0	0	0	45,945	45,945	48,600	6	0
RTAZ5.....	1	109,590	607148 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.2500	1,095.9000	(1,750)	0	0	0	0	6,535	6,535	5,400	6	0
RTAZ5.....	4	438,360	607149 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.3000	1,095.9000	(7,000)	0	0	0	0	26,160	26,160	21,600	6	0
RTAZ5.....	2	219,180	607150 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.3500	1,095.9000	(3,500)	0	0	0	0	13,090	13,090	10,800	6	0
RTAZ5.....	3	328,770	607151 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4000	1,095.9000	(5,250)	0	0	0	0	19,650	19,650	16,200	6	0
RTAZ5.....	7	767,130	607152 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	1,161.4500	1,095.9000	(12,250)	0	0	0	0	45,885	45,885	37,800	6	0
MESZ5.....	2	79,110	606514 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	803.1000	791.1000	(2,390)	0	0	0	0	1,200	1,200	4,200	1	0
MESZ5.....	20	791,100	606515 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	803.2000	791.1000	(23,900)	0	0	0	0	12,100	12,100	42,000	1	0
MESZ5.....	1	39,555	606516 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/15/2015	803.3000	791.1000	(1,195)	0	0	0	0	610	610	2,100	1	0
MESZ5.....	6	237,330	607137 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	810.7000	791.1000	(7,170)	0	0	0	0	5,880	5,880	12,600	1	0
MESZ5.....	4	158,220	607138 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	810.8000	791.1000	(4,780)	0	0	0	0	3,940	3,940	8,400	1	0
MESZ5.....	2	79,110	607139 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	811.0000	791.1000	(2,390)	0	0	0	0	1,990	1,990	4,200	1	0
MESZ5.....	5	197,775	607140 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	811.1000	791.1000	(5,975)	0	0	0	0	5,000	5,000	10,500	1	0
MESZ5.....	1	39,555	607141 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	811.2000	791.1000	(1,195)	0	0	0	0	1,005	1,005	2,100	1	0
MESZ5.....	3	118,665	607142 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	811.3000	791.1000	(3,585)	0	0	0	0	3,030	3,030	6,300	1	0
MESZ5.....	1	39,555	607143 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2015	NYF.....	09/16/2015	811.5000	791.1000	(1,195)	0	0	0	0	1,020	1,020	2,100	1	0
ESZ5.....	119	...11,356,765	606490 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0000	1,908.7000	(203,490)	0	0	0	0	210,035	210,035	547,400	6	0
ESZ5.....	33	...3,149,355	606491 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.0500	1,908.7000	(56,430)	0	0	0	0	58,328	58,328	151,800	6	0
ESZ5.....	5	477,175	606495 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1000	1,908.7000	(8,550)	0	0	0	0	8,850	8,850	23,000	6	0
ESZ5.....	3	286,305	606499 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.1500	1,908.7000	(5,130)	0	0	0	0	5,318	5,318	13,800	6	0
ESZ5.....	10	954,350	606500 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2000	1,908.7000	(17,100)	0	0	0	0	17,750	17,750	46,000	6	0
ESZ5.....	12	...1,145,220	606504 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.2500	1,908.7000	(20,520)	0	0	0	0	21,330	21,330	55,200	6	0
ESZ5.....	6	572,610	606505 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,944.3000	1,908.7000	(10,260)	0	0	0	0	10,680	10,680	27,600	6	0
ESZ5.....	5	477,175	607120 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5000	1,908.7000	(8,550)	0	0	0	0	15,200	15,200	23,000	6	0
ESZ5.....	26	...2,481,310	607121 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.5500	1,908.7000	(44,460)	0	0	0	0	79,105	79,105	119,600	6	0
ESZ5.....	56	...5,344,360	607122 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6000	1,908.7000	(95,760)	0	0	0	0	170,520	170,520	257,600	6	0
ESZ5.....	54	...5,153,490	607123 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.6500	1,908.7000	(92,340)	0	0	0	0	164,565	164,565	248,400	6	0
ESZ5.....	21	...2,004,135	607124 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7000	1,908.7000	(35,910)	0	0	0	0	64,050	64,050	96,600	6	0
ESZ5.....	24	...2,290,440	607125 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.7500	1,908.7000	(41,040)	0	0	0	0	73,260	73,260	110,400	6	0
ESZ5.....	2	190,870	607126 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,969.8000	1,908.7000	(3,420)	0	0	0	0	6,110	6,110	9,200	6	0
FAZ5.....	3	408,870	606507 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.7500	1,362.9000	(5,790)	0	0	0	0	11,355	11,355	20,100	6	0
FAZ5.....	6	817,740	606508 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8000	1,362.9000	(11,580)	0	0	0	0	22,740	22,740	40,200	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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAZ5.....	3	408,870	606509 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/15/2015	1,400.8500	1,362.9000	(5,790)	0	0	0	0	11,385	11,385	20,100	6	0
FAZ5.....	1	136,290	607128 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2000	1,362.9000	(1,930)	0	0	0	0	5,730	5,730	6,700	6	0
FAZ5.....	1	136,290	607129 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.2500	1,362.9000	(1,930)	0	0	0	0	5,735	5,735	6,700	6	0
FAZ5.....	3	408,870	607130 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3000	1,362.9000	(5,790)	0	0	0	0	17,220	17,220	20,100	6	0
FAZ5.....	3	408,870	607131 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.3500	1,362.9000	(5,790)	0	0	0	0	17,235	17,235	20,100	6	0
FAZ5.....	1	136,290	607132 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4000	1,362.9000	(1,930)	0	0	0	0	5,750	5,750	6,700	6	0
FAZ5.....	1	136,290	607133 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.4500	1,362.9000	(1,930)	0	0	0	0	5,755	5,755	6,700	6	0
FAZ5.....	1	136,290	607134 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.5000	1,362.9000	(1,930)	0	0	0	0	5,760	5,760	6,700	6	0
FAZ5.....	1	136,290	607135 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	12/18/2015	CME.....	09/16/2015	1,420.5500	1,362.9000	(1,930)	0	0	0	0	5,765	5,765	6,700	6	0
TYZ5.....	813	104,661,047	601769 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.4531	128.7344	63,512	0	0	0	0	(1,041,656)	(1,041,656)	3,746,120	1	1,000
TYZ5.....	3	386,203	601770 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.4844	128.7344	234	0	0	0	0	(3,750)	(3,750)	13,823	1	1,000
TYZ5.....	2	257,469	601771 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5234	128.7344	156	0	0	0	0	(2,422)	(2,422)	9,216	1	1,000
TYZ5.....	2	257,469	601772 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5469	128.7344	156	0	0	0	0	(2,375)	(2,375)	9,216	1	1,000
TYZ5.....	85	10,942,422	601773 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5547	128.7344	6,640	0	0	0	0	(100,274)	(100,274)	391,661	1	1,000
TYZ5.....	57	7,337,859	601774 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5625	128.7344	4,453	0	0	0	0	(66,797)	(66,797)	262,643	1	1,000
TYZ5.....	1,285	165,423,672	601775 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5703	128.7344	100,384	0	0	0	0	(1,495,830)	(1,495,830)	5,920,989	1	1,000
TYZ5.....	94	12,101,031	601776 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5781	128.7344	7,343	0	0	0	0	(108,688)	(108,688)	433,131	1	1,000
TYZ5.....	4	514,938	601777 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.5938	128.7344	312	0	0	0	0	(4,563)	(4,563)	18,431	1	1,000
TYZ5.....	2	257,469	601778 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/28/2015	127.6172	128.7344	156	0	0	0	0	(2,234)	(2,234)	9,216	1	1,000
TYZ5.....	1,558	200,568,156	607464 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	09/17/2015	127.2969	128.7344	121,711	0	0	0	0	(2,239,625)	(2,239,625)	7,178,911	1	1,000
TUZ5.....	681	149,160,281	598741 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	109.4375	109.5156	33,015	0	0	0	0	(106,406)	(106,406)	0	1	2,000
TUZ5.....	12	2,628,375	598742 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	109.4453	109.5156	582	0	0	0	0	(1,687)	(1,687)	0	1	2,000
TUZ5.....	1,997	437,405,406	598743 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	109.4531	109.5156	96,815	0	0	0	0	(249,625)	(249,625)	0	1	2,000
TUZ5.....	110	24,093,438	598744 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	109.4609	109.5156	5,333	0	0	0	0	(12,031)	(12,031)	0	1	2,000
TUZ5.....	2	438,063	599346 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.3594	109.5156	97	0	0	0	0	(625)	(625)	0	1	2,000
TUZ5.....	14	3,066,438	599347 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.3672	109.5156	679	0	0	0	0	(4,156)	(4,156)	0	1	2,000
TUZ5.....	130	28,474,063	599348 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.3750	109.5156	6,302	0	0	0	0	(36,563)	(36,563)	0	1	2,000
TUZ5.....	9	1,971,281	599349 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.3828	109.5156	436	0	0	0	0	(2,391)	(2,391)	0	1	2,000
TUZ5.....	23	5,037,719	599350 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.3984	109.5156	1,115	0	0	0	0	(5,391)	(5,391)	0	1	2,000
TUZ5.....	2,822	618,106,188	599351 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	109.4141	109.5156	136,811	0	0	0	0	(573,205)	(573,205)	0	1	2,000
TUZ5.....	3	657,094	600650 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3203	109.5156	145	0	0	0	0	(1,172)	(1,172)	0	1	2,000
TUZ5.....	14	3,066,438	600651 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3281	109.5156	679	0	0	0	0	(5,250)	(5,250)	0	1	2,000
TUZ5.....	33	7,228,031	600652 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3359	109.5156	1,600	0	0	0	0	(11,859)	(11,859)	0	1	2,000
TUZ5.....	5	1,095,156	600653 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3438	109.5156	242	0	0	0	0	(1,719)	(1,719)	0	1	2,000
TUZ5.....	2	438,063	600654 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3516	109.5156	97	0	0	0	0	(656)	(656)	0	1	2,000
TUZ5.....	34	7,447,063	600655 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3594	109.5156	1,648	0	0	0	0	(10,625)	(10,625)	0	1	2,000
TUZ5.....	1,483	324,823,344	600656 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3672	109.5156	71,896	0	0	0	0	(440,258)	(440,258)	0	1	2,000
TUZ5.....	547	119,810,094	600657 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	109.3750	109.5156	26,519	0	0	0	0	(153,844)	(153,844)	0	1	2,000
TUZ5.....	940	205,889,375	603125 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/03/2015	109.3281	109.5156	45,572	0	0	0	0	(352,500)	(352,500)	0	1	2,000
TUZ5.....	60	13,141,875	603126 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/03/2015	109.3359	109.5156	2,909	0	0	0	0	(21,562)	(21,562)	0	1	2,000
TUZ5.....	2,498	547,140,063	610827 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/30/2015	109.5156	109.5156	121,104	0	0	0	0	0	0	0	1	2,000
TUZ5.....	2	438,063	610828 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/30/2015	109.5234	109.5156	97	0	0	0	0	31	31	0	1	2,000

QE07.19

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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVZ5.....	119	.14,341,359	598631 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0547	120.5156	3,719	0	0	0	0	(54,852)	(54,852)	26,501	1	1,000
FVZ5.....	27	3,253,922	598632 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0625	120.5156	844	0	0	0	0	(12,235)	(12,235)	6,013	1	1,000
FVZ5.....	60	7,230,938	598633 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0703	120.5156	1,875	0	0	0	0	(26,719)	(26,719)	13,362	1	1,000
FVZ5.....	1,256	151,367,625	598634 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0781	120.5156	39,250	0	0	0	0	(549,500)	(549,500)	279,708	1	1,000
FVZ5.....	1,169	140,882,766	598635 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0859	120.5156	36,531	0	0	0	0	(502,308)	(502,308)	260,333	1	1,000
FVZ5.....	2,361	284,537,391	598636 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.0938	120.5156	73,781	0	0	0	0	(996,059)	(996,059)	525,789	1	1,000
FVZ5.....	729	.87,855,891	598637 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1016	120.5156	22,781	0	0	0	0	(301,857)	(301,857)	162,346	1	1,000
FVZ5.....	149	.17,956,828	598638 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1094	120.5156	4,656	0	0	0	0	(60,531)	(60,531)	33,182	1	1,000
FVZ5.....	153	.18,438,891	598639 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1172	120.5156	4,781	0	0	0	0	(60,961)	(60,961)	34,073	1	1,000
FVZ5.....	88	.10,605,375	598640 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1250	120.5156	2,750	0	0	0	0	(34,375)	(34,375)	19,597	1	1,000
FVZ5.....	106	.12,774,656	598641 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1328	120.5156	3,313	0	0	0	0	(40,579)	(40,579)	23,606	1	1,000
FVZ5.....	34	4,097,531	598642 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1719	120.5156	1,063	0	0	0	0	(11,688)	(11,688)	7,572	1	1,000
FVZ5.....	1,505	181,376,016	598643 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1797	120.5156	47,031	0	0	0	0	(505,590)	(505,590)	335,160	1	1,000
FVZ5.....	1,665	200,658,516	598644 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1875	120.5156	52,031	0	0	0	0	(546,336)	(546,336)	370,791	1	1,000
FVZ5.....	279	.33,623,859	598645 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/25/2015	120.1953	120.5156	8,719	0	0	0	0	(89,369)	(89,369)	62,133	1	1,000
FVZ5.....	149	.17,956,828	599330 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9531	120.5156	4,656	0	0	0	0	(83,813)	(83,813)	33,182	1	1,000
FVZ5.....	211	.25,428,797	599331 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9609	120.5156	6,594	0	0	0	0	(117,040)	(117,040)	46,989	1	1,000
FVZ5.....	460	.55,437,188	599332 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9688	120.5156	14,375	0	0	0	0	(251,565)	(251,565)	102,441	1	1,000
FVZ5.....	167	.20,126,109	599333 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9766	120.5156	5,219	0	0	0	0	(90,025)	(90,025)	37,190	1	1,000
FVZ5.....	48	5,784,750	599334 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9844	120.5156	1,500	0	0	0	0	(25,500)	(25,500)	10,689	1	1,000
FVZ5.....	1,082	130,397,906	599335 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	119.9922	120.5156	33,813	0	0	0	0	(566,362)	(566,362)	240,959	1	1,000
FVZ5.....	471	.56,762,859	599336 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	120.0000	120.5156	14,719	0	0	0	0	(242,862)	(242,862)	104,891	1	1,000
FVZ5.....	2,391	288,152,859	599337 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	120.0078	120.5156	74,719	0	0	0	0	(1,214,198)	(1,214,198)	532,470	1	1,000
FVZ5.....	21	2,530,828	599338 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/26/2015	120.0156	120.5156	656	0	0	0	0	(10,500)	(10,500)	4,677	1	1,000
FVZ5.....	8,479	#####	600481 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	119.7891	120.5156	264,969	0	0	0	0	(6,160,587)	(6,160,587)	1,888,252	1	1,000
FVZ5.....	7,159	862,771,359	600482 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	119.8750	120.5156	223,719	0	0	0	0	(4,586,270)	(4,586,270)	1,594,291	1	1,000
FVZ5.....	841	101,353,641	600483 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/27/2015	119.8828	120.5156	26,281	0	0	0	0	(532,202)	(532,202)	187,289	1	1,000
FVZ5.....	300	.36,154,688	602005 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/31/2015	119.5625	120.5156	9,375	0	0	0	0	(285,939)	(285,939)	66,809	1	1,000
FVZ5.....	300	.36,154,688	602006 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/31/2015	119.5703	120.5156	9,375	0	0	0	0	(283,596)	(283,596)	66,809	1	1,000
FVZ5.....	300	.36,154,688	602007 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/31/2015	119.5781	120.5156	9,375	0	0	0	0	(281,250)	(281,250)	66,809	1	1,000
FVZ5.....	300	.36,154,688	602008 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	08/31/2015	119.5938	120.5156	9,375	0	0	0	0	(276,564)	(276,564)	66,809	1	1,000
FVZ5.....	800	.96,412,500	602675 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.5234	120.5156	25,000	0	0	0	0	(793,752)	(793,752)	178,158	1	1,000
FVZ5.....	187	.22,536,422	602676 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.6563	120.5156	5,844	0	0	0	0	(160,704)	(160,704)	41,644	1	1,000
FVZ5.....	448	.53,991,000	602677 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.6641	120.5156	14,000	0	0	0	0	(381,503)	(381,503)	99,768	1	1,000
FVZ5.....	625	.75,322,266	602678 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.6719	120.5156	19,531	0	0	0	0	(527,344)	(527,344)	139,186	1	1,000
FVZ5.....	286	.34,467,469	602679 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.6797	120.5156	8,938	0	0	0	0	(239,079)	(239,079)	63,691	1	1,000
FVZ5.....	54	6,507,844	602680 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	12/31/2015	CBT.....	09/02/2015	119.6875	120.5156	1,688	0	0	0	0	(44,719)	(44,719)	12,026	1	1,000
12829999. Total-Long Futures-Hedging Other.....												(110,988,430)	0	0	0	0	130,389,826	130,389,826	364,483,726	XXX	XXX
1329999. Total-Long Futures.....												(110,988,430)	0	0	0	0	130,389,826	130,389,826	364,483,726	XXX	XXX

Short Futures

Hedging Other

0	0	CASH MARGIN.....							09/30/2015	0.0000	0.0000	35,123,533	35,123,533	0	0	0	0	0	0		0
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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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
USZ5.....	1,249	196,522,344	599355 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	154.6484	157.3438	(702,563)	0	0	0	0	3,366,442	3,366,442	0	1	1,000
USZ5.....	1	157,344	599356 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	154.7031	157.3438	(563)	0	0	0	0	2,641	2,641	0	1	1,000
USZ5.....	2,300	361,890,625	600688 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.2500	157.3438	(1,293,750)	0	0	0	0	7,115,625	7,115,625	0	1	1,000
USZ5.....	3	472,031	600689 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.2578	157.3438	(1,688)	0	0	0	0	9,258	9,258	0	1	1,000
USZ5.....	6	944,063	600690 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.2813	157.3438	(3,375)	0	0	0	0	18,375	18,375	0	1	1,000
USZ5.....	6	944,063	600691 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.2891	157.3438	(3,375)	0	0	0	0	18,328	18,328	0	1	1,000
USZ5.....	1	157,344	600692 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.3125	157.3438	(563)	0	0	0	0	3,031	3,031	0	1	1,000
USZ5.....	1	157,344	600693 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.3516	157.3438	(563)	0	0	0	0	2,992	2,992	0	1	1,000
USZ5.....	46	7,237,813	600694 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.4766	157.3438	(25,875)	0	0	0	0	131,891	131,891	0	1	1,000
USZ5.....	25	3,933,594	600695 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.5938	157.3438	(14,063)	0	0	0	0	68,750	68,750	0	1	1,000
USZ5.....	32	5,035,000	600696 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.6016	157.3438	(18,000)	0	0	0	0	87,750	87,750	0	1	1,000
USZ5.....	2	314,688	600697 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.6328	157.3438	(1,125)	0	0	0	0	5,422	5,422	0	1	1,000
USZ5.....	3	472,031	600698 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.6641	157.3438	(1,688)	0	0	0	0	8,039	8,039	0	1	1,000
USZ5.....	25	3,933,594	600699 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.6953	157.3438	(14,063)	0	0	0	0	66,211	66,211	0	1	1,000
USZ5.....	2	314,688	600700 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.7266	157.3438	(1,125)	0	0	0	0	5,234	5,234	0	1	1,000
USZ5.....	248	39,021,250	600701 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.7500	157.3438	(139,500)	0	0	0	0	643,250	643,250	0	1	1,000
USZ5.....	1	157,344	600702 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.8125	157.3438	(563)	0	0	0	0	2,531	2,531	0	1	1,000
USZ5.....	30	4,720,313	600703 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.8516	157.3438	(16,875)	0	0	0	0	74,766	74,766	0	1	1,000
USZ5.....	2	314,688	600704 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	154.9453	157.3438	(1,125)	0	0	0	0	4,797	4,797	0	1	1,000
WNZ5.....	9	1,443,656	599417 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.0000	160.4063	(6,188)	0	0	0	0	21,656	21,656	0	1	1,000
WNZ5.....	2	320,813	599418 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.0156	160.4063	(1,375)	0	0	0	0	4,781	4,781	0	1	1,000
WNZ5.....	39	6,255,844	599419 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.0313	160.4063	(26,813)	0	0	0	0	92,625	92,625	0	1	1,000
WNZ5.....	37	5,935,031	599420 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.0469	160.4063	(25,438)	0	0	0	0	87,297	87,297	0	1	1,000
WNZ5.....	13	2,085,281	599421 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.0781	160.4063	(8,938)	0	0	0	0	30,266	30,266	0	1	1,000
WNZ5.....	2	320,813	599422 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.1406	160.4063	(1,375)	0	0	0	0	4,531	4,531	0	1	1,000
WNZ5.....	115	18,446,719	599423 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.1563	160.4063	(79,063)	0	0	0	0	258,750	258,750	0	1	1,000
WNZ5.....	7	1,122,844	599424 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.1719	160.4063	(4,813)	0	0	0	0	15,641	15,641	0	1	1,000
WNZ5.....	2	320,813	599425 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.1875	160.4063	(1,375)	0	0	0	0	4,438	4,438	0	1	1,000
WNZ5.....	30	4,812,188	599426 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2031	160.4063	(20,625)	0	0	0	0	66,094	66,094	0	1	1,000
WNZ5.....	1	160,406	599427 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2188	160.4063	(688)	0	0	0	0	2,188	2,188	0	1	1,000
WNZ5.....	12	1,924,875	599428 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2344	160.4063	(8,250)	0	0	0	0	26,062	26,062	0	1	1,000
WNZ5.....	9	1,443,656	599429 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2500	160.4063	(6,188)	0	0	0	0	19,406	19,406	0	1	1,000
WNZ5.....	1	160,406	599430 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2656	160.4063	(688)	0	0	0	0	2,141	2,141	0	1	1,000
WNZ5.....	3	481,219	599431 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2813	160.4063	(2,063)	0	0	0	0	6,375	6,375	0	1	1,000
WNZ5.....	4	641,625	599432 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.2969	160.4063	(2,750)	0	0	0	0	8,437	8,437	0	1	1,000
WNZ5.....	13	2,085,281	599433 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.3125	160.4063	(8,938)	0	0	0	0	27,219	27,219	0	1	1,000
WNZ5.....	6	962,438	599434 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.3281	160.4063	(4,125)	0	0	0	0	12,469	12,469	0	1	1,000
WNZ5.....	18	2,887,313	599435 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.3594	160.4063	(12,375)	0	0	0	0	36,844	36,844	0	1	1,000
WNZ5.....	4	641,625	599436 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.3750	160.4063	(2,750)	0	0	0	0	8,125	8,125	0	1	1,000
WNZ5.....	5	802,031	599437 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.3906	160.4063	(3,438)	0	0	0	0	10,078	10,078	0	1	1,000
WNZ5.....	3	481,219	599438 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.4219	160.4063	(2,063)	0	0	0	0	5,953	5,953	0	1	1,000

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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNZ5.....	11	1,764,469	599439 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.4531	160.4063	(7,563)	0	0	0	0	21,484	21,484	0	1	1,000
WNZ5.....	23	3,689,344	599440 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.5156	160.4063	(15,813)	0	0	0	0	43,484	43,484	0	1	1,000
WNZ5.....	18	2,887,313	599441 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.7656	160.4063	(12,375)	0	0	0	0	29,531	29,531	0	1	1,000
WNZ5.....	1	160,406	599442 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	158.8438	160.4063	(688)	0	0	0	0	1,563	1,563	0	1	1,000
WNZ5.....	31	4,972,594	599443 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.1094	160.4063	(21,313)	0	0	0	0	40,203	40,203	0	1	1,000
WNZ5.....	1	160,406	599444 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.1250	160.4063	(688)	0	0	0	0	1,281	1,281	0	1	1,000
WNZ5.....	1	160,406	599445 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.1406	160.4063	(688)	0	0	0	0	1,266	1,266	0	1	1,000
WNZ5.....	8	1,283,250	599446 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.1719	160.4063	(5,500)	0	0	0	0	9,875	9,875	0	1	1,000
WNZ5.....	35	5,614,219	599447 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.2031	160.4063	(24,063)	0	0	0	0	42,109	42,109	0	1	1,000
WNZ5.....	3	481,219	599448 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.2344	160.4063	(2,063)	0	0	0	0	3,516	3,516	0	1	1,000
WNZ5.....	3	481,219	599449 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.2656	160.4063	(2,063)	0	0	0	0	3,422	3,422	0	1	1,000
WNZ5.....	39	6,255,844	599450 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.3281	160.4063	(26,813)	0	0	0	0	42,047	42,047	0	1	1,000
WNZ5.....	11	1,764,469	599451 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.3594	160.4063	(7,563)	0	0	0	0	11,516	11,516	0	1	1,000
WNZ5.....	4	641,625	599452 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.3906	160.4063	(2,750)	0	0	0	0	4,062	4,062	0	1	1,000
WNZ5.....	12	1,924,875	599453 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.4219	160.4063	(8,250)	0	0	0	0	11,812	11,812	0	1	1,000
WNZ5.....	5	802,031	599454 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.4531	160.4063	(3,438)	0	0	0	0	4,766	4,766	0	1	1,000
WNZ5.....	5	802,031	599455 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.4844	160.4063	(3,438)	0	0	0	0	4,609	4,609	0	1	1,000
WNZ5.....	1	160,406	599456 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.5156	160.4063	(688)	0	0	0	0	891	891	0	1	1,000
WNZ5.....	10	1,604,063	599457 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.5469	160.4063	(6,875)	0	0	0	0	8,594	8,594	0	1	1,000
WNZ5.....	4	641,625	599458 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.5781	160.4063	(2,750)	0	0	0	0	3,312	3,312	0	1	1,000
WNZ5.....	4	641,625	599459 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.6094	160.4063	(2,750)	0	0	0	0	3,187	3,187	0	1	1,000
WNZ5.....	1	160,406	599460 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.6250	160.4063	(688)	0	0	0	0	781	781	0	1	1,000
WNZ5.....	34	5,453,813	599461 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.6406	160.4063	(23,375)	0	0	0	0	26,031	26,031	0	1	1,000
WNZ5.....	3	481,219	599462 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.6563	160.4063	(2,063)	0	0	0	0	2,250	2,250	0	1	1,000
WNZ5.....	5	802,031	599463 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.6719	160.4063	(3,438)	0	0	0	0	3,672	3,672	0	1	1,000
WNZ5.....	6	962,438	599464 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.7031	160.4063	(4,125)	0	0	0	0	4,219	4,219	0	1	1,000
WNZ5.....	1	160,406	599465 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.7344	160.4063	(688)	0	0	0	0	672	672	0	1	1,000
WNZ5.....	20	3,208,125	599466 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.7500	160.4063	(13,750)	0	0	0	0	13,125	13,125	0	1	1,000
WNZ5.....	436	69,937,125	599467 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.7656	160.4063	(299,750)	0	0	0	0	279,310	279,310	0	1	1,000
WNZ5.....	1	160,406	599468 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.7969	160.4063	(688)	0	0	0	0	609	609	0	1	1,000
WNZ5.....	24	3,849,750	599469 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.8125	160.4063	(16,500)	0	0	0	0	14,250	14,250	0	1	1,000
WNZ5.....	1	160,406	599470 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.8906	160.4063	(688)	0	0	0	0	516	516	0	1	1,000
WNZ5.....	1	160,406	599471 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	159.9844	160.4063	(688)	0	0	0	0	422	422	0	1	1,000
WNZ5.....	2	320,813	599472 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	160.1250	160.4063	(1,375)	0	0	0	0	563	563	0	1	1,000
WNZ5.....	2	320,813	599473 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/26/2015	160.1406	160.4063	(1,375)	0	0	0	0	531	531	0	1	1,000
WNZ5.....	1	160,406	600793 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	157.7813	160.4063	(688)	0	0	0	0	2,625	2,625	0	1	1,000
WNZ5.....	1	160,406	600794 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	157.7969	160.4063	(688)	0	0	0	0	2,609	2,609	0	1	1,000
WNZ5.....	1	160,406	600795 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	157.9219	160.4063	(688)	0	0	0	0	2,484	2,484	0	1	1,000
WNZ5.....	4	641,625	600796 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	157.9531	160.4063	(2,750)	0	0	0	0	9,812	9,812	0	1	1,000
WNZ5.....	1	160,406	600797 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	157.9688	160.4063	(688)	0	0	0	0	2,438	2,438	0	1	1,000
WNZ5.....	4	641,625	600798 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.0000	160.4063	(2,750)	0	0	0	0	9,625	9,625	0	1	1,000
WNZ5.....	14	2,245,688	600799 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.0313	160.4063	(9,625)	0	0	0	0	33,250	33,250	0	1	1,000

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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNZ5.....	4	641,625	600800 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.0625	160.4063	(2,750)	0	0	0	0	9,375	9,375	0	1	1,000
WNZ5.....	2	320,813	600801 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.1094	160.4063	(1,375)	0	0	0	0	4,594	4,594	0	1	1,000
WNZ5.....	1	160,406	600802 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.1250	160.4063	(688)	0	0	0	0	2,281	2,281	0	1	1,000
WNZ5.....	1	160,406	600803 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.1406	160.4063	(688)	0	0	0	0	2,266	2,266	0	1	1,000
WNZ5.....	1	160,406	600804 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.1719	160.4063	(688)	0	0	0	0	2,234	2,234	0	1	1,000
WNZ5.....	2	320,813	600805 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.1875	160.4063	(1,375)	0	0	0	0	4,438	4,438	0	1	1,000
WNZ5.....	69	11,068,031	600806 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.2656	160.4063	(47,438)	0	0	0	0	147,703	147,703	0	1	1,000
WNZ5.....	1	160,406	600807 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.2969	160.4063	(688)	0	0	0	0	2,109	2,109	0	1	1,000
WNZ5.....	1	160,406	600808 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.3750	160.4063	(688)	0	0	0	0	2,031	2,031	0	1	1,000
WNZ5.....	38	6,095,438	600809 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.4219	160.4063	(26,125)	0	0	0	0	75,406	75,406	0	1	1,000
WNZ5.....	10	1,604,063	600810 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.4375	160.4063	(6,875)	0	0	0	0	19,688	19,688	0	1	1,000
WNZ5.....	10	1,604,063	600811 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.4531	160.4063	(6,875)	0	0	0	0	19,531	19,531	0	1	1,000
WNZ5.....	2	320,813	600812 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.4688	160.4063	(1,375)	0	0	0	0	3,875	3,875	0	1	1,000
WNZ5.....	24	3,849,750	600813 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.4844	160.4063	(16,500)	0	0	0	0	46,125	46,125	0	1	1,000
WNZ5.....	2,981	478,171,031	600814 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.5000	160.4063	(2,049,438)	0	0	0	0	5,682,531	5,682,531	0	1	1,000
WNZ5.....	16	2,566,500	600815 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.5156	160.4063	(11,000)	0	0	0	0	30,250	30,250	0	1	1,000
WNZ5.....	2	320,813	600816 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.5313	160.4063	(1,375)	0	0	0	0	3,750	3,750	0	1	1,000
WNZ5.....	1	160,406	600817 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.5781	160.4063	(688)	0	0	0	0	1,828	1,828	0	1	1,000
WNZ5.....	1	160,406	600818 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.5938	160.4063	(688)	0	0	0	0	1,813	1,813	0	1	1,000
WNZ5.....	130	20,852,813	600819 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.6094	160.4063	(89,375)	0	0	0	0	233,593	233,593	0	1	1,000
WNZ5.....	1	160,406	600820 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.6250	160.4063	(688)	0	0	0	0	1,781	1,781	0	1	1,000
WNZ5.....	16	2,566,500	600821 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.6406	160.4063	(11,000)	0	0	0	0	28,250	28,250	0	1	1,000
WNZ5.....	1	160,406	600822 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.6719	160.4063	(688)	0	0	0	0	1,734	1,734	0	1	1,000
WNZ5.....	1	160,406	600823 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.7031	160.4063	(688)	0	0	0	0	1,703	1,703	0	1	1,000
WNZ5.....	4	641,625	600824 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.7188	160.4063	(2,750)	0	0	0	0	6,750	6,750	0	1	1,000
WNZ5.....	20	3,208,125	600825 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.7656	160.4063	(13,750)	0	0	0	0	32,812	32,812	0	1	1,000
WNZ5.....	1	160,406	600826 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.7813	160.4063	(688)	0	0	0	0	1,625	1,625	0	1	1,000
WNZ5.....	12	1,924,875	600827 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.7969	160.4063	(8,250)	0	0	0	0	19,312	19,312	0	1	1,000
WNZ5.....	1	160,406	600828 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.8281	160.4063	(688)	0	0	0	0	1,578	1,578	0	1	1,000
WNZ5.....	11	1,764,469	600829 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.8594	160.4063	(7,563)	0	0	0	0	17,016	17,016	0	1	1,000
WNZ5.....	1	160,406	600830 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.8906	160.4063	(688)	0	0	0	0	1,516	1,516	0	1	1,000
WNZ5.....	3	481,219	600831 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.9219	160.4063	(2,063)	0	0	0	0	4,453	4,453	0	1	1,000
WNZ5.....	1	160,406	600832 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	158.9375	160.4063	(688)	0	0	0	0	1,469	1,469	0	1	1,000
WNZ5.....	1	160,406	600833 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.1094	160.4063	(688)	0	0	0	0	1,297	1,297	0	1	1,000
WNZ5.....	1	160,406	600834 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.1250	160.4063	(688)	0	0	0	0	1,281	1,281	0	1	1,000
WNZ5.....	1	160,406	600835 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.2031	160.4063	(688)	0	0	0	0	1,203	1,203	0	1	1,000
WNZ5.....	1	160,406	600836 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.3594	160.4063	(688)	0	0	0	0	1,047	1,047	0	1	1,000
WNZ5.....	2,810	450,741,563	600837 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.3672	160.4063	(1,931,875)	0	0	0	0	2,919,759	2,919,759	0	1	1,000
WNZ5.....	3	481,219	600838 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.3906	160.4063	(2,063)	0	0	0	0	3,047	3,047	0	1	1,000
WNZ5.....	15	2,406,094	600839 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.4063	160.4063	(10,313)	0	0	0	0	15,000	15,000	0	1	1,000
WNZ5.....	2	320,813	600840 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/27/2015	159.4531	160.4063	(1,375)	0	0	0	0	1,906	1,906	0	1	1,000
WNZ5.....	12	1,924,875	602024 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	12/21/2015	CBT.....	08/31/2015	158.9688	160.4063	(8,250)	0	0	0	0	17,250	17,250	0	1	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income 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	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNZ5.....	107	..17,163,469	602025 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.08/31/2015	159.0625	160.4063	(73,563)	0	0	0	0	143,781	143,781	0	1	1,000
WNZ5.....	59	...9,463,969	602026 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.08/31/2015	159.1250	160.4063	(40,563)	0	0	0	0	75,594	75,594	0	1	1,000
WNZ5.....	59	...9,463,969	602027 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.08/31/2015	159.2188	160.4063	(40,563)	0	0	0	0	70,063	70,063	0	1	1,000
WNZ5.....	348	..55,821,375	604701 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.09/10/2015	157.0938	160.4063	(239,250)	0	0	0	0	1,152,750	1,152,750	0	1	1,000
WNZ5.....	134	..21,494,438	606215 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.09/14/2015	158.4375	160.4063	(92,125)	0	0	0	0	263,813	263,813	0	1	1,000
WNZ5.....	400	..64,162,500	608190 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.09/21/2015	156.0938	160.4063	(275,000)	0	0	0	0	1,725,000	1,725,000	0	1	1,000
WNZ5.....	500	..80,203,125	608616 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.09/23/2015	158.6250	160.4063	(343,750)	0	0	0	0	890,625	890,625	0	1	1,000
WNZ5.....	100	..16,040,625	608617 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.09/23/2015	158.7188	160.4063	(68,750)	0	0	0	0	168,750	168,750	0	1	1,000
TYZ5.....	133	..17,121,672	599475 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	.12/21/2015	CBT.....	.08/26/2015	127.8594	128.7344	(10,390)	0	0	0	0	116,375	116,375	179,550	1	1,000
13429999. Total-Short Futures-Hedging Other.....												..26,650,143	35,123,533	0	0	0	..27,072,992	27,072,992	179,550	XXX	XXX
1389999. Total-Short Futures.....												..26,650,143	35,123,533	0	0	0	..27,072,992	27,072,992	179,550	XXX	XXX
1409999. Total-Hedging Other.....												..(84,338,287)	35,123,533	0	0	0	..157,462,818	...157,462,818	..364,663,276	XXX	XXX
1449999. TOTAL.....												..(84,338,287)	35,123,533	0	0	0	..157,462,818	...157,462,818	..364,663,276	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
SG Americas Securities, LLC	0	34,103,677	..34,103,677
Morgan Stanley & Co LLC	0	1,019,856	1,019,856
Total Net Cash Deposits.....	0	35,123,533	..35,123,533

(a)	Code	Description of Hedged Risk(s)
	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	35,123,533	0	35,123,533	0	(84,338,287)	0	364,663,276	0
NAIC 1 Designation											
Bank of America, N.A.....	B4TYDEB6GKMZO031MB27.....	Y.....	Y.....	44,500,000	19,563,758	0	0	41,008,463	0	7,047,763	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	53,200,000	45,430,969	0	0	54,391,866	0	1,191,866	53,618,008
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	Y.....	Y.....	105,480,000	82,182,862	0	0	98,158,569	0	43,931,249	20,634,111
Citibank, N.A.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	9,900,000	2,886,794	0	0	8,207,550	0	5,479,610	0
Credit Agricole Corporate & Investment Bank.....	1VUV7VQFKUQJSJ21A208.....	Y.....	Y.....	235,335,000	222,092,034	0	0	236,157,920	0	822,920	15,301,653
Credit Suisse International.....	E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	62,500,000	57,457,994	0	0	61,957,684	0	11,018,611	5,976,605
Deutsche Bank AG LONDON.....	7LTFWZYICNSX8D621K86.....	Y.....	Y.....	49,680,000	24,911,852	0	0	39,974,238	0	11,800,343	0
Goldman Sachs Financial Markets L.P.....	VF1AUT09OCSW5Y7OE568.....	Y.....	Y.....	92,101,000	102,619,913	0	10,518,913	102,650,652	0	10,549,652	24,643,009
Goldman Sachs International.....	W22LROWP2IHZNB6K528.....	Y.....	Y.....	(35,940,000)	0	(10,428,480)	25,511,520	0	(515,125)	35,424,875	38,057,684
HSBC Bank USA, N.A.....	1IE8VN30JCEQV1H4R804.....	Y.....	Y.....	42,460,839	4,132,873	0	0	4,910,509	0	16,194,507	0
ING Bank N.V.....	Z0MI2JT14K8OXYZWX446.....	Y.....	Y.....	(3,500,000)	0	(3,281,055)	218,945	0	(3,281,055)	218,945	949,772
JPMorgan Chase Bank, N.A.....	7H6GLXDRUGQU57RNE97.....	Y.....	Y.....	94,360,000	37,554,194	0	0	77,914,808	0	33,988,101	0
Morgan Stanley & Co. International plc.....	4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	(9,480,000)	0	(3,074,098)	6,405,902	0	(3,074,098)	6,405,902	31,810,683
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54.....	Y.....	Y.....	(11,220,000)	0	(6,979,212)	4,240,788	0	(4,872,476)	6,347,524	27,052,612
NATIXIS SA.....	KX1WK48MPD4Y2NCUIZ63.....	Y.....	Y.....	(2,300,000)	0	(2,654,281)	0	0	(1,968,747)	331,253	2,122,183
ROYAL BANK OF SCOTLAND GROUP PLC.....	RR3QWICWWIPCS8A4S074.....	Y.....	Y.....	10,628,000	0	0	0	11,189,702	0	561,702	2,093,696
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	35,840,000	29,609,723	0	0	35,984,532	0	144,532	89,053,201
Merrill Lynch Capital Services Inc.....	GDWTXX036O1TB7DW3U69.....	N.....	N.....	0	21,886,227	0	21,886,227	27,399,227	0	27,399,227	27,000,000
0299999. Total NAIC 1 Designation.....				773,544,839	650,329,193	(26,417,125)	68,782,296	799,905,719	(13,711,501)	89,398,397	441,162,685
0999999. Gross Totals.....				773,544,839	685,452,726	(26,417,125)	103,905,828	799,905,719	(98,049,789)	89,398,397	805,825,961
1. Offset per SSAP No. 64					26,417,125	(26,417,125)					
2. Net after right of offset per SSAP No. 64					659,035,601	(0)					

QE08

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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

Month End Depository Balances

1	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	(33,615)	2,207,305	945,280	XXX
BANK OF AMERICA..... HARTFORD, CT.....		0.000	0	0	(197,280,170)	97,921,795	(181,338,049)	XXX
BANK OF AMERICA..... NEW YORK, NY.....		0.000	0	0	2,103,574	(16,830,029)	3,196,739	XXX
BANK OF AMERICA..... SAN FRANCISCO ,CA.....		0.000	0	0	5,010	188,462	918,838	XXX
BANK OF BOSTON..... BOSTON, MA.....		0.000	0	0	12,577	1,476,444	39,963	XXX
CANADIAN IMPERIAL BANK OF COMMERCE..... MONTREAL, CANADA.....		0.000	0	0	43,203	44,718	33,224	XXX
JP MORGAN CHASE..... CHICAGO, IL.....		0.000	0	0	25,026,068	396,789	16,728,104	XXX
JP MORGAN CHASE..... NEW YORK, NY.....		0.000	0	0	249,658,514	35,390,840	277,651,728	XXX
JP MORGAN CHASE..... SPRINGFIELD,IL.....		0.000	0	0	124,572	265,296	124,009	XXX
JP MORGAN CHASE..... SYRACUSE, NY.....		0.000	0	0	(12,445,858)	(1,128,900)	(7,583,537)	XXX
MELLON BANK..... PITTSBURGH, PA.....		0.000	0	0	2,367,234	2,341,473	2,449,279	XXX
NORTHERN TRUST..... CHICAGO, IL.....		0.000	0	0	490,595	127,180,012	527,389	XXX
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		0.000	0	0	255,443	(56,918,107)	254,499	XXX
SANTANDER BANK..... NEW YORK, NY.....		0.000	0	0	127,219,048	324,581	127,291,866	XXX
STATE STREET..... BOSTON, MA.....		0.000	0	0	(1,031,241)	666	(293,277)	XXX
SUNTRUST..... DES MOINES, IA.....		0.000	0	0	46,694	110,009	78,525	XXX
SUNTRUST..... ROANOKE, VA.....		0.000	0	0	41,212	0	37,913	XXX
WACHOVIA BANK..... PHILADELPHIA , PA.....		0.000	0	0	39,902	56,030	655,001	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	196,642,761	193,027,383	241,717,496	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	196,642,761	193,027,383	241,717,496	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	609,847	(116,024)	594,642	XXX
0599999. Total Cash.....	XXX	XXX	0	0	197,252,608	192,911,360	242,312,137	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE