

QUARTERLY STATEMENT
As of March 31, 2017
of the Condition and Affairs of the
AXA EQUITABLE LIFE INSURANCE COMPANY

NAIC Group Code 0968 (Current) 0968 (Prior) NAIC Company Code 62944 Employer's ID Number 13-5570651
Organized under the Laws of New York State of Domicile or Port of Entry New York Country of Domicile United States of America
Incorporated/Organized: July 26, 1859 Commenced Business: July 28, 1859
Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 15th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.axa.com
Statutory Statement Contact: Nicholas Gismondi, Lead Director (201) 743-5073
E-Mail Address: controllers@axa.us.com Fax Number: (201) 743-5006

OFFICERS

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

JOSHUA ETHAN BRAVERMAN
Senior Executive Director and Treasurer

DAVE SOL HATTEM
Senior Executive Director and General Counsel

BRIAN ROSS WINIKOFF
Senior Executive Director

ANDERS BJÖRN MALMSTRÖM
Senior Executive Director and Chief Financial Officer

MARINE SOPHIE de BOUCAUD
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

ANTHONY FRANK RECINE
Managing Director and Chief Auditor

KAREN FIELD HAZIN
Lead Director, Secretary and Associate General Counsel

DIRECTORS

THOMAS BUBERL
BARBARA ANNE FALLON-WALSH
KRISTI ANN MATUS
RICHARD CHARLES VAUGHAN

RAMON EUGENE de OLIVEIRA
DANIEL GEORGE KAYE
BERTRAM LEE SCOTT

PAUL JAMES EVANS
MARK PEARSON
LORIE ANN SLUTSKY

State of New York } ss
County of New York

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 9 day of May, 2017

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 Sep 9, 2018

AXA EQUITABLE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	32,070,642,287	0	32,070,642,287	31,839,322,506
2. Stocks:				
2.1 Preferred stocks.....	399,087,972	0	399,087,972	395,895,640
2.2 Common stocks.....	1,349,454,210	0	1,349,454,210	1,284,894,325
3. Mortgage loans on real estate:				
3.1 First liens.....	10,064,435,221	0	10,064,435,221	9,641,890,380
3.2 Other than first liens.....	90,000,001	0	90,000,001	90,000,001
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 (\$.....291,133,977), cash equivalents (\$.....0) and short-term investments (\$.....385,426,743).....	676,560,720	0	676,560,720	1,243,845,231
6. Contract loans (including \$.....0 premium notes).....	3,323,200,870	3,473,641	3,319,727,229	3,357,042,180
7. Derivatives.....	1,014,182,415	0	1,014,182,415	71,467,248
8. Other invested assets.....	1,481,592,067	24,866,605	1,456,725,462	1,369,065,231
9. Receivables for securities.....	32,408,387	0	32,408,387	21,120,405
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	69,318,272	0	69,318,272	716,636,040
12. Subtotals, cash and invested assets (Lines 1 to 11).....	50,570,882,423	28,340,246	50,542,542,177	50,031,179,188
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	535,767,474	0	535,767,474	547,068,018
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	147,955,915	5,347,426	142,608,489	124,381,125
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	117,123,451	0	117,123,451	122,912,242
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	89,305,489	0	89,305,489	83,659,320
16.2 Funds held by or deposited with reinsured companies.....	7,868,090	0	7,868,090	7,679,382
16.3 Other amounts receivable under reinsurance contracts.....	16,327,936	0	16,327,936	17,325,371
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	39,608,033	0	39,608,033	0
18.2 Net deferred tax asset.....	527,047,868	123,747,868	403,300,000	419,700,000
19. Guaranty funds receivable or on deposit.....	17,069,980	0	17,069,980	17,041,826
20. Electronic data processing equipment and software.....	110,054,579	105,595,571	4,459,008	5,002,474
21. Furniture and equipment, including health care delivery assets (\$.....0).....	10,536,517	10,536,517	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	18,187	0	18,187	20,163
23. Receivables from parent, subsidiaries and affiliates.....	97,971,943	0	97,971,943	98,823,966
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	925,549,001	4,826,605	920,722,396	915,518,853
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	53,213,086,886	278,394,233	52,934,692,653	52,390,311,928
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	126,350,837,253	0	126,350,837,253	121,677,611,652
28. Total (Lines 26 and 27).....	179,563,924,139	278,394,233	179,285,529,906	174,067,923,580

DETAILS OF WRITE-INS				
1101. Collateral on Derivative Instruments.....	68,490,000	0	68,490,000	713,950,000
1102. Miscellaneous invested assets.....	828,272	0	828,272	2,686,040
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).....	69,318,272	0	69,318,272	716,636,040
2501. Aviation reinsurance premiums due and unpaid.....	621,719	0	621,719	621,717
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	183,015	0	183,015	3,816,154
2503. Miscellaneous assets.....	36,506,946	0	36,506,946	28,368,249
2598. Summary of remaining write-ins for Line 25 from overflow page.....	888,237,321	4,826,605	883,410,716	882,712,733
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	925,549,001	4,826,605	920,722,396	915,518,853

AXA EQUITABLE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....41,518,428,967 less \$.....0 included in Line 6.3 (including \$.....8,258 Modco Reserve).....	41,518,428,967	41,412,259,575
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	592,313,450	595,780,551
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,230,774,996	2,972,957,064
4. Contract claims:		
4.1 Life.....	403,817,535	418,077,612
4.2 Accident and health.....	52,101,863	53,758,314
5. Policyholders' dividends \$....3,968,522 and coupons \$.....0 due and unpaid.....	3,968,522	2,319,865
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	160,749,625	221,332,136
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	55,336,359	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 \$.....(16,370) discount; including \$....740,869 accident and health premiums.....	6,285,986	5,235,060
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.....	5,268,231	4,822,303
9.3 Other amounts payable on reinsurance, including \$.....(27) assumed and \$....1,404,007 ceded.....	1,403,980	413,957
9.4 Interest Maintenance Reserve.....	105,967,622	107,739,142
10. Commissions to agents due or accrued - life and annuity contracts \$....3,814,950, accident and health \$....44,912 and deposit-type contract funds \$.....0.....	3,859,862	8,193,826
11. Commissions and expense allowances payable on reinsurance assumed.....	3,808,338	4,202,721
12. General expenses due or accrued.....	311,103,640	370,692,873
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,385,531,518) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,270,563,009)	(2,354,210,774)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	37,187,948	29,668,026
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	20,305,191
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	2,706,578	3,015,125
17. Amounts withheld or retained by company as agent or trustee.....	1,104,444,278	842,039,378
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	174,077,013	150,838,877
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	45,338	43,088
21. Liability for benefits for employees and agents if not included above.....	93,979,229	93,672,432
22. Borrowed money \$....1,775,993,607 and interest thereon \$....3,326,794.....	1,779,320,401	1,996,117,887
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	556,535,314	431,845,331
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	530,136	532,610
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	14,908,428	69,597,494
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.....	21,989,760	31,541,457
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.....	117,743,965	119,070,937
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	48,088,094,355	47,611,862,058
27. From Separate Accounts statement.....	126,285,028,174	121,609,363,330
28. Total liabilities (Lines 26 and 27).....	174,373,122,529	169,221,225,388
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	2,747,130,182	2,747,006,689
34. Aggregate write-ins for special surplus funds.....	1,202,278,018	1,202,278,018
35. Unassigned funds (surplus).....	960,499,177	894,913,485
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 \$....65,809,079 in Separate Accounts Statement).....	4,909,907,377	4,844,198,192
38. Totals of Lines 29, 30 and 37.....	4,912,407,377	4,846,698,192
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	179,285,529,906	174,067,923,580

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	13,699,470	13,789,709
2503. Accrued interest on policy claims and other contract funds.....	3,913,535	3,893,844
2598. Summary of remaining write-ins for Line 25 from overflow page.....	100,128,019	101,384,443
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	117,743,965	119,070,937
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.....	1,169,778,018	1,169,778,018
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).....	1,202,278,018	1,202,278,018

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.....	3,430,859,420	3,106,338,331	12,815,726,019
2. Considerations for supplementary contracts with life contingencies.....	6,626,178	4,181,179	22,147,890
3. Net investment income.....	416,985,206	737,268,955	2,753,021,473
4. Amortization of Interest Maintenance Reserve (IMR).....	4,746,160	4,849,286	22,542,776
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(176,571,549)	5,900,645	(549,728,896)
6. Commissions and expense allowances on reinsurance ceded.....	5,191,134	4,661,581	23,449,064
7. Reserve adjustments on reinsurance ceded.....	(1,986,245)	(688,688)	(2,494,516)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	360,467,767	325,920,740	1,361,457,430
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	47,435,255	41,200,980	177,495,923
9. Totals (Lines 1 to 8.3).....	4,093,753,326	4,229,633,009	16,623,617,163
10. Death benefits.....	574,811,182	460,284,679	1,794,233,523
11. Matured endowments (excluding guaranteed annual pure endowments).....	6,062,928	3,366,785	9,528,691
12. Annuity benefits.....	421,265,743	369,514,233	1,448,562,177
13. Disability benefits and benefits under accident and health contracts.....	19,181,764	18,962,086	67,487,054
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	2,549,903,312	2,380,525,122	9,151,110,289
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	17,293,657	14,216,382	99,676,074
18. Payments on supplementary contracts with life contingencies.....	13,748,253	14,176,862	56,893,193
19. Increase in aggregate reserves for life and accident and health contracts.....	102,702,291	695,656,768	979,268,937
20. Totals (Lines 10 to 19).....	3,704,969,130	3,956,702,917	13,606,759,938
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	272,221,388	265,509,787	1,086,343,701
22. Commissions and expense allowances on reinsurance assumed.....	1,497,649	2,111,228	8,132,339
23. General insurance expenses.....	187,732,879	176,341,640	634,643,531
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	24,301,962	24,909,663	81,649,500
25. Increase in loading on deferred and uncollected premiums.....	2,986,778	(53,404)	(607,271)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(96,664,540)	(160,834,888)	(118,536,558)
27. Aggregate write-ins for deductions.....	5,162,085	12,555,360	49,813,139
28. Totals (Lines 20 to 27).....	4,102,207,331	4,277,242,303	15,348,198,319
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(8,454,005)	(47,609,294)	1,275,418,844
30. Dividends to policyholders.....	53,733,846	56,378,110	221,658,447
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(62,187,851)	(103,987,404)	1,053,760,397
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(53,764,197)	(273,111,707)	(241,197,494)
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).....	(8,423,654)	169,124,303	1,294,957,891
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(280,977,004) (excluding taxes of \$.....1,601,729 transferred to the IMR).....	(473,202,024)	(55,372,939)	(616,137,843)
35. Net income (Line 33 plus Line 34).....	(481,625,678)	113,751,364	678,820,048
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	4,846,698,192	5,422,563,223	5,422,563,223
37. Net income (Line 35).....	(481,625,678)	113,751,364	678,820,048
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....289,851,249.....	607,234,209	151,946,822	(350,455,112)
39. Change in net unrealized foreign exchange capital gain (loss).....	1,891,732	3,931,316	1,653,475
40. Change in net deferred income tax.....	(11,227,283)	90,146,368	193,565,700
41. Change in nonadmitted assets.....	71,808,704	3,968,647	(127,478,152)
42. Change in liability for reinsurance in unauthorized and certified companies.....	2,474	55,941,590	55,941,439
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(124,689,983)	(75,155,434)	40,981,945
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(172,026,256)	10,424,388	(514,162,947)
47. Other changes in surplus in Separate Accounts Statement.....	174,132,307	(6,464,409)	514,236,550
48. Change in surplus notes.....	0	0	0
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.....	123,493	72,465	1,019,833
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(1,050,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	85,466	79,287	(19,987,810)
54. Net change in capital and surplus (Lines 37 through 53).....	65,709,185	348,642,404	(575,865,031)
55. Capital and surplus as of statement date (Lines 36 + 54).....	4,912,407,377	5,771,205,627	4,846,698,192
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	0	0	0
08.302. Sundry receipts and adjustments.....	47,435,255	41,200,980	177,495,923
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).....	47,435,255	41,200,980	177,495,923
2701. Aviation reinsurance.....	(34,651)	125,337	(417,909)
2702. Increase (decrease) in certain liabilities.....	0	4,110,506	7,938,726
2703. Sundry disbursements and adjustments.....	5,196,236	8,319,517	41,982,280
2798. Summary of remaining write-ins for Line 27 from overflow page.....	500	0	310,042
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	5,162,085	12,555,360	49,813,139
5301. Tax Benefit Associated with compensation Plans.....	85,466	0	1,437,448
5302. Change in Pension Plans.....	0	79,287	(5,330,036)
5303. Prior Year Correction.....	0	0	(16,095,222)
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).....	85,466	79,287	(19,987,810)

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.....	3,176,095,208	3,028,520,337	12,626,502,366
2. Net investment income.....	364,249,365	738,841,585	2,564,684,019
3. Miscellaneous income.....	411,107,911	363,584,665	1,519,266,825
4. Total (Lines 1 through 3).....	3,951,452,484	4,130,946,587	16,710,453,210
5. Benefit and loss related payments.....	3,622,030,786	3,318,472,541	12,523,287,777
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(180,312,305)	(61,285,848)	(248,449,003)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	564,068,747	542,078,342	1,881,470,211
8. Dividends paid to policyholders.....	9,625,538	10,511,621	40,836,994
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	0	330,886	361,392,827
10. Total (Lines 5 through 9).....	4,015,412,766	3,810,107,542	14,558,538,806
11. Net cash from operations (Line 4 minus Line 10).....	(63,960,282)	320,839,045	2,151,914,404
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,282,036,700	1,525,825,623	7,890,817,768
12.2 Stocks.....	957,149	25,646,609	38,265,807
12.3 Mortgage loans.....	358,792,095	549,908,693	1,058,036,497
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	56,201,313	48,203,313	169,736,457
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	15	477,878
12.7 Miscellaneous proceeds.....	(271,829,730)	253,207,829	(87,960,452)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,426,157,527	2,402,792,082	9,069,373,955
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,448,109,356	2,864,670,271	8,548,172,740
13.2 Stocks.....	63,251,677	0	78,772,435
13.3 Mortgage loans.....	780,674,484	691,519,530	3,251,446,512
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	24,554,007	21,454,095	192,423,780
13.6 Miscellaneous applications.....	44,407,348	(1,347,673)	89,436,280
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,360,996,871	3,576,296,223	12,160,251,747
14. Net increase or (decrease) in contract loans and premium notes.....	(36,348,636)	(11,715,025)	(31,690,187)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(898,490,708)	(1,161,789,116)	(3,059,187,605)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(216,392,140)	147,324,300	103,633,238
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	240,524,275	(6,294,606)	1,706,802,176
16.5 Dividends to stockholders.....	0	0	1,050,000,000
16.6 Other cash provided (applied).....	371,034,344	668,401,124	(854,106,261)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	395,166,479	809,430,818	(93,670,847)
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).....	(567,284,511)	(31,519,253)	(1,000,944,048)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,243,845,231	2,244,789,279	2,244,789,279
19.2 End of period (Line 18 plus Line 19.1).....	676,560,720	2,213,270,026	1,243,845,231

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

20.0001	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.....	628,041,136	608,684,112	2,449,568,346
3. Ordinary individual annuities.....	2,005,611,605	1,805,574,526	7,679,508,056
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	29,920	0	394
6. Group annuities.....	798,093,560	835,947,190	3,286,316,983
7. A&H - group.....	158,790	0	108,333
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	13,905,548	15,173,525	60,989,054
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	3,445,840,558	3,265,379,353	13,476,491,166
12. Deposit-type contracts.....	1,827,042,000	1,504,420,000	7,837,668,334
13. Total.....	5,272,882,558	4,769,799,353	21,314,159,500

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.

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (481,625,678)	\$ 678,820,048
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (481,625,678)	\$ 678,820,048
SURPLUS					
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 4,912,407,377	\$ 4,846,698,192
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 4,912,407,377	\$ 4,846,698,192

B. Use of Estimates in Preparation of the Financial Statements

No significant Change

C. Accounting Policy

No significant Change

D. Going Concern

No significant Change

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) & (3) There were no loan-backed securities for which an other than temporary impairment was recognized in the current year.
- (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 March 31, 2017 are as follows:

a.	The aggregate amount of Unrealized Losses:	
	1. Less than 12 Months	\$ 1,799,565
	2. 12 Months or Longer	\$ 51,653,447

b.	The aggregate related fair value of securities with Unrealized Losses:	
	1. Less than 12 Months	\$ 61,316,272
	2. 12 Months or Longer	\$ 177,393,937

The \$53,453,012 of unrealized losses includes \$28,138,730 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:	\$1,823,530,933

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.....	\$ 2,338,474,851	\$ 1,279,104,469	\$ 1,059,370,382
Interest Rate.....	242,383,024	281,798,212	(39,415,188)
Credit.....	21,932,278	10,621,897	11,310,381
Currency.....	30,092,293	8,687,441	21,404,852
Total Derivatives*.....	\$ 2,632,882,446	\$ 1,580,212,019	\$ 1,052,670,427
LIABILITIES			
Description			
Equity.....	\$ 1,279,104,469	\$ 1,279,104,469	\$ -
Interest Rate.....	281,798,212	281,798,212	-
Credit.....	10,621,897	10,621,897	-
Currency.....	8,687,441	8,687,441	-
Total Derivatives.....	\$ 1,580,212,019	\$ 1,580,212,019	\$ -

* Includes \$38,488,012 of due and accrued investment income

K. No significant change

L. 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) As of March 31, 2017, the Company has three outstanding funding agreement totaling \$500,000,000 from FHLBNY with current interest rate between 0.77%-1.03% maturing within 30 days. In addition, the Company has twenty-two separate funding agreements totaling \$2,011,415,334 from FHLBNY with current interest rates ranging from 1.46%-3.17% and maturing within approximately four to ten years.
- (2) a. FHLB Capital Stock – Aggregate Totals:

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$8,881,000	\$8,881,000	0
(c)	Activity Stock	\$113,013,700	\$113,013,700	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$121,894,700	\$121,894,700	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$4,000,000,000	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$8,881,000	\$8,881,000	0
(c)	Activity Stock	\$ 100,732,500	\$ 100,732,500	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$ 109,613,500	\$ 109,613,500	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$4,000,000,000	XXX	XXX

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

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

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	3,946,378,971	4,123,832,061	2,511,415,334

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	3,946,378,971	4,123,832,061	2,511,415,334

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	3,771,851,270	3,769,644,787	2,238,498,334

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	3,946,378,971	4,123,832,061	2,511,415,334

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	3,946,378,971	4,123,832,061	2,511,415,334

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	3,771,851,270	3,769,644,787	2,238,498,334

(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	2,511,415,334	2,511,415,334	0	2,515,029,319
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	2,511,415,334	2,511,415,334	0	2,515,029,319

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	2,238,498,334	2,238,498,334	0	2,241,403,253
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	2,238,498,334	2,238,498,334	0	2,241,403,253

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	2,511,415,334	2,511,415,334	0
3.	Other	0	0	0
4.	Aggregate Total	2,511,415,334	2,511,415,334	0

NOTES TO FINANCIAL STATEMENTS

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

The Company does not have any Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

B-I No significant change

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

No significant change

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

In November 2014, a lawsuit was filed in the Superior Court of New Jersey, Camden County entitled Arlene Shuster, on behalf of herself and all others similarly situated v. AXA Equitable Life Insurance Company. 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 Equitable’s separate accounts, which were subsequently subjected to volatility-management strategy, and who suffered injury as a result thereof. The action asserts that AXA Equitable breached its variable life insurance contracts by implementing the volatility management strategy. In February 2016, the Court dismissed the complaint. In March 2016, the Plaintiff filed a notice of appeal. In August 2015, another lawsuit was filed in Connecticut Superior Court, Judicial Division of New Haven entitled Richard T. O’Donnell, on behalf of himself and all other similarly situated v. AXA Equitable Life Insurance Company. This lawsuit is a putative class action on behalf of all persons who purchased variable annuities from AXA Equitable which subsequently became subject to the volatility management strategy and who suffered injury as a result thereof. Plaintiff asserts a claim for breach of contract alleging that AXA Equitable implemented the volatility management strategy in violation of applicable law. In November 2015, the Connecticut Federal District Court transferred this action to the United States District Court for the Southern District of New York. In March 2017, the Southern District of New York granted AXA Equitable’s motion to dismiss the complaint. In April 2017, the Plaintiff filed a notice of appeal.

In February 2016, a lawsuit was filed in the United States District Court for the Southern District of New York entitled Brach Family Foundation, Inc. v. AXA Equitable Life Insurance Company. This lawsuit is a putative class action brought on behalf of all owners of UL policies subject to AXA Equitable’s cost of insurance (“COI”) increase. In early 2016, AXA Equitable raised COI rates for certain UL policies issued between 2004 and 2007, which had both issue ages 70 and above and a current face value amount of \$1 million and above. The current complaint alleges a claim for breach of contract and a claim that the AXA Equitable made misrepresentations in violation of Section 4226 of the New York Insurance Law (“Section 4226”). Plaintiff seeks (a) with respect to its breach of contract claim, compensatory damages, costs, and, pre- and post-judgment interest, and (b) with respect to its claim concerning Section 4226, a penalty in the amount of premiums paid by the Plaintiff and the putative class. AXA Equitable’s response to the complaint was filed in February 2017. Additionally, a separate putative class action and six individual actions challenging the COI increase have been filed against AXA Equitable.

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 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 March 31, 2017, a number of lawsuits, claims, assessments and regulatory inquiries have been filed or commenced against life and health insurers and asset managers in the jurisdictions in which AXA Equitable and its respective subsidiaries do business. These actions and proceedings involve, among other things, insurers’ sales practices, alleged agent misconduct, alleged failure to properly supervise agents, contract administration, product design, features and accompanying disclosure, cost of insurance increases, the use of captive reinsurers, payments of death benefits and the reporting and escheatment of unclaimed property, alleged breach of fiduciary duties, alleged mismanagement of client funds and other matters. In addition, a number of lawsuits, claims, assessments and regulatory inquiries have been filed or commenced against businesses in the jurisdictions in which AXA Equitable and its subsidiaries do business, including actions and proceedings related to alleged discrimination, alleged breaches of fiduciary duties in connection with qualified pension plans and other general business-related matters. Some of the matters have resulted in the award of substantial judgments, including material amounts of punitive damages, or in

NOTES TO FINANCIAL STATEMENTS

substantial settlements. Courts, juries and regulators often have substantial discretion in awarding damage awards and fines, including punitive damages. AXA Equitable and its subsidiaries from time to time are involved in such actions and proceedings. While the ultimate outcome of such matters cannot be predicted with certainty, in the opinion of management no such matter is likely to have a material adverse effect on AXA Equitable’s financial position or results of operations. However, it should be noted that the frequency of large damage awards, including large punitive damage awards and regulatory fines that bear little or no relation to actual economic damages incurred, continues to create the potential for an unpredictable judgment in any given matter.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

Note 20 - Fair Value

- A. 1) Fair Value Measurements at March 31, 2017

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	- \$	137,138 \$	8,922,943 \$	9,060,081 \$
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	-	137,138 \$	8,922,943 \$	9,060,080 \$
Common Stocks:				
Industrial and Miscellaneous	\$ 50,706,735	-	121,935,488	172,642,223 \$
Parents, Subsidiaries and Affiliates	-	-	1,176,811,987	1,176,811,987
Total Common Stocks	\$ 50,706,735	\$ -	\$ 1,298,747,475	\$ 1,349,454,210
Derivative Assets:				
Swaps	- \$	(158,805,803)	-	(158,805,803) \$
Futures	-	-	-	-
Options	-	1,178,760,997	-	1,178,760,997
Floors	-	-	-	-
Credit Default Swaps	-	11,310,381	-	11,310,381
Currency	-	21,404,852	-	21,404,852
Total Derivatives*	- \$	1,052,670,427	-	1,052,670,427 \$
Separate Account Assets	112,221,338,281	13,109,773,530	324,733,213	125,655,845,024
Total Assets at Fair Value	\$112,272,045,016	\$ 14,162,581,095	\$ 1,632,403,631	\$128,067,029,741
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$38,488,012 of due and accrued investment
** Includes only cash and invested assets

NOTES TO FINANCIAL STATEMENTS

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

	Balance as of 01/01/2017	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 3/31/2017
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 14,294,956	\$ -	\$ -	\$ (236,312)	\$ 14,492,251	\$ -	\$ -	\$ (19,627,952)	\$ -	\$ 8,922,943
Stocks	109,654,288	-	-	-	-	12,281,200	-	-	-	121,935,488
Parents, Subsidiaries and Affiliates - Stocks	1,175,046,501				1,765,486					1,176,811,987
Separate Account Assets	313,431,135	32,574	-	9,977,587	-	3,185,206	-	(777,241)	(1,116,048)	324,733,213
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,612,426,880	\$ 32,574	\$ -	\$ 9,741,275	\$ 16,257,737	\$ 15,466,406	\$ -	\$ (20,405,193)	\$ (1,116,048)	\$1,632,403,631

3) As of March 31, 2017, the Separate Accounts had a Common Stock security which transferred assets of \$32,574 into Level 3 from level 2.

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

B. N/A

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of March 31 2017 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 32,688,961,430	\$ 32,070,642,072	-	\$ 30,283,896,002	\$ 2,405,065,428	
Preferred Stock	\$ 426,133,900	\$ 399,087,972	\$ 228,455,654	\$ 197,189,445	\$ 488,801	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	\$ 172,642,223	\$ 172,642,223	\$ 50,706,735	-	\$ 121,935,488	
- Parents, Subsidiaries and Affiliates****	\$ 1,610,112,475	\$ 1,176,811,987	-	-	\$ 1,610,112,475	
Mortgage Loans on Real Estate	\$ 10,137,511,289	\$ 10,154,435,222	-	-	\$ 10,137,511,289	
Derivatives *	\$ 1,052,670,428	\$ 1,014,182,415	-	\$ 1,052,670,428	-	
Separate Accounts**	\$ 126,035,510,855	\$ 126,035,703,943	\$ 112,601,004,112	\$ 13,109,773,530	\$ 324,733,213	
Policyholders liabilities: Investment contracts***	\$ 11,320,140,623	\$ 11,255,393,012	-	-	\$ 11,320,140,623	

- * Fair value includes \$38,488,012 of due and accrued investment income.
- ** Includes only cash and invested assets.
- *** Includes GA, SA and funding agreement contracts.
- **** 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.

D. N/A

Note 21 - Other Items

No significant change

Note 22 - Events Subsequent

No significant change

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐

- 2.1

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

Yes ☐ No ☒

- 2.2

If yes, date of change:

- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 4.1

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

Yes ☐ No ☒
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2015
- 6.2

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

12/31/2015
- 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).

05/08/2017

- 6.4

By what department or departments?
New York
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☒ No ☐ N/A ☐
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒
- 8.2

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

- 8.3

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

Yes ☒ No ☐

- 8.4

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

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

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:
Exceptions are listed in Schedule of Special Deposits, collateral for future contracts and OTC Derivatives held by Brokers.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 162,457,515
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- 14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 1,003,492,182	\$ 1,003,492,182
0	0
1,175,046,501	1,176,811,987
0	0
0	0
154,708,855	251,513,878
\$ 2,333,247,538	\$ 2,431,818,047
\$ 0	\$ 0
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 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

- 17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:
- | 1
Name(s) | 2
Location(s) | 3
Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |
- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:
- | 1
Old Custodian | 2
New Custodian | 3
Date of
Change | 4
Reason |
|--------------------|--------------------|------------------------|-------------|
| | | | |
- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Albion Investors LLC	U
AXA Equitable Agrifinance, LLC	A
Quadrant Real Estate Advisors LLC	U
AXA Real Estate Investment Managers	A
Alliance Bernstein, LP	A

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

AXA Investment Managers, Inc.	A
HPS Investment Partners, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107436	Albion Investors LLC		SEC	No
	AXA Equitable Agrifinance, LLC	5493003SYWQCN68VWG95	Domiciled in the state of Delaware with a foreign qualification in both North and South Dakota	No
138077	Quadrant Real Estate Advisors LLC		SEC	No
167667	AXA Real Estate Investment Managers US LLC		SEC	DS
108477	AllianceBernstein, LP	0JK55UGWSWNF3X7KLQ85	SEC	DS
113608	AXA Investment Managers, Inc.	F0MIWIFRU0RT2UJ3VE57	SEC	DS
282125	HPS Investment Partners, LLC	549300IW7540H8HM8F38	SEC	No

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

18.2 If no, list exceptions:

AXA EQUITABLE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$.....	2,481,175,997
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	7,643,515,218
1.14	Total mortgages in good standing.....	\$.....	10,124,691,216
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	14,880,101
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	14,863,905
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	14,863,905
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)	\$.....	10,154,435,222
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.....	.....	273.7
2.2	A&H cost containment percent.....	.....	0.5
2.3	A&H expense percent excluding cost containment expenses.....	.....	67.7
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating

NONE

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

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....	L.....	4,984,933	19,986,495	178,406	819,133	25,968,968	0
2.	Alaska.....	AK.....	L.....	329,840	1,225,729	36,814	187,037	1,779,420	0
3.	Arizona.....	AZ.....	L.....	5,848,107	46,222,816	99,910	1,178,711	53,349,544	0
4.	Arkansas.....	AR.....	L.....	2,189,476	6,246,958	50,113	135,861	8,622,409	0
5.	California.....	CA.....	L.....	60,386,022	274,890,531	1,249,436	11,811,317	348,337,306	0
6.	Colorado.....	CO.....	L.....	6,658,059	48,006,815	96,145	2,335,286	57,096,305	0
7.	Connecticut.....	CT.....	L.....	7,693,296	50,060,789	180,111	5,633,696	63,567,892	0
8.	Delaware.....	DE.....	L.....	9,106,171	7,512,240	15,986	1,242,775	17,877,173	0
9.	District of Columbia.....	DC.....	L.....	1,349,381	6,604,470	36,618	178,947	8,169,416	0
10.	Florida.....	FL.....	L.....	39,203,955	166,942,199	823,871	9,451,302	216,421,328	0
11.	Georgia.....	GA.....	L.....	9,897,382	50,870,117	519,359	7,361,305	68,648,163	54,125,000
12.	Hawaii.....	HI.....	L.....	2,023,084	17,896,404	53,443	230,137	20,203,068	0
13.	Idaho.....	ID.....	L.....	1,167,857	5,449,127	22,585	35,793	6,675,361	0
14.	Illinois.....	IL.....	L.....	24,306,185	135,227,667	499,953	5,209,948	165,243,752	0
15.	Indiana.....	IN.....	L.....	4,045,801	22,236,128	109,956	1,567,747	27,959,632	0
16.	Iowa.....	IA.....	L.....	2,139,108	19,914,558	25,440	550,498	22,629,604	0
17.	Kansas.....	KS.....	L.....	3,299,702	17,787,954	41,119	387,594	21,516,369	0
18.	Kentucky.....	KY.....	L.....	1,986,872	16,692,666	25,540	668,008	19,373,086	0
19.	Louisiana.....	LA.....	L.....	3,280,919	27,224,945	162,387	1,051,939	31,720,190	0
20.	Maine.....	ME.....	L.....	536,589	7,916,294	12,911	1,565,353	10,031,147	0
21.	Maryland.....	MD.....	L.....	8,417,616	50,122,501	240,874	1,958,450	60,739,441	0
22.	Massachusetts.....	MA.....	L.....	8,349,585	70,338,781	174,592	4,164,160	83,027,118	0
23.	Michigan.....	MI.....	L.....	21,311,615	93,166,327	381,137	2,908,570	117,767,648	0
24.	Minnesota.....	MN.....	L.....	49,234,824	51,270,337	54,979	1,327,285	101,887,425	0
25.	Mississippi.....	MS.....	L.....	2,710,593	5,094,376	83,357	277,007	8,165,332	0
26.	Missouri.....	MO.....	L.....	6,642,060	25,110,037	80,791	1,374,093	33,206,982	0
27.	Montana.....	MT.....	L.....	597,688	574,010	5,959	135,136	1,312,792	0
28.	Nebraska.....	NE.....	L.....	1,436,234	7,647,553	22,207	175,831	9,281,825	0
29.	Nevada.....	NV.....	L.....	2,372,874	10,867,565	4,149	441,387	13,685,975	0
30.	New Hampshire.....	NH.....	L.....	714,284	7,243,374	12,258	5,658,460	13,628,376	0
31.	New Jersey.....	NJ.....	L.....	35,518,067	244,067,954	1,159,514	6,902,457	287,647,992	0
32.	New Mexico.....	NM.....	L.....	1,214,164	5,505,923	38,578	0	6,758,665	0
33.	New York.....	NY.....	L.....	113,396,470	182,027,421	3,323,600	173,550,287	472,297,778	1,772,917,000
34.	North Carolina.....	NC.....	L.....	12,236,258	66,665,938	171,420	3,907,755	82,981,371	0
35.	North Dakota.....	ND.....	L.....	847,640	5,234,409	13,912	22,921	6,118,883	0
36.	Ohio.....	OH.....	L.....	11,309,498	121,538,479	115,388	1,023,712	133,987,077	0
37.	Oklahoma.....	OK.....	L.....	3,471,581	15,769,814	82,857	576,804	19,901,056	0
38.	Oregon.....	OR.....	L.....	1,938,606	21,555,013	29,768	779,565	24,302,952	0
39.	Pennsylvania.....	PA.....	L.....	22,686,637	153,114,541	1,238,494	2,140,013	179,179,685	0
40.	Rhode Island.....	RI.....	L.....	654,492	12,397,710	9,729	64,692	13,126,623	0
41.	South Carolina.....	SC.....	L.....	3,794,807	24,774,290	123,931	710,172	29,403,200	0
42.	South Dakota.....	SD.....	L.....	1,737,731	2,855,959	27,736	2,153,541	6,774,966	0
43.	Tennessee.....	TN.....	L.....	8,292,817	31,487,877	275,551	1,489,147	41,545,392	0
44.	Texas.....	TX.....	L.....	29,012,306	202,200,113	410,375	3,707,231	235,330,024	0
45.	Utah.....	UT.....	L.....	4,450,251	14,944,864	14,273	616,476	20,025,865	0
46.	Vermont.....	VT.....	L.....	298,547	1,009,987	3,368	1,224,920	2,536,821	0
47.	Virginia.....	VA.....	L.....	11,313,749	48,119,515	276,164	4,031,844	63,741,271	0
48.	Washington.....	WA.....	L.....	24,639,222	32,701,904	47,555	1,016,763	58,405,443	0
49.	West Virginia.....	WV.....	L.....	1,639,699	6,466,735	48,794	1,608,695	9,763,924	0
50.	Wisconsin.....	WI.....	L.....	8,406,033	50,500,299	149,330	2,220,648	61,276,309	0
51.	Wyoming.....	WY.....	L.....	1,512,805	2,595,290	15,214	1,470,189	5,593,498	0
52.	American Samoa.....	AS.....	N.....	0	0	0	0	0	0
53.	Guam.....	GU.....	N.....	11,443	0	0	0	11,443	0
54.	Puerto Rico.....	PR.....	L.....	8,594,595	7,377,556	356,271	0	16,328,423	0
55.	US Virgin Islands.....	VI.....	L.....	120,744	42,024	0	0	162,768	0
56.	Northern Mariana Islands.....	MP.....	N.....	759	0	0	0	759	0
57.	Canada.....	CAN.....	L.....	124,577	11,764	1,959	1,050	139,349	0
58.	Aggregate Other Alien.....	OT.....	XXX.....	7,121,174	549,046	198,448	2,166	7,870,833	0
59.	Subtotal.....	(a). 53	XXX.....	606,564,780	2,523,864,185	13,432,636	279,243,815	3,423,105,416	1,827,042,000
90.	Reporting entity contributions for employee benefit plans.....	XXX	XXX.....	0	300	0	12,277	12,577	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	XXX.....	26,354,032	5,745	0	0	26,359,777	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	XXX.....	2,363,368	0	970,082	0	3,333,449	0
94.	Aggregate other amounts not allocable by State.....	XXX	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	XXX.....	635,282,179	2,523,870,230	14,402,718	279,256,091	3,452,811,219	1,827,042,000
96.	Plus Reinsurance Assumed.....	XXX	XXX.....	10,165,383	1,476,022	2,323,304	0	13,964,709	0
97.	Totals (All Business).....	XXX	XXX.....	645,447,562	2,525,346,253	16,726,022	279,256,091	3,466,775,928	1,827,042,000
98.	Less Reinsurance Ceded.....	XXX	XXX.....	142,887,467	98,901,616	7,812,012	0	249,601,095	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	XXX.....	502,560,096	2,426,444,636	8,914,010	279,256,091	3,217,174,833	1,827,042,000

DETAILS OF WRITE-INS

58001.	Canal Zone.....	XXX	18,953	0	0	0	18,953	0
58002.	Mexico.....	XXX	186,548	0	128,891	0	315,439	0
58003.	Phillippines.....	XXX	4,419	0	0	0	4,419	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	6,911,253	549,046	69,557	2,166	7,532,022	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	7,121,174	549,046	198,448	2,166	7,870,833	0
9401.	.....	XXX	0	0	0	0	0	0
9402.	.....	XXX	0	0	0	0	0	0
9403.	.....	XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Q12

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA Assistance SA	100.00			
	AXA Inter Partner Assistance - Belgium	100.00			
	AXA France Assurance SAS	98.75			
	AXA Corporate Solutions Assurance - France	100.00			
	AXA Matrix Risk Consultants SA (France)	100.00			
	AXA Matrix Risk Consultants Shanghai Co.Ltd	100.00			
	AXA Matrix Risk Consultants India Prt Ltd	100.00			
	AXA Matrix Risk Consultants US Inc.	100.00			
	AXA Matrix Risk Consultants Brazil Ltd.	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	14.97	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			
	AXAFinandal, Inc.	0.46	13-3623351		
	AXA Life Insurance Company Ltd. - Hong Kong	100.00			
	AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
	AXA General Insurance China Ltd	100.00			
	AXA China - France	51.00			
	AXA-Mimentals Assurance Company Limited	51.00			
	AXA Societe Beaujon	100.00			
	AXA Pojistovna a.s.	100.00			
	AXA Zivtni Pojistonva a.s.	100.00			
	AXA Penzijni Fond a.s.	99.98			
	AXA Biztosito Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpieczen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
	Compagnie Financiere de Paris	100.00			
	AXA France Assurance	100.00			
	AXA Corporate Solutions Assurance	98.75			
	AXA Global Life	100.00			
	AXA Global P&C	100.00			
	AXA Liabilities Managers - France	99.90			
	AXA Liabilities Managers - US	100.00			
	AXA DBIO GP S.à.r.l.	100.00			
	AXA DBIO S.C.A.	9.74			

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			
		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			

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	Colisee Re - France	100.00			
		99.90	AA-1320035		
	AXA DBIO S.C.A.	21.67			
	AXA America Corporate Solutions, Inc.	21.01	36-3044045		
	AXA Konzern AG	100.00			
	AXA Investment Managers	5.20			
	WinCom Versicherungs-Holding AG	100.00			
		94.90			
		100.00			
		100.00			
	AXAVersidhenung AG	100.00	AA-1340055		
	AXA ART Versicherung AG - Cologne	100.00			
		100.00			
		100.00			
		100.00	13-3368745	29530	NY
		100.00			
	AXA Szolgaltato Kft.	100.00			
	AXA India Holdings	100.00			
		22.22			
	Bharti AXA General Insurance	100.00			
	National Mutual International Pty Limited	100.00			
		49.00			
		100.00			
		100.00			
		100.00			
		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			
		98.11			
	AXA Japan Holding Co., Ltd	78.67			
		100.00			
		100.00			
		100.00			
		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			

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

PART 1 – ORGANIZATIONAL CHART

Q12.3

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

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			
	Oudinot Participations France	100.00			
	Broad Vista Partners, LLC	30.00	81-3019204		

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
	AllianceBernstein LP	3.00	13-4064930		
	AXAFinandal, Inc.	0.03	13-3623351		
	AXA Delaware LLC	100.00	13-4177328		
	AXA Insurance Company	100.00	13-3594502	33022	NY
	AXA Finandal, Inc.	99.49	13-3623351		
	787 Holdings, LLC	100.00	27-0294443		
	1285 Holdings, LLC	100.00	46-1106388		
	AllianceBernstein LP	15.84	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		
	Broad Vista Partners, LLC	70.00	81-3019204		
	Long Creek Club Partners, LLC	100.00	81-4093983		
	Equitable Holdings, LLC	100.00	22-2766036		
	Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
	AllianceBernstein Corporation	100.00	13-3633538		
	AXA Distributors, LLC	100.00	52-2233674		
	JMR Realty services, Inc	100.00	13-3813232		
	ACMC, LLC.	100.00	13-2677213		
	AllianceBernstein LP	28.96	13-4064930		
	AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
	MONY Life Insurance Company of America	100.00	86-0222062	78077	AZ
	AllianceBernstein LP	0.95	13-4064930		
	U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
	MONY International Holdings, LLC	100.00	13-3790446		
	MONY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
	MONY Financial Services, Inc	100.00	11-3722370		
	Financial Marketing Agency, Inc.	100.00	31-1465146		
	1740 Advisors, Inc.	100.00	13-2645490		
	Trusted Insurance Advisers General Agency Corp.	100.00	41-1941465		
	Trusted Investment Advisers Corp.	100.00	41-1941464		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
0968	AXA	00000	00-0000000	898427	898427	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 France Assurance SAS	FRA	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		AXA Matrix Risk Consultants SA (France)	FRA	NIA	AXA Corporate Solutions Assurance - Fr	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants Shanghai Co.Ltd	CHN	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants India Prt Ltd	IND	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants US Inc.	USA	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants Brazil Ltd	BRA	NIA	AXA Matrix Risk Consultants SA (France)	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 - 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	100.000	AXA		0
0000		00000	22-3624513	1459848	1459848		AXA IM Rose Inc.	USA	NIA	AXA Investment Managers	Ownership	100.000	AXA		0
0000		00000	13-4064930	1109448	1109448		AllianceBernstein LP	USA	NIA	AXA IM Rose Inc.	Ownership	14.970	AXA	Y	0
0000		00000		0	0		AXA Mediterranean Holdings, S.A.U.	ESP	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Millésimes	PRT	NIA	AXA	Ownership	42.340	AXA		0
0000		00000		0	0		AXA Real Estate Investment Managers	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Technology Services	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Belgium	BEL	IA	AXA	Ownership	100.000	AXA		0
0000		00000	13-3623351		888002		AXA Financial, Inc.	USA	UIP	AXA Belgium	Ownership	0.460	AXA		0
0000		00000		0	0		AXA Life Insurance Company Ltd. - Hong Kong	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Ins. Hong Kong Ltd.- Hong Kong.	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Insurance China Ltd.	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA China - France	FRA	NIA	AXA	Ownership	51.000	AXA		0
0000		00000		0	0		AXA-Mimentals Assurance Company Limited	CHN	IA	AXA China - France	Ownership	51.000	AXA		0
0000		00000		0	0		AXA Societe Beaujon	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Pojistovna a.s.	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Zivtni Pojistonva a.s.	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Penzijni Fond a.s.	CZE	IA	AXA Societe Beaujon	Ownership	99.980	AXA		0
0000		00000		0	0		AXA Biztosito Zrt.	HUN	IA	AXA Societe Beaujon	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	16
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)	Is an SCA Filing Required? (Y/N)	*
0000		00000...		0	0		AXA Zycie Towarzystwo Ubezpieczen S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	90.240	AXA.....	.....	0.....
0000		00000...		0	0		AXA Powszechnie 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		AXA Life Insurance SA.....	ROU.....	IA.....	AXA Societe Beaujon.....	Ownership.....	99.900	AXA.....	.....	0.....
0000		00000...		0	0		AXA Business Services Private Limited.....	IND.....	NIA.....	AXA Societe Beaujon.....	Ownership.....	99.990	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.....
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...		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...	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		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	...1456276		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		AXA Investment Managers.....	FRA.....	NIA.....	AXA Konzern AG.....	Ownership.....	5.200	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 - Clogogne.....	DEU.....	IA.....	AXA Konzern AG.....	Ownership.....	100.000	AXA.....	.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
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 Art Americas Corporation.....	USA.....	NIA.....	AXA Art Holdings Inc.....	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		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		AXA-AFFIN Life Insurance Berhad.....	MYS.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...49.000	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		P.T. Asuransi AXA Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	...80.000	AXA.....	.....	0.....
0000		00000...		0	0		P.T. Life Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	...80.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Financial Services (Singapore) Pte Ltd.....	SGP.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Life Europe.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Global Distributors (Ireland) Limited.....	IRL.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Ireland Limited.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA mps Financial Ltd.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Italia S.p.A.....	ITA.....	NIA.....	AXA.....	Ownership.....	...98.240	AXA.....	.....	0.....
0000		00000...		0	0		AXA Assicurazioni S.p.A.....	ITA.....	IA.....	AXA Italia S.p.A.....	Ownership.....	...98.110	AXA.....	.....	0.....
0000		00000...		0	0		AXA Japan Holding Co., Ltd.....	JPN.....	NIA.....	AXA.....	Ownership.....	...78.670	AXA.....	.....	0.....
0000		00000...		0	0		AXA Life Insurance Co.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA General Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Collection Services Co. Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		Nextia Life Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...97.250	AXA.....	.....	0.....
0000		00000...		0	0		AXA Seguros, S.A. de CV.....	MEX.....	IA.....	AXA.....	Ownership.....	...99.940	AXA.....	.....	0.....
0000		00000...		0	0		Voltaire Participacoes.....	BRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Luxembourg SA.....	LUX.....	IA.....	AXA.....	Ownership.....	...99.990	AXA.....	.....	0.....
0000		00000...		0	0		Finance Solutions S.ar.l. ("Finso").....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		Matignon Finance S.A.....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA-AFFIN General Insurance Berhad.....	MYS.....	IA.....	AXA.....	Ownership.....	...42.400	AXA.....	.....	0.....
0000		00000...		0	0		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.....

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	16
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)	Is an SCA Filing Required? (Y/N)	*
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		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 Services s.r.o.....	SVK.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		EX-SR a.s. v likvdacii.....	SVK.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA d.s.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA d.d.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA General Insurance.....	KOR.....	IA.....	AXA.....	Ownership.....	94.130	AXA.....	.....	0.....
0000		00000...		0	0		AXA Mediterraenan Holding, S.A.U.....	ESP.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		Hilo Direct, Seguros y Reaseguros S.A.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	99.990	AXA.....	.....	0.....
0000		00000...		0	0		AXA MEDLA IT & Local Support Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Regional Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Seguros Generales, S.A. de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	99.890	AXA.....	.....	0.....
0000		00000...		0	0		AXA Pensiones, S.A. E.G.F.P.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Tigris, S.A.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Vida, S.A.de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	99.800	AXA.....	.....	0.....
0000		00000...		0	0		AXA Senegal.....	SEN.....	IA.....	AXA.....	Ownership.....	51.530	AXA.....	.....	0.....
0000		00000...		0	0		AXA Cote d'Ivoire.....	CIV.....	IA.....	AXA.....	Ownership.....	78.640	AXA.....	.....	0.....
0000		00000...		0	0		AXA Cameroun ©.....	CMR.....	IA.....	AXA.....	Ownership.....	99.900	AXA.....	.....	0.....
0000		00000...		0	0		AXA Gabon.....	GAB.....	IA.....	AXA.....	Ownership.....	86.490	AXA.....	.....	0.....
0000		00000...		0	0		AXA Versicherungen AG.....	CHE.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Leben AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		Rechtsschutz AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	66.670	AXA.....	.....	0.....
0000		00000...		0	0		AXA Insurance Public Co. Ltd.....	THA.....	IA.....	AXA.....	Ownership.....	24.990	AXA.....	.....	0.....
0000		00000...		0	0		ASM Holdings Limited.....	THA.....	NIA.....	AXA.....	Ownership.....	48.800	AXA.....	.....	0.....
0000		00000...		0	0		Krungthai-AXA Life Insurance Company Limited.....	THA.....	IA.....	AXA.....	Ownership.....	25.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Hayat ve Emeklilik A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...		0	0		AXA Sigorta A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	72.550	AXA.....	.....	0.....
0000		00000...		0	0		AXA Insurance.....	UKR.....	IA.....	AXA.....	Ownership.....	50.290	AXA.....	.....	0.....
0000		00000...		0	0		AXA Ukraine.....	UKR.....	IA.....	AXA.....	Ownership.....	50.000	AXA.....	.....	0.....

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	16
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)	Is an SCA Filing Required? (Y/N)	*
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...	81-3019204..	0	0		Broad Vista Partners, LLC.....	USA.....	IA.....	AXA.....	Ownership.....	...30.000	AXA.....	.....	0.....
0000		00000...	90-0226248..	0	...133986		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.....
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...	36-3044045..	0	...1456276		AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...78.994	AXA.....	.....	0.....
0968		36552...	36-2994662..	0	...1456280		Coliseum Reinsurance Company.....	USA.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...	13-4064930..	0	...1109448		AllianceBernstein LP.....	USA.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	...3.000	AXA.....	...Y.....	0.....
0000		00000...	13-3623351..	0	...888002		AXA Financial, Inc.....	USA.....	UIP.....	Coliseum Reinsurance Company.....	Ownership.....	...0.030	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	...888002		AXA Financial, Inc.....	USA.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	...99.490	AXA.....	.....	0.....
0000		00000...	27-0294443..	0	0		787 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...	46-1106388..	0	0		1285 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...	13-4064930..	0	...1109448		AllianceBernstein LP.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	...15.840	AXA.....	...Y.....	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	...1257148		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	...33179		AXA Advisors, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	...100.000	AXA.....	.....	0.....
0000		00000...	06-1555494..	0	...1292309		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	...1450152		AXA RE Arizona Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0968		62944...	13-5570651..	0	727920		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...	81-3019204..	0	0		Broad Vista Partners, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	70.000	AXA.....	.....	0.....
0000		00000...	81-4093983..	0	0		Long Creek Club Partners, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	22-2766036..	0	1257149		Equitable Holdings, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.000	AXA.....	.....	0.....
0968		10589...	06-1166226..	0	0		Equitable Casualty Insurance Company.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	13-3633538..	0	0		AllianceBernstein Corporation.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	52-2233674..	0	858875		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.....
0000		00000...	13-2677213..	0	3798		ACMC, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	13-4064930..	0	1109448		AllianceBernstein LP.....	USA.....	NIA.....	ACMC, LLC.....	Ownership.....	28.960	AXA.....	Y.....	0.....
0968		62880...	13-3198083..	0	1342913		AXA Equitable Life and Annuity Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0968		78077...	86-0222062..	0	835357		MONY Life Insurance Company of America.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	13-4064930..	0	1109448		AllianceBernstein LP.....	USA.....	NIA.....	MONY Life Insurance Company of America...	Ownership.....	0.950	AXA.....	Y.....	0.....
0968		84530...	38-2046096..	0	0		U.S. Financial Life Insurance Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	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.....
0000		00000...	11-3722370..	0	0		MONY Financial Services, Inc.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	31-1465146..	0	0		Financial Marketing Agency, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	13-2645490..	0	0		1740 Advisors, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	41-1941465..	0	0		Trusted Insurance Advisors General Agency Corp.	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.000	AXA.....	.....	0.....
0000		00000...	41-1941464..	0	0		Trusted Insurance Advisors Corp.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.000	AXA.....	.....	0.....

AXA EQUITABLE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

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

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

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

The data for this supplement is not required to be filed.
7.

Bar Code:



AXA EQUITABLE LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets non-admitted.....	4,826,605	4,826,605	0	0
2505. Corporate-owned life insurance.....	883,410,716	0	883,410,716	882,712,733
2597. Summary of remaining write-ins for Line 25.....	888,237,321	4,826,605	883,410,716	882,712,733

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	100,128,019	101,384,443
2597. Summary of remaining write-ins for Line 25.....	100,128,019	101,384,443

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.....	500	0	310,042
2797. Summary of remaining write-ins for Line 27.....	500	0	310,042

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.	Active Status						
58004. United Kingdom.....	...XXX	42,354	0	5,110	0	47,464	0
58005. Other Foreign.....	...XXX	6,868,899	549,046	64,447	2,166	7,484,558	0
58997. Summary of remaining write-ins for line 58.....	...XXX	6,911,253	549,046	69,557	2,166	7,532,022	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.....	9,731,890,381	7,535,384,971
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	716,720,376	3,214,662,370
2.2 Additional investment made after acquisition.....	63,954,108	251,765,087
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	683,523	348,324
5. Unrealized valuation increase (decrease).....	(21,071)	(1,763,197)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	358,792,095	1,267,455,449
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	1,051,725
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	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	10,154,435,222	9,731,890,381
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	10,154,435,222	9,731,890,381
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	10,154,435,222	9,731,890,381

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.....	1,398,017,099	1,433,142,965
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,829,833	72,060,717
2.2 Additional investment made after acquisition.....	18,724,174	120,363,061
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	5,504	26
5. Unrealized valuation increase (decrease).....	115,268,464	(33,089,737)
6. Total gain (loss) on disposals.....	0	21,961,346
7. Deduct amounts received on disposals.....	56,201,313	180,171,545
8. Deduct amortization of premium and depreciation.....	51,694	285,121
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	35,964,613
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,481,592,067	1,398,017,099
12. Deduct total nonadmitted amounts.....	24,866,605	28,951,868
13. Statement value at end of current period (Line 11 minus Line 12).....	1,456,725,462	1,369,065,231

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.....	33,520,112,521	32,673,789,431
2. Cost of bonds and stocks acquired.....	1,511,361,032	9,664,582,758
3. Accrual of discount.....	66,478,529	238,058,939
4. Unrealized valuation increase (decrease).....	21,546,464	(73,660,422)
5. Total gain (loss) on disposals.....	(6,032,419)	66,379,438
6. Deduct consideration for bonds and stocks disposed of.....	1,282,993,849	8,953,635,469
7. Deduct amortization of premium.....	6,941,320	31,996,165
8. Total foreign exchange change in book/adjusted carrying value.....	(4,298,142)	1,656,879
9. Deduct current year's other-than-temporary impairment recognized.....	48,348	65,062,867
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	33,819,184,469	33,520,112,521
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	33,819,184,469	33,520,112,521

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).....	22,245,606,140	4,188,392,213	4,579,760,187	158,798,978	22,013,037,144			22,245,606,140
2. NAIC 2 (a).....	9,384,439,027	144,375,442	194,166,949	(64,946,090)	9,269,701,430			9,384,439,027
3. NAIC 3 (a).....	832,657,816	112,631,030	65,189,731	(29,018,629)	851,080,486			832,657,816
4. NAIC 4 (a).....	257,613,862	40,216,918	28,572,474	6,946,021	276,204,327			257,613,862
5. NAIC 5 (a).....	20,998,440	7,362,249	5,600,558	5,932,841	28,692,972			20,998,440
6. NAIC 6 (a).....	18,815,460	0	716,522	(746,267)	17,352,671			18,815,460
7. Total Bonds.....	32,760,130,745	4,492,977,852	4,874,006,421	76,966,854	32,456,069,030	0	0	32,760,130,745
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	395,895,640	0	0	3,192,332	399,087,972			395,895,640
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	395,895,640	0	0	3,192,332	399,087,972	0	0	395,895,640
15. Total Bonds and Preferred Stock.....	33,156,026,385	4,492,977,852	4,874,006,421	80,159,186	32,855,157,002	0	0	33,156,026,385

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....385,426,743; 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.....	385,426,743	XXX.....	385,426,743	92,831	0

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	920,808,243	2,030,250,297
2. Cost of short-term investments acquired.....	3,044,868,500	22,056,333,819
3. Accrual of discount.....	0	1,057,810
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	111,429
6. Deduct consideration received on disposals.....	3,580,250,000	23,166,942,154
7. Deduct amortization of premium.....	0	2,958
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).....	385,426,743	920,808,243
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	385,426,743	920,808,243

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).....	71,467,292
2.	Cost paid/(consideration received) on additions.....	42,366,931
3.	Unrealized valuation increase/(decrease).....	896,450,416
4.	Total gain (loss) on termination recognized.....	(490,741,750)
5.	Considerations received/(paid) on terminations.....	(494,639,527)
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	1,014,182,416
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	1,014,182,416

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(29,159,682)
3.14	Section 1, Column 18, prior year.....	58,809,473
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.....	(29,159,682)
3.24	Section 1, Column 19, prior year.....	58,809,473
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(137,863,408)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(137,863,408)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date								
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	115	17,210,140	0	0	0	0	0	0	115	17,210,140
2. Add: Opened or acquired transactions.....	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or disposed of transactions.....	0	0	0	0	0	0	0	0	0	0
5. Less: Positions disposed of for failing effectiveness criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory.....	115	17,210,140	0	0	0	0	0	0	115	17,210,140

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>1,014,182,415</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>0</u>
3.	Total (Line 1 plus Line 2).....	<u>1,014,182,415</u>
4.	Part D, Section 1, Column 5.....	<u>1,107,530,501</u>
5.	Part D, Section 1, Column 6.....	<u>(93,348,086)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>1,029,336,280</u>
8.	Part B, Section 1, Column 13.....	<u>(1,539,321)</u>
9.	Total (Line 7 plus Line 8).....	<u>1,027,796,959</u>
10.	Part D, Section 1, Column 8.....	<u>1,105,820,199</u>
11.	Part D, Section 1, Column 9.....	<u>(78,023,240)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>284,666,559</u>
14.	Part B, Section 1, Column 20.....	<u>221,538,224</u>
15.	Part D, Section 1, Column 11.....	<u>506,204,783</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1	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	2,505,115,922
3. Accrual of discount.....	0	828,082
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	54,209
6. Deduct consideration received on disposals.....	0	2,505,998,213
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								
60717150.....	LAKE.....	CA.....	.....	03/31/2017....	4.450.....	2,360,000.....	0	4,808,784.....
60717125.....	MADERA.....	CA.....	.....	03/14/2017....	4.500.....	500,000.....	0	2,722,072.....
60717114.....	SAN JOAQUIN.....	CA.....	.....	02/09/2017....	4.400.....	2,375,000.....	0	4,650,000.....
60717118.....	STANISLAUS.....	CA.....	.....	02/06/2017....	4.750.....	550,000.....	0	4,736,147.....
60717132.....	PHILLIPS.....	CO.....	.....	02/08/2017....	4.850.....	3,610,000.....	0	6,400,000.....
60716292.....	HANCOCK.....	IA.....	.....	01/09/2017....	4.500.....	5,260,000.....	0	9,608,001.....
60716319.....	HANCOCK.....	IA.....	.....	01/09/2017....	4.500.....	850,000.....	0	1,552,624.....
60717133.....	SCOTT.....	IA.....	.....	02/17/2017....	4.850.....	300,000.....	0	745,901.....
60717134.....	SCOTT.....	IA.....	.....	02/17/2017....	4.850.....	250,000.....	0	621,584.....
60717103.....	SIoux.....	IA.....	.....	01/30/2017....	4.150.....	4,000,000.....	0	10,000,000.....
60716345.....	CUSTER.....	ID.....	.....	03/17/2017....	4.400.....	485,000.....	0	1,453,000.....
60716341.....	CLINTON.....	IN.....	.....	01/26/2017....	4.050.....	2,400,000.....	0	5,922,185.....
60717112.....	COMANCHE.....	KS.....	.....	03/17/2017....	4.250.....	279,675.....	0	990,000.....
10670400.....	JEWELL.....	KS.....	.....	02/15/2017....	6.650.....	0	795.....	437,300.....
60717104.....	BLUE EARTH.....	MN.....	.....	01/27/2017....	3.800.....	620,000.....	0	1,890,000.....
60717129.....	BLUE EARTH.....	MN.....	.....	01/25/2017....	4.250.....	1,000,000.....	0	2,075,000.....
60717144.....	COTTONWOOD.....	MN.....	.....	02/23/2017....	4.700.....	111,500.....	0	460,000.....
60717146.....	COTTONWOOD.....	MN.....	.....	02/14/2017....	4.500.....	1,200,000.....	0	2,780,000.....
60717164.....	COTTONWOOD.....	MN.....	.....	03/14/2017....	4.700.....	466,000.....	0	1,888,380.....
60717151.....	DAKOTA.....	MN.....	.....	03/28/2017....	4.600.....	185,000.....	0	1,100,000.....
60716342.....	FREEBORN.....	MN.....	.....	02/24/2017....	4.200.....	845,000.....	0	3,032,500.....
60716348.....	FREEBORN.....	MN.....	.....	02/27/2017....	4.200.....	845,000.....	0	3,032,500.....
60716216.....	JACKSON.....	MN.....	.....	01/31/2017....	4.510.....	126,000.....	0	499,600.....
60717140.....	NOBLES.....	MN.....	.....	02/28/2017....	4.900.....	1,000,000.....	0	2,845,000.....
60717117.....	YELLOW MEDICINE.....	MN.....	.....	01/06/2017....	4.300.....	209,200.....	0	636,000.....
60717105.....	SUNFLOWER.....	MS.....	.....	01/04/2017....	3.800.....	86,000.....	0	205,000.....
60717116.....	YAZOO.....	MS.....	.....	01/11/2017....	4.250.....	4,100,000.....	0	8,500,000.....
60716256.....	CHOUTEAU.....	MT.....	.....	02/17/2017....	4.350.....	4,200,000.....	0	7,719,612.....
60717143.....	CHOUTEAU.....	MT.....	.....	03/14/2017....	4.650.....	3,450,000.....	0	6,210,000.....
60717159.....	FERGUS.....	MT.....	.....	03/03/2017....	4.350.....	1,500,000.....	0	5,150,000.....
60717163.....	FERGUS.....	MT.....	.....	03/21/2017....	4.650.....	1,300,000.....	0	2,850,000.....
60716336.....	POWDER RIVER.....	MT.....	.....	01/05/2017....	3.750.....	2,100,000.....	0	4,530,250.....
60717153.....	ROSEBUD.....	MT.....	.....	03/07/2017....	4.200.....	1,300,000.....	0	2,279,700.....
60717139.....	WHEATLAND.....	MT.....	.....	02/07/2017....	5.000.....	600,000.....	0	2,850,000.....
60717113.....	CASS.....	ND.....	.....	02/13/2017....	4.700.....	725,000.....	0	1,317,000.....
60717138.....	CASS.....	ND.....	.....	03/13/2017....	4.550.....	1,000,000.....	0	2,290,000.....
60717130.....	DICKEY.....	ND.....	.....	02/09/2017....	4.350.....	1,075,000.....	0	1,825,000.....
60717101.....	TRAILL.....	ND.....	.....	02/02/2017....	3.900.....	1,530,000.....	0	3,035,000.....
60717102.....	TRAILL.....	ND.....	.....	02/01/2017....	4.100.....	1,060,000.....	0	2,144,000.....
60717122.....	BOX BUTTE.....	NE.....	.....	03/01/2017....	4.600.....	850,000.....	0	3,000,000.....
60717120.....	CATRON.....	NM.....	.....	02/17/2017....	4.150.....	2,500,000.....	0	6,224,000.....
60717154.....	CHAVES.....	NM.....	.....	02/15/2017....	4.150.....	1,500,000.....	0	3,070,000.....
60717155.....	CHAVES.....	NM.....	.....	02/24/2017....	4.200.....	960,000.....	0	4,280,830.....
60717156.....	CHAVES.....	NM.....	.....	03/10/2017....	4.550.....	2,550,000.....	0	4,200,000.....
60717108.....	BAKER.....	OR.....	.....	01/30/2017....	4.450.....	1,750,000.....	0	4,749,604.....

QE02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
60717109.....	BAKER.....	OR.....	.....	01/30/2017....	4.450.....	1,730,000.....	0.....	5,685,396.....
60716340.....	LINN.....	OR.....	.....	01/19/2017....	4.300.....	870,000.....	0.....	1,420,000.....
60717119.....	MALHEUR.....	OR.....	.....	02/02/2017....	4.250.....	500,000.....	0.....	888,987.....
60717131.....	MARION.....	OR.....	.....	02/27/2017....	4.500.....	3,000,000.....	0.....	7,000,000.....
60717135.....	MARION.....	OR.....	.....	01/19/2017....	4.550.....	200,000.....	0.....	378,350.....
60717127.....	UNION.....	OR.....	.....	03/07/2017....	4.900.....	1,440,000.....	0.....	3,325,000.....
60717110.....	HAAKON.....	SD.....	.....	01/12/2017....	4.500.....	5,500,000.....	0.....	17,848,050.....
60717160.....	HAAKON.....	SD.....	.....	03/16/2017....	4.250.....	1,800,000.....	0.....	7,752,450.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	79,003,375.....	795.....	195,614,807.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
160001025.....	LOS ANGELES.....	CA.....	.....	03/08/2016....	4.300.....	0.....	9,602,721.....	150,930,000.....
160001064.....	PALO ALTO.....	CA.....	.....	03/30/2017....	4.030.....	98,800,000.....	0.....	151,800,000.....
160001060.....	SAN DIEGO.....	CA.....	.....	02/08/2017....	4.830.....	140,000,000.....	0.....	221,990,000.....
260000003.....	SAN DIEGO.....	CA.....	.....	05/13/2016....	5.663.....	0.....	440,250.....	27,693,000.....
260000002.....	SUNNYVALE.....	CA.....	.....	01/22/2016....	5.313.....	0.....	1,828,752.....	29,915,000.....
160001000.....	DENVER.....	CO.....	.....	05/08/2015....	4.700.....	0.....	28,717,987.....	110,012,000.....
160001053.....	CHICAGO.....	IL.....	.....	02/02/2017....	2.830.....	99,117,000.....	0.....	188,500,000.....
160001027.....	LANHAM.....	MD.....	.....	07/20/2016....	4.900.....	(200,000).....	12,260,285.....	19,526,000.....
160001055.....	NEW YORK.....	NY.....	.....	01/30/2017....	3.110.....	65,000,000.....	0.....	176,510,000.....
160001059.....	NEW YORK.....	NY.....	.....	03/09/2017....	4.110.....	160,000,000.....	0.....	430,600,000.....
160001058.....	NEWTOWN SQUARE.....	PA.....	.....	02/17/2017....	3.880.....	75,000,000.....	0.....	108,200,000.....
160000998.....	HOUSTON.....	TX.....	.....	01/09/2015....	4.400.....	0.....	10,831,058.....	55,907,000.....
160001006.....	HOUSTON.....	TX.....	.....	07/14/2015....	4.350.....	0.....	272,261.....	39,675,000.....
160001047.....	BELLEVUE.....	WA.....	.....	01/10/2017....	4.250.....	0.....	0.....	2.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	637,717,001.....	63,953,314.....	1,711,258,002.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	716,720,376.....	63,954,109.....	1,906,872,809.....
3399999. Total Mortgages.....				XXX.....	XXX.....	716,720,376.....	63,954,109.....	1,906,872,809.....

QE02.1

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																	
160000936.....	FAYETTEVILLE.....	AR.....	.....	12/22/2011....	02/23/2017....	25,672,869.....	0.....	0.....	0.....	0.....	0.....	0.....	25,591,653.....	25,591,653.....	0.....	0.....	0.....
19832300.....	JACKSON.....	AR.....	.....	04/09/2002....	02/28/2017....	197,250.....	0.....	0.....	0.....	0.....	0.....	0.....	197,250.....	197,250.....	0.....	0.....	0.....
11618900.....	COLUSA.....	CA.....	.....	09/14/2006....	03/28/2017....	304,029.....	0.....	0.....	0.....	0.....	0.....	0.....	278,103.....	278,103.....	0.....	0.....	0.....
19983000.....	COLUSA.....	CA.....	.....	06/19/2002....	01/09/2017....	132,000.....	0.....	0.....	0.....	0.....	0.....	0.....	132,000.....	132,000.....	0.....	0.....	0.....
19946000.....	FRESNO.....	CA.....	.....	09/03/1998....	01/04/2017....	82,500.....	0.....	0.....	0.....	0.....	0.....	0.....	82,500.....	82,500.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40435000.....	FRESNO.....	CA.....	.....	09/01/2012....	01/03/2017....	63,564	0	0	0	0	0	0	63,564	63,564	0	0	0
60711105.....	MADERA.....	CA.....	.....	11/14/2011....	03/06/2017....	8,067,663	0	0	0	0	0	0	8,067,663	8,067,663	0	0	0
160000965.....	SAN DIEGO.....	CA.....	.....	05/31/2013....	02/08/2017....	119,441,600	0	558,400	0	0	558,400	0	120,000,000	120,000,000	0	0	0
10017700.....	SAN JOAQUIN.....	CA.....	.....	02/22/2010....	02/07/2017....	472,500	0	0	0	0	0	0	455,000	455,000	0	0	0
60714178.....	SAN JOAQUIN.....	CA.....	.....	06/18/2014....	02/09/2017....	1,499,369	0	0	0	0	0	0	1,472,684	1,472,684	0	0	0
60715199.....	SAN JOAQUIN.....	CA.....	.....	06/11/2015....	03/17/2017....	274,322	0	0	0	0	0	0	258,205	258,205	0	0	0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	01/04/2017....	115,968	0	0	0	0	0	0	115,968	115,968	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	02/16/2017....	20,631,952	0	0	0	0	0	0	20,567,200	20,567,200	0	0	0
10670100.....	PHILLIPS.....	CO.....	.....	07/03/2007....	02/08/2017....	482,264	0	0	0	0	0	0	451,329	451,329	0	0	0
10619700.....	WASHINGTON.....	CO.....	.....	01/31/2002....	03/01/2017....	76,000	0	0	0	0	0	0	76,000	76,000	0	0	0
10635800.....	WASHINGTON.....	CO.....	.....	05/14/2003....	02/09/2017....	728	0	0	0	0	0	0	728	728	0	0	0
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	01/27/2017....	9,260	0	0	0	0	0	0	9,260	9,260	0	0	0
60715225.....	HANCOCK.....	IA.....	.....	07/02/2015....	01/09/2017....	5,150,300	0	0	0	0	0	0	5,150,300	5,150,300	0	0	0
10125900.....	LYON.....	IA.....	.....	03/19/2002....	01/03/2017....	62,400	0	0	0	0	0	0	62,400	62,400	0	0	0
11007000.....	SCOTT.....	IA.....	.....	08/07/2007....	02/17/2017....	213,400	0	0	0	0	0	0	213,400	213,400	0	0	0
60712303.....	SIoux.....	IA.....	.....	02/06/2013....	01/30/2017....	2,907,000	0	0	0	0	0	0	2,907,000	2,907,000	0	0	0
19951800.....	JEFFERSON.....	ID.....	.....	01/14/1999....	03/31/2017....	234,208	0	0	0	0	0	0	189,764	189,764	0	0	0
19994600.....	JEFFERSON.....	ID.....	.....	04/09/2004....	03/24/2017....	718,125	0	0	0	0	0	0	718,125	718,125	0	0	0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	02/03/2017....	60,340	0	0	0	0	0	0	60,340	60,340	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/30/2012....	01/26/2017....	31,421,001	0	0	0	0	0	0	31,348,787	31,348,787	0	0	0
10620500.....	COMANCHE.....	KS.....	.....	03/19/2002....	03/17/2017....	279,675	0	0	0	0	0	0	279,675	279,675	0	0	0
10645900.....	RICHLAND.....	LA.....	.....	05/14/2004....	03/06/2017....	3,758	0	0	0	0	0	0	3,758	3,758	0	0	0
11000100.....	BLUE EARTH.....	MN.....	.....	02/21/2006....	01/25/2017....	52,000	0	0	0	0	0	0	52,000	52,000	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	03/31/2017....	22,090	0	0	0	0	0	0	18,478	18,478	0	0	0
11007100.....	CHIPPEWA.....	MN.....	.....	05/24/2007....	03/28/2017....	150,500	0	0	0	0	0	0	150,500	150,500	0	0	0
10130100.....	COTTONWOOD.....	MN.....	.....	05/24/2002....	02/14/2017....	280,000	0	0	0	0	0	0	270,000	270,000	0	0	0
11017300.....	COTTONWOOD.....	MN.....	.....	12/12/2008....	03/14/2017....	466,000	0	0	0	0	0	0	466,000	466,000	0	0	0
19875600.....	COTTONWOOD.....	MN.....	.....	08/31/1998....	02/23/2017....	111,500	0	0	0	0	0	0	111,500	111,500	0	0	0
19865600.....	DAKOTA.....	MN.....	.....	10/30/1998....	03/28/2017....	192,500	0	0	0	0	0	0	185,000	185,000	0	0	0
11006800.....	FARIBAULT.....	MN.....	.....	04/16/2007....	01/11/2017....	15,000	0	0	0	0	0	0	15,000	15,000	0	0	0
10122600.....	FREEBORN.....	MN.....	.....	02/01/2002....	02/24/2017....	637,500	0	0	0	0	0	0	625,000	625,000	0	0	0
60712158.....	FREEBORN.....	MN.....	.....	04/17/2012....	02/27/2017....	1,080,000	0	0	0	0	0	0	1,065,000	1,065,000	0	0	0
19857300.....	JACKSON.....	MN.....	.....	02/20/1998....	01/31/2017....	55,900	0	0	0	0	0	0	54,600	54,600	0	0	0
19857500.....	JACKSON.....	MN.....	.....	02/20/1998....	01/31/2017....	73,100	0	0	0	0	0	0	71,400	71,400	0	0	0
10662700.....	MARSHALL.....	MN.....	.....	12/15/2005....	02/27/2017....	17,420	0	0	0	0	0	0	17,420	17,420	0	0	0
10132100.....	NOBLES.....	MN.....	.....	09/12/2002....	02/28/2017....	353,000	0	0	0	0	0	0	353,000	353,000	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	01/17/2017....	30,400	0	0	0	0	0	0	29,800	29,800	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....	.....	03/27/2002....	01/06/2017....	209,200	0	0	0	0	0	0	209,200	209,200	0	0	0
19831600.....	SUNFLOWER.....	MS.....	.....	02/05/2002....	01/04/2017....	84,000	0	0	0	0	0	0	84,000	84,000	0	0	0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	03/03/2017....	132,577	0	0	0	0	0	0	132,577	132,577	0	0	0
60711128.....	YAZOO.....	MS.....	.....	11/16/2011....	01/11/2017....	2,537,500	0	0	0	0	0	0	2,465,000	2,465,000	0	0	0
60712283.....	CHOUTEAU.....	MT.....	.....	12/21/2012....	03/14/2017....	2,534,053	0	0	0	0	0	0	2,534,053	2,534,053	0	0	0

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
60713223.....	CHOUTEAU.....	MT.....	.....	07/26/2013....	03/22/2017....	821,090	0	0	0	0	0	0	821,090	821,090	0	0	0
60714143.....	CHOUTEAU.....	MT.....	.....	04/02/2014....	03/14/2017....	130,937	0	0	0	0	0	0	130,937	130,937	0	0	0
19978300.....	FERGUS.....	MT.....	.....	12/18/2001....	02/03/2017....	30,000	0	0	0	0	0	0	30,000	30,000	0	0	0
60713144.....	FERGUS.....	MT.....	.....	04/09/2013....	03/21/2017....	730,501	0	0	0	0	0	0	730,501	730,501	0	0	0
60713266.....	FERGUS.....	MT.....	.....	09/27/2013....	03/03/2017....	1,060,000	0	0	0	0	0	0	1,060,000	1,060,000	0	0	0
11631100.....	ROSEBUD.....	MT.....	.....	07/29/2008....	03/07/2017....	307,000	0	0	0	0	0	0	307,000	307,000	0	0	0
11629700.....	WHEATLAND.....	MT.....	.....	05/01/2008....	02/07/2017....	433,130	0	0	0	0	0	0	433,130	433,130	0	0	0
10620600.....	CLAY.....	NE.....	.....	03/27/2002....	02/22/2017....	39,090	0	0	0	0	0	0	39,090	39,090	0	0	0
10619300.....	POLK.....	NE.....	.....	02/19/2002....	03/13/2017....	105,000	0	0	0	0	0	0	105,000	105,000	0	0	0
19759100.....	POLK.....	NE.....	.....	08/10/1998....	03/28/2017....	70,000	0	0	0	0	0	0	60,000	60,000	0	0	0
10620000.....	CATRON.....	NM.....	.....	02/11/2002....	02/17/2017....	162,327	0	0	0	0	0	0	162,327	162,327	0	0	0
10670900.....	CHAVES.....	NM.....	.....	08/06/2007....	02/24/2017....	960,000	0	0	0	0	0	0	960,000	960,000	0	0	0
10671200.....	DONA ANA.....	NM.....	.....	11/15/2007....	02/15/2017....	1,107,121	0	0	0	0	0	0	1,107,121	1,107,121	0	0	0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	02/21/2017....	55,958,515	0	0	0	0	0	0	55,764,481	55,764,481	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	03/28/2017....	19,433,212	0	0	0	0	0	0	19,332,923	19,332,923	0	0	0
19889000.....	GREENE.....	OH.....	.....	04/29/1999....	02/21/2017....	180,000	0	0	0	0	0	0	180,000	180,000	0	0	0
10673000.....	CUSTER.....	OK.....	.....	12/12/2007....	02/06/2017....	158,645	0	0	0	0	0	0	158,645	158,645	0	0	0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	01/01/2017....	1	0	0	0	0	0	0	1	1	0	0	0
11628300.....	UNION.....	OR.....	.....	01/15/2008....	03/07/2017....	987,442	0	0	0	0	0	0	987,442	987,442	0	0	0
10668700.....	HAAKON.....	SD.....	.....	03/08/2007....	03/16/2017....	1,240,000	0	0	0	0	0	0	1,220,000	1,220,000	0	0	0
60712249.....	HAAKON.....	SD.....	.....	10/10/2012....	01/12/2017....	4,559,323	0	0	0	0	0	0	4,559,323	4,559,323	0	0	0
60714142.....	PENNINGTON.....	SD.....	.....	03/12/2014....	03/10/2017....	967,217	0	0	0	0	0	0	967,217	967,217	0	0	0
10668400.....	SULLY.....	SD.....	.....	03/13/2007....	02/23/2017....	1,749,000	0	0	0	0	0	0	1,749,000	1,749,000	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....	.....	01/19/1994....	01/19/2017....	44,698	0	0	0	0	0	0	44,698	44,698	0	0	0
11617200.....	GRANT.....	WA.....	.....	05/09/2006....	03/14/2017....	331,853	0	0	0	0	0	0	315,866	315,866	0	0	0
19983100.....	GRANT.....	WA.....	.....	05/02/2002....	03/14/2017....	168,649	0	0	0	0	0	0	168,649	168,649	0	0	0
19980300.....	WHITMAN.....	WA.....	.....	02/14/2002....	03/24/2017....	10,628	0	0	0	0	0	0	10,628	10,628	0	0	0
60711177.....	LAFAYETTE.....	WI.....	.....	12/23/2011....	01/03/2017....	390,886	0	0	0	0	0	0	390,886	390,886	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						319,744,550	0	558,400	0	0	558,400	0	319,458,139	319,458,139	0	0	0
Mortgages With Partial Repayments																	
10635000.....	DALLAS.....	AL.....	.....	05/21/2003....	03/31/2017....	0	0	0	0	0	0	0	0	28,000	0	0	0
60716139.....	MONROE.....	AL.....	.....	04/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	9,456	0	0	0
60715301.....	WILCOX.....	AL.....	.....	11/25/2015....	03/31/2017....	0	0	0	0	0	0	0	0	17,688	0	0	0
60713193.....	CRAIGHEAD.....	AR.....	.....	06/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	20,117	0	0	0
60713277.....	CRITTENDEN.....	AR.....	.....	10/22/2013....	03/31/2017....	0	0	0	0	0	0	0	0	5,550	0	0	0
10676700.....	CROSS.....	AR.....	.....	12/22/2008....	03/31/2017....	0	0	0	0	0	0	0	0	460	0	0	0
60715210.....	CROSS.....	AR.....	.....	05/15/2015....	03/31/2017....	0	0	0	0	0	0	0	0	200,000	0	0	0
60715251.....	CROSS.....	AR.....	.....	07/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	200,000	0	0	0
160000936.....	FAYETTEVILLE.....	AR.....	.....	12/22/2011....	03/31/2017....	0	0	0	0	0	0	0	0	81,216	0	0	0
10677600.....	INDEPENDENCE.....	AR.....	.....	05/05/2009....	03/31/2017....	0	0	0	0	0	0	0	0	31,615	0	0	0
10674800.....	JACKSON.....	AR.....	.....	03/27/2008....	03/31/2017....	0	0	0	0	0	0	0	0	10,052	0	0	0

SCHEDULE B - PART 3

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

QE024

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
60714108.....	JACKSON.....	AR.....	.....	02/03/2014....	03/31/2017....	0	0	0	0	0	0	0	0	13,368	0	0	0
19818700.....	MISSISSIPPI.....	AR.....	.....	04/09/1998....	03/31/2017....	0	0	0	0	0	0	0	0	2,700	0	0	0
60713180.....	POINSETT.....	AR.....	.....	05/29/2013....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713265.....	POINSETT.....	AR.....	.....	10/08/2013....	03/31/2017....	0	0	0	0	0	0	0	0	25,000	0	0	0
60714254.....	POINSETT.....	AR.....	.....	10/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712247.....	WOODRUFF.....	AR.....	.....	11/15/2012....	03/31/2017....	0	0	0	0	0	0	0	0	100,000	0	0	0
160000981.....	PEORIA.....	AZ.....	.....	09/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	70,223	0	0	0
19945900.....	YUMA.....	AZ.....	.....	09/15/1998....	03/31/2017....	0	0	0	0	0	0	0	0	25,183	0	0	0
60714202.....	YUMA.....	AZ.....	.....	08/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	9,997	0	0	0
19986900.....	ALAMEDA.....	CA.....	.....	12/04/2002....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
160001010.....	BEVERLY HILLS.....	CA.....	.....	11/04/2016....	03/31/2017....	0	0	0	0	0	0	0	0	135,609	0	0	0
11632400.....	BUTTE.....	CA.....	.....	12/15/2008....	03/31/2017....	0	0	0	0	0	0	0	0	10,083	0	0	0
11618900.....	COLUSA.....	CA.....	.....	09/14/2006....	03/31/2017....	0	0	0	0	0	0	0	0	25,926	0	0	0
60712212.....	FRESNO.....	CA.....	.....	09/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	129,029	0	0	0
60712213.....	FRESNO.....	CA.....	.....	09/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	56,220	0	0	0
60712214.....	FRESNO.....	CA.....	.....	09/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	38,947	0	0	0
60712215.....	FRESNO.....	CA.....	.....	09/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	14,109	0	0	0
60714204.....	FRESNO.....	CA.....	.....	11/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	59,764	0	0	0
60715340.....	FRESNO.....	CA.....	.....	12/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,544	0	0	0
60716182.....	FRESNO.....	CA.....	.....	04/18/2016....	03/31/2017....	0	0	0	0	0	0	0	0	309,478	0	0	0
60713246.....	GLENN.....	CA.....	.....	08/08/2013....	03/31/2017....	0	0	0	0	0	0	0	0	13,000	0	0	0
11628900.....	IMPERIAL.....	CA.....	.....	02/04/2008....	03/31/2017....	0	0	0	0	0	0	0	0	32,599	0	0	0
40493000.....	KERN.....	CA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	36,434	0	0	0
60715236.....	KERN.....	CA.....	.....	07/23/2015....	03/31/2017....	0	0	0	0	0	0	0	0	186,340	0	0	0
60715237.....	KERN.....	CA.....	.....	07/23/2015....	03/31/2017....	0	0	0	0	0	0	0	0	25,410	0	0	0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	03/31/2017....	0	0	0	0	0	0	0	0	112,469	0	0	0
60713290.....	KINGS.....	CA.....	.....	01/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	11,307	0	0	0
60714286.....	LAKE.....	CA.....	.....	11/17/2014....	03/31/2017....	0	0	0	0	0	0	0	0	112,602	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	03/31/2017....	0	0	0	0	0	0	0	0	121,993	0	0	0
160000980.....	LOS ANGELES.....	CA.....	.....	09/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	238,067	0	0	0
60715213.....	MADERA.....	CA.....	.....	06/04/2015....	03/31/2017....	0	0	0	0	0	0	0	0	33,775	0	0	0
11634400.....	MODOC.....	CA.....	.....	07/01/2009....	03/31/2017....	0	0	0	0	0	0	0	0	17,525	0	0	0
60712209.....	MODOC.....	CA.....	.....	09/20/2012....	03/31/2017....	0	0	0	0	0	0	0	0	57,688	0	0	0
60713252.....	MODOC.....	CA.....	.....	09/26/2013....	03/31/2017....	0	0	0	0	0	0	0	0	96,844	0	0	0
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	03/31/2017....	0	0	0	0	0	0	0	0	26,755	0	0	0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	03/31/2017....	0	0	0	0	0	0	0	0	1,726,222	0	0	0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	03/31/2017....	0	0	0	0	0	0	0	0	13,448	0	0	0
60712119.....	MONTEREY.....	CA.....	.....	05/03/2012....	03/31/2017....	0	0	0	0	0	0	0	0	50,712	0	0	0
60712171.....	MONTEREY.....	CA.....	.....	06/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	43,682	0	0	0
160000976.....	MURRIETA.....	CA.....	.....	08/06/2013....	03/31/2017....	0	0	0	0	0	0	0	0	93,149	0	0	0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	03/31/2017....	0	0	0	0	0	0	0	0	15,502	0	0	0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	03/31/2017....	0	0	0	0	0	0	0	0	147,792	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
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	03/31/2017....	0	0	0	0	0	0	0	0	78,606	0	0	0
60713186.....	NAPA.....	CA.....	.....	07/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	21,968	0	0	0
60713187.....	NAPA.....	CA.....	.....	07/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,972	0	0	0
60713197.....	NAPA.....	CA.....	.....	06/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	32,581	0	0	0
60716118.....	NAPA.....	CA.....	.....	06/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	8,247	0	0	0
60716163.....	NAPA.....	CA.....	.....	04/11/2016....	03/31/2017....	0	0	0	0	0	0	0	0	145,993	0	0	0
160001023.....	ROSEVILLE.....	CA.....	.....	12/03/2015....	03/31/2017....	0	0	0	0	0	0	0	0	101,750	0	0	0
60713211.....	SACRAMENTO.....	CA.....	.....	06/27/2013....	03/31/2017....	0	0	0	0	0	0	0	0	18,680	0	0	0
60713291.....	SACRAMENTO.....	CA.....	.....	01/23/2014....	03/31/2017....	0	0	0	0	0	0	0	0	14,500	0	0	0
60715277.....	SACRAMENTO.....	CA.....	.....	09/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	28,674	0	0	0
60716221.....	SACRAMENTO.....	CA.....	.....	05/17/2016....	03/31/2017....	0	0	0	0	0	0	0	0	2,251	0	0	0
60714268.....	SAN BENITO.....	CA.....	.....	12/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	15,806	0	0	0
60715144.....	SAN BENITO.....	CA.....	.....	04/10/2015....	03/31/2017....	0	0	0	0	0	0	0	0	73,805	0	0	0
60716108.....	SAN BENITO.....	CA.....	.....	02/01/2016....	03/31/2017....	0	0	0	0	0	0	0	0	133,557	0	0	0
160000948.....	SAN FRANCISCO.....	CA.....	.....	05/02/2012....	03/31/2017....	0	0	0	0	0	0	0	0	137,619	0	0	0
160000978.....	SAN FRANCISCO.....	CA.....	.....	09/12/2013....	03/31/2017....	0	0	0	0	0	0	0	0	281,173	0	0	0
10017700.....	SAN JOAQUIN.....	CA.....	.....	02/22/2010....	03/31/2017....	0	0	0	0	0	0	0	0	17,500	0	0	0
60712177.....	SAN JOAQUIN.....	CA.....	.....	06/05/2012....	03/31/2017....	0	0	0	0	0	0	0	0	20,682	0	0	0
60712219.....	SAN JOAQUIN.....	CA.....	.....	09/04/2012....	03/31/2017....	0	0	0	0	0	0	0	0	63,463	0	0	0
60713116.....	SAN JOAQUIN.....	CA.....	.....	03/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	0	0	0	0
60713298.....	SAN JOAQUIN.....	CA.....	.....	01/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	138,207	0	0	0
60714177.....	SAN JOAQUIN.....	CA.....	.....	06/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	8,907	0	0	0
60714178.....	SAN JOAQUIN.....	CA.....	.....	06/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	26,685	0	0	0
60714239.....	SAN JOAQUIN.....	CA.....	.....	08/27/2014....	03/31/2017....	0	0	0	0	0	0	0	0	15,228	0	0	0
60715136.....	SAN JOAQUIN.....	CA.....	.....	08/18/2015....	03/31/2017....	0	0	0	0	0	0	0	0	36,037	0	0	0
60715199.....	SAN JOAQUIN.....	CA.....	.....	06/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	16,117	0	0	0
60713257.....	SAN LUIS OBISPO.....	CA.....	.....	02/25/2014....	03/31/2017....	0	0	0	0	0	0	0	0	54,265	0	0	0
60716212.....	SAN LUIS OBISPO.....	CA.....	.....	06/01/2016....	03/31/2017....	0	0	0	0	0	0	0	0	61,909	0	0	0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	03/31/2017....	0	0	0	0	0	0	0	0	52,580	0	0	0
60714302.....	SANTA BARBARA.....	CA.....	.....	01/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	48,107	0	0	0
60714303.....	SANTA BARBARA.....	CA.....	.....	01/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	27,037	0	0	0
60715195.....	SANTA BARBARA.....	CA.....	.....	06/04/2015....	03/31/2017....	0	0	0	0	0	0	0	0	78,062	0	0	0
60715257.....	SANTA BARBARA.....	CA.....	.....	08/19/2015....	03/31/2017....	0	0	0	0	0	0	0	0	17,831	0	0	0
60715283.....	SANTA BARBARA.....	CA.....	.....	09/25/2015....	03/31/2017....	0	0	0	0	0	0	0	0	27,978	0	0	0
60715318.....	SANTA BARBARA.....	CA.....	.....	12/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	99,767	0	0	0
60716192.....	SANTA BARBARA.....	CA.....	.....	07/13/2016....	03/31/2017....	0	0	0	0	0	0	0	0	88,605	0	0	0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	144,857	0	0	0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	35,250	0	0	0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	23,068	0	0	0
11632000.....	SONOMA.....	CA.....	.....	09/24/2008....	03/31/2017....	0	0	0	0	0	0	0	0	41,559	0	0	0
60711107.....	SONOMA.....	CA.....	.....	12/19/2011....	03/31/2017....	0	0	0	0	0	0	0	0	267,101	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
60712102.....	SONOMA.....	CA.....	.....	03/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	178,976	0	0	0
60712184.....	SONOMA.....	CA.....	.....	08/03/2012....	03/31/2017....	0	0	0	0	0	0	0	0	33,651	0	0	0
60712225.....	SONOMA.....	CA.....	.....	09/25/2012....	03/31/2017....	0	0	0	0	0	0	0	0	108,299	0	0	0
60713310.....	SONOMA.....	CA.....	.....	02/05/2014....	03/31/2017....	0	0	0	0	0	0	0	0	69,186	0	0	0
60715311.....	SONOMA.....	CA.....	.....	10/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	12,620	0	0	0
60716195.....	SONOMA.....	CA.....	.....	06/23/2016....	03/31/2017....	0	0	0	0	0	0	0	0	27,473	0	0	0
11627300.....	SUTTER.....	CA.....	.....	01/01/2008....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
19993300.....	SUTTER.....	CA.....	.....	08/12/2003....	03/31/2017....	0	0	0	0	0	0	0	0	8,000	0	0	0
60715270.....	SUTTER.....	CA.....	.....	07/21/2015....	03/31/2017....	0	0	0	0	0	0	0	0	146,064	0	0	0
60716244.....	SUTTER.....	CA.....	.....	08/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	87,515	0	0	0
10083600.....	TULARE.....	CA.....	.....	08/04/2010....	03/31/2017....	0	0	0	0	0	0	0	0	7,228	0	0	0
11633400.....	TULARE.....	CA.....	.....	05/05/2009....	03/31/2017....	0	0	0	0	0	0	0	0	150,000	0	0	0
60713289.....	TULARE.....	CA.....	.....	12/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	29,490	0	0	0
60714294.....	TULARE.....	CA.....	.....	12/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	19,214	0	0	0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	03/31/2017....	0	0	0	0	0	0	0	0	178,792	0	0	0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	03/31/2017....	0	0	0	0	0	0	0	0	6,218	0	0	0
19998700.....	VENTURA.....	CA.....	.....	08/12/2004....	03/31/2017....	0	0	0	0	0	0	0	0	88,649	0	0	0
60716218.....	YOLO.....	CA.....	.....	05/20/2016....	03/31/2017....	0	0	0	0	0	0	0	0	8,293	0	0	0
11612800.....	YUBA.....	CA.....	.....	06/28/2005....	03/31/2017....	0	0	0	0	0	0	0	0	24,000	0	0	0
19970300.....	YUBA.....	CA.....	.....	01/17/2001....	03/31/2017....	0	0	0	0	0	0	0	0	250,000	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	03/31/2017....	0	0	0	0	0	0	0	0	64,753	0	0	0
60713281.....	HUERFANO.....	CO.....	.....	12/02/2013....	03/31/2017....	0	0	0	0	0	0	0	0	200,000	0	0	0
60714134.....	HUERFANO.....	CO.....	.....	02/27/2014....	03/31/2017....	0	0	0	0	0	0	0	0	40,000	0	0	0
22102200.....	KIT CARSON.....	CO.....	.....	06/14/2000....	03/31/2017....	0	0	0	0	0	0	0	0	7,300	0	0	0
60714198.....	KIT CARSON.....	CO.....	.....	08/11/2014....	03/31/2017....	0	0	0	0	0	0	0	0	32,239	0	0	0
60715319.....	LAS ANIMAS.....	CO.....	.....	12/10/2015....	03/31/2017....	0	0	0	0	0	0	0	0	100,000	0	0	0
10670100.....	PHILLIPS.....	CO.....	.....	07/03/2007....	03/31/2017....	0	0	0	0	0	0	0	0	30,934	0	0	0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	03/31/2017....	0	0	0	0	0	0	0	0	45,700	0	0	0
60714149.....	MANATEE.....	FL.....	.....	04/15/2014....	03/31/2017....	0	0	0	0	0	0	0	0	25,000	0	0	0
60716339.....	MANATEE.....	FL.....	.....	12/15/2016....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
19817900.....	OSCEOLA.....	FL.....	.....	02/12/1998....	03/31/2017....	0	0	0	0	0	0	0	0	44,000	0	0	0
60712277.....	OSCEOLA.....	FL.....	.....	03/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	1,805,100	0	0	0
60715100.....	PALM BEACH.....	FL.....	.....	12/30/2014....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
60716273.....	SUWANNEE.....	FL.....	.....	10/03/2016....	03/31/2017....	0	0	0	0	0	0	0	0	8,422	0	0	0
60713248.....	BERRIEN.....	GA.....	.....	09/19/2013....	03/31/2017....	0	0	0	0	0	0	0	0	15,179	0	0	0
60714171.....	BLECKLEY.....	GA.....	.....	05/07/2014....	03/31/2017....	0	0	0	0	0	0	0	0	81,000	0	0	0
60716124.....	DECATUR.....	GA.....	.....	04/08/2016....	03/31/2017....	0	0	0	0	0	0	0	0	125,000	0	0	0
60716125.....	DECATUR.....	GA.....	.....	04/08/2016....	03/31/2017....	0	0	0	0	0	0	0	0	43,500	0	0	0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	13,167	0	0	0
60711208.....	LAURENS.....	GA.....	.....	03/08/2012....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
60711209.....	LAURENS.....	GA.....	.....	03/08/2012....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
60715108.....	LAURENS.....	GA.....	.....	02/25/2015....	03/31/2017....	0	0	0	0	0	0	0	0	77,845	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
60712192.....	MILLER.....	GA.....	.....	07/24/2012....	03/31/2017....	0	0	0	0	0	0	0	0	167,000	0	0	0
60716262.....	SEMINOLE.....	GA.....	.....	08/24/2016....	03/31/2017....	0	0	0	0	0	0	0	0	96,000	0	0	0
60711170.....	BENTON.....	IA.....	.....	01/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	13,300	0	0	0
10633300.....	CEDAR.....	IA.....	.....	07/09/2003....	03/31/2017....	0	0	0	0	0	0	0	0	10,625	0	0	0
60713241.....	CEDAR.....	IA.....	.....	09/04/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,986	0	0	0
60713242.....	CEDAR.....	IA.....	.....	09/04/2013....	03/31/2017....	0	0	0	0	0	0	0	0	13,941	0	0	0
60714169.....	CEDAR.....	IA.....	.....	05/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,039	0	0	0
11009700.....	DELAWARE.....	IA.....	.....	11/01/2007....	03/31/2017....	0	0	0	0	0	0	0	0	54,395	0	0	0
60714190.....	DELAWARE.....	IA.....	.....	05/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,039	0	0	0
60715160.....	DELAWARE.....	IA.....	.....	04/15/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,276	0	0	0
10006400.....	HANCOCK.....	IA.....	.....	12/11/2009....	03/31/2017....	0	0	0	0	0	0	0	0	11,600	0	0	0
60716132.....	HANCOCK.....	IA.....	.....	03/21/2016....	03/31/2017....	0	0	0	0	0	0	0	0	9,738	0	0	0
60716174.....	HANCOCK.....	IA.....	.....	05/25/2016....	03/31/2017....	0	0	0	0	0	0	0	0	6,513	0	0	0
60713174.....	JACKSON.....	IA.....	.....	06/04/2013....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
10644400.....	JASPER.....	IA.....	.....	01/14/2004....	03/31/2017....	0	0	0	0	0	0	0	0	5,500	0	0	0
60716181.....	JONES.....	IA.....	.....	07/08/2016....	03/31/2017....	0	0	0	0	0	0	0	0	28,098	0	0	0
60712246.....	KOSSUTH.....	IA.....	.....	11/19/2012....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60715231.....	KOSSUTH.....	IA.....	.....	07/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	16,483	0	0	0
60715308.....	KOSSUTH.....	IA.....	.....	11/25/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,790	0	0	0
10125900.....	LYON.....	IA.....	.....	03/19/2002....	03/31/2017....	0	0	0	0	0	0	0	0	0	0	0	0
11005600.....	LYON.....	IA.....	.....	03/12/2007....	03/31/2017....	0	0	0	0	0	0	0	0	9,065	0	0	0
60713213.....	MUSCATINE.....	IA.....	.....	08/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	11,953	0	0	0
60713214.....	MUSCATINE.....	IA.....	.....	08/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	18,535	0	0	0
60713253.....	OSCEOLA.....	IA.....	.....	09/30/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
11008700.....	PLYMOUTH.....	IA.....	.....	07/19/2007....	03/31/2017....	0	0	0	0	0	0	0	0	16,557	0	0	0
60715141.....	SCOTT.....	IA.....	.....	04/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	9,274	0	0	0
60713127.....	SIoux.....	IA.....	.....	04/08/2013....	03/31/2017....	0	0	0	0	0	0	0	0	12,000	0	0	0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	221,288	0	0	0
60714247.....	BANNOCK.....	ID.....	.....	10/03/2014....	03/31/2017....	0	0	0	0	0	0	0	0	6,337	0	0	0
19999800.....	BINGHAM.....	ID.....	.....	12/30/2004....	03/31/2017....	0	0	0	0	0	0	0	0	17,808	0	0	0
60714235.....	BINGHAM.....	ID.....	.....	08/05/2014....	03/31/2017....	0	0	0	0	0	0	0	0	14,011	0	0	0
60714262.....	BINGHAM.....	ID.....	.....	11/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	15,608	0	0	0
60715208.....	BINGHAM.....	ID.....	.....	04/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,905	0	0	0
60715241.....	BINGHAM.....	ID.....	.....	07/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,139	0	0	0
60715161.....	BONNEVILLE.....	ID.....	.....	05/29/2015....	03/31/2017....	0	0	0	0	0	0	0	0	42,163	0	0	0
60714281.....	CANYON.....	ID.....	.....	12/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	0	0	0	0
60715333.....	CANYON.....	ID.....	.....	12/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	2,666	0	0	0
60715139.....	CASSIA.....	ID.....	.....	04/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	27,679	0	0	0
60716200.....	CASSIA.....	ID.....	.....	06/09/2016....	03/31/2017....	0	0	0	0	0	0	0	0	10,875	0	0	0
11634500.....	FRANKLIN.....	ID.....	.....	07/15/2009....	03/31/2017....	0	0	0	0	0	0	0	0	63,334	0	0	0
19996400.....	FRANKLIN.....	ID.....	.....	03/17/2004....	03/31/2017....	0	0	0	0	0	0	0	0	4,733	0	0	0
11631700.....	JEFFERSON.....	ID.....	.....	10/30/2008....	03/31/2017....	0	0	0	0	0	0	0	0	20,628	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
19951800.....	JEFFERSON.....	ID.....	.....	01/14/1999....	03/31/2017....	0	0	0	0	0	0	0	0	44,444	0	0	0
60716157.....	JEROME.....	ID.....	.....	04/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	10,815	0	0	0
60716323.....	JEROME.....	ID.....	.....	11/02/2016....	03/31/2017....	0	0	0	0	0	0	0	0	2,221	0	0	0
60713316.....	MADISON.....	ID.....	.....	02/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	16,754	0	0	0
60716146.....	OWYHEE.....	ID.....	.....	04/07/2016....	03/31/2017....	0	0	0	0	0	0	0	0	17,388	0	0	0
19940600.....	POWER.....	ID.....	.....	04/10/1998....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713280.....	POWER.....	ID.....	.....	10/15/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,419	0	0	0
60714131.....	POWER.....	ID.....	.....	07/24/2014....	03/31/2017....	0	0	0	0	0	0	0	0	84,105	0	0	0
60715338.....	POWER.....	ID.....	.....	12/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	11,945	0	0	0
60716269.....	TETON.....	ID.....	.....	09/12/2016....	03/31/2017....	0	0	0	0	0	0	0	0	9,099	0	0	0
60713278.....	CHAMPAIGN.....	IL.....	.....	10/18/2013....	03/31/2017....	0	0	0	0	0	0	0	0	11,170	0	0	0
160000916.....	CHICAGO.....	IL.....	.....	05/25/2011....	03/31/2017....	0	0	0	0	0	0	0	0	332,135	0	0	0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	139,650	0	0	0
160000973.....	CHICAGO.....	IL.....	.....	07/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	76,750	0	0	0
160000985.....	CHICAGO.....	IL.....	.....	12/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	367,152	0	0	0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,531	0	0	0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	4,506	0	0	0
60712260.....	EDGAR.....	IL.....	.....	11/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	25,931	0	0	0
60712239.....	GREENE.....	IL.....	.....	10/17/2012....	03/31/2017....	0	0	0	0	0	0	0	0	22,213	0	0	0
60716301.....	IROQUOIS.....	IL.....	.....	10/05/2016....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	9,082	0	0	0
60712266.....	LOGAN.....	IL.....	.....	11/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	4,793	0	0	0
60713237.....	LOGAN.....	IL.....	.....	08/08/2013....	03/31/2017....	0	0	0	0	0	0	0	0	15,000	0	0	0
60714191.....	LOGAN.....	IL.....	.....	07/22/2014....	03/31/2017....	0	0	0	0	0	0	0	0	30,166	0	0	0
19799400.....	MACOUPIN.....	IL.....	.....	09/04/1997....	03/31/2017....	0	0	0	0	0	0	0	0	1,750	0	0	0
10654600.....	MERCER.....	IL.....	.....	04/21/2005....	03/31/2017....	0	0	0	0	0	0	0	0	3,723	0	0	0
10654800.....	MERCER.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	11,966	0	0	0
60714305.....	MERCER.....	IL.....	.....	12/19/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,215	0	0	0
60715182.....	MERCER.....	IL.....	.....	03/20/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,430	0	0	0
60715206.....	OGLE.....	IL.....	.....	05/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	13,148	0	0	0
10661700.....	ROCK ISLAND.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	6,096	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	72,215	0	0	0
160000912.....	URBANA.....	IL.....	.....	12/17/2010....	03/31/2017....	0	0	0	0	0	0	0	0	79,692	0	0	0
60715116.....	VERMILION.....	IL.....	.....	01/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,613	0	0	0
60715285.....	VERMILION.....	IL.....	.....	08/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,822	0	0	0
40486000.....	WILL.....	IL.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	9,890	0	0	0
60715267.....	WINNEBAGO.....	IL.....	.....	07/20/2015....	03/31/2017....	0	0	0	0	0	0	0	0	19,547	0	0	0
60715170.....	BOONE.....	IN.....	.....	04/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,754	0	0	0
60715214.....	BOONE.....	IN.....	.....	06/09/2015....	03/31/2017....	0	0	0	0	0	0	0	0	5,552	0	0	0
60715215.....	BOONE.....	IN.....	.....	06/09/2015....	03/31/2017....	0	0	0	0	0	0	0	0	1,794	0	0	0
60712251.....	CLINTON.....	IN.....	.....	11/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	790,000	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
60715280.....	DAVISS.....	IN.....	.....	11/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	25,208	0	0	0
60715300.....	DELAWARE.....	IN.....	.....	09/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,053	0	0	0
60714166.....	GIBSON.....	IN.....	.....	05/22/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,761	0	0	0
60715245.....	GIBSON.....	IN.....	.....	07/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	5,618	0	0	0
10662300.....	MONTGOMERY.....	IN.....	.....	12/28/2005....	03/31/2017....	0	0	0	0	0	0	0	0	17,204	0	0	0
60715125.....	MONTGOMERY.....	IN.....	.....	02/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	20,160	0	0	0
60716243.....	PARKE.....	IN.....	.....	08/12/2016....	03/31/2017....	0	0	0	0	0	0	0	0	7,953	0	0	0
60715133.....	POSEY.....	IN.....	.....	02/19/2015....	03/31/2017....	0	0	0	0	0	0	0	0	33,842	0	0	0
60716233.....	PULASKI.....	IN.....	.....	06/07/2016....	03/31/2017....	0	0	0	0	0	0	0	0	5,743	0	0	0
60714112.....	RUSH.....	IN.....	.....	03/19/2014....	03/31/2017....	0	0	0	0	0	0	0	0	4,969	0	0	0
60714192.....	SHELBY.....	IN.....	.....	07/01/2014....	03/31/2017....	0	0	0	0	0	0	0	0	26,686	0	0	0
60714270.....	SHELBY.....	IN.....	.....	11/13/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,623	0	0	0
60715190.....	WARREN.....	IN.....	.....	05/29/2015....	03/31/2017....	0	0	0	0	0	0	0	0	30,364	0	0	0
60713110.....	WHITE.....	IN.....	.....	03/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	29,936	0	0	0
60713307.....	WHITE.....	IN.....	.....	02/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	10,065	0	0	0
60714139.....	WHITE.....	IN.....	.....	03/27/2014....	03/31/2017....	0	0	0	0	0	0	0	0	12,682	0	0	0
60715191.....	WHITE.....	IN.....	.....	05/05/2015....	03/31/2017....	0	0	0	0	0	0	0	0	4,516	0	0	0
60716196.....	WHITE.....	IN.....	.....	04/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	7,882	0	0	0
60716211.....	WHITE.....	IN.....	.....	05/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	11,527	0	0	0
60716135.....	ELLSWORTH.....	KS.....	.....	04/13/2016....	03/31/2017....	0	0	0	0	0	0	0	0	16,500	0	0	0
10639600.....	FINNEY.....	KS.....	.....	08/20/2003....	03/31/2017....	0	0	0	0	0	0	0	0	2,877	0	0	0
60714223.....	FINNEY.....	KS.....	.....	09/11/2014....	03/31/2017....	0	0	0	0	0	0	0	0	188,759	0	0	0
60715128.....	FINNEY.....	KS.....	.....	04/23/2015....	03/31/2017....	0	0	0	0	0	0	0	0	41,981	0	0	0
10641200.....	FRANKLIN.....	KS.....	.....	10/06/2003....	03/31/2017....	0	0	0	0	0	0	0	0	49,651	0	0	0
60713286.....	GRAY.....	KS.....	.....	01/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	315,673	0	0	0
10670400.....	JEWELL.....	KS.....	.....	07/31/2007....	03/31/2017....	0	0	0	0	0	0	0	0	15,512	0	0	0
60712191.....	MITCHELL.....	KS.....	.....	09/20/2012....	03/31/2017....	0	0	0	0	0	0	0	0	13,324	0	0	0
60716104.....	RENO.....	KS.....	.....	03/17/2016....	03/31/2017....	0	0	0	0	0	0	0	0	7,285	0	0	0
10639100.....	SHERMAN.....	KS.....	.....	08/18/2003....	03/31/2017....	0	0	0	0	0	0	0	0	19,170	0	0	0
10613400.....	STANTON.....	KS.....	.....	06/13/2001....	03/31/2017....	0	0	0	0	0	0	0	0	4,400	0	0	0
60712217.....	STEVENS.....	KS.....	.....	09/12/2012....	03/31/2017....	0	0	0	0	0	0	0	0	22,325	0	0	0
12806000.....	FRANKLIN.....	LA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	18,884	0	0	0
10645900.....	RICHLAND.....	LA.....	.....	05/14/2004....	03/31/2017....	0	0	0	0	0	0	0	0	.0	0	0	0
160000930.....	BOSTON.....	MA.....	.....	08/31/2012....	03/31/2017....	0	0	0	0	0	0	0	0	459,342	0	0	0
160000919.....	BALTIMORE.....	MD.....	.....	03/30/2011....	03/31/2017....	0	0	0	0	0	0	0	0	397,700	0	0	0
160000961.....	BETHESDA.....	MD.....	.....	02/26/2013....	03/31/2017....	0	0	0	0	0	0	0	0	123,466	0	0	0
60716263.....	HURON.....	MI.....	.....	08/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	26,936	0	0	0
60712293.....	BECKER.....	MN.....	.....	02/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	32,500	0	0	0
10239200.....	BLUE EARTH.....	MN.....	.....	06/15/2011....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
11014000.....	BLUE EARTH.....	MN.....	.....	03/14/2008....	03/31/2017....	0	0	0	0	0	0	0	0	13,500	0	0	0
11017000.....	BLUE EARTH.....	MN.....	.....	11/06/2008....	03/31/2017....	0	0	0	0	0	0	0	0	3,750	0	0	0
11018700.....	BLUE EARTH.....	MN.....	.....	06/30/2009....	03/31/2017....	0	0	0	0	0	0	0	0	5,500	0	0	0

SCHEDULE B - PART 3

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

QE02.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19879800.....	BLUE EARTH.....	MN.....	.....	11/17/1998....	03/31/2017....	0	0	0	0	0	0	0	0	60,500	0	0	0
60712135.....	BLUE EARTH.....	MN.....	.....	03/15/2012....	03/31/2017....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712186.....	BLUE EARTH.....	MN.....	.....	07/27/2012....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712233.....	BLUE EARTH.....	MN.....	.....	10/03/2012....	03/31/2017....	0	0	0	0	0	0	0	0	17,500	0	0	0
60713203.....	BLUE EARTH.....	MN.....	.....	06/26/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
60714296.....	BLUE EARTH.....	MN.....	.....	01/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,500	0	0	0
60714297.....	BLUE EARTH.....	MN.....	.....	01/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	9,785	0	0	0
60715269.....	BLUE EARTH.....	MN.....	.....	09/09/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,250	0	0	0
19875400.....	BROWN.....	MN.....	.....	11/03/1998....	03/31/2017....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....	.....	09/10/1998....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60714216.....	BROWN.....	MN.....	.....	08/15/2014....	03/31/2017....	0	0	0	0	0	0	0	0	8,750	0	0	0
60714217.....	BROWN.....	MN.....	.....	08/15/2014....	03/31/2017....	0	0	0	0	0	0	0	0	8,750	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	03/31/2017....	0	0	0	0	0	0	0	0	3,612	0	0	0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,431	0	0	0
60712123.....	CHIPPEWA.....	MN.....	.....	05/14/2012....	03/31/2017....	0	0	0	0	0	0	0	0	17,250	0	0	0
60712202.....	CHIPPEWA.....	MN.....	.....	08/07/2012....	03/31/2017....	0	0	0	0	0	0	0	0	53,526	0	0	0
60713154.....	CHIPPEWA.....	MN.....	.....	04/26/2013....	03/31/2017....	0	0	0	0	0	0	0	0	2,247	0	0	0
10130100.....	COTTONWOOD.....	MN.....	.....	05/24/2002....	03/31/2017....	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800.....	COTTONWOOD.....	MN.....	.....	03/23/2011....	03/31/2017....	0	0	0	0	0	0	0	0	15,000	0	0	0
10647300.....	COTTONWOOD.....	MN.....	.....	06/16/2004....	03/31/2017....	0	0	0	0	0	0	0	0	547	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	03/31/2017....	0	0	0	0	0	0	0	0	4,400	0	0	0
11016800.....	COTTONWOOD.....	MN.....	.....	11/07/2008....	03/31/2017....	0	0	0	0	0	0	0	0	4,667	0	0	0
19894500.....	COTTONWOOD.....	MN.....	.....	10/25/1999....	03/31/2017....	0	0	0	0	0	0	0	0	7,745	0	0	0
60712122.....	COTTONWOOD.....	MN.....	.....	05/07/2012....	03/31/2017....	0	0	0	0	0	0	0	0	10,500	0	0	0
60714113.....	COTTONWOOD.....	MN.....	.....	02/05/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60714231.....	COTTONWOOD.....	MN.....	.....	08/01/2014....	03/31/2017....	0	0	0	0	0	0	0	0	9,500	0	0	0
60716190.....	COTTONWOOD.....	MN.....	.....	02/01/2016....	03/31/2017....	0	0	0	0	0	0	0	0	2,334	0	0	0
19865600.....	DAKOTA.....	MN.....	.....	10/30/1998....	03/31/2017....	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200.....	DODGE.....	MN.....	.....	08/30/2005....	03/31/2017....	0	0	0	0	0	0	0	0	5,800	0	0	0
11009300.....	DODGE.....	MN.....	.....	07/31/2007....	03/31/2017....	0	0	0	0	0	0	0	0	13,200	0	0	0
10240200.....	FARIBAULT.....	MN.....	.....	04/01/2011....	03/31/2017....	0	0	0	0	0	0	0	0	5,500	0	0	0
10646100.....	FARIBAULT.....	MN.....	.....	06/01/2004....	03/31/2017....	0	0	0	0	0	0	0	0	5,600	0	0	0
10654700.....	FARIBAULT.....	MN.....	.....	06/02/2005....	03/31/2017....	0	0	0	0	0	0	0	0	3,200	0	0	0
11011600.....	FARIBAULT.....	MN.....	.....	12/13/2007....	03/31/2017....	0	0	0	0	0	0	0	0	32,000	0	0	0
11015400.....	FARIBAULT.....	MN.....	.....	08/06/2008....	03/31/2017....	0	0	0	0	0	0	0	0	6,250	0	0	0
19863100.....	FARIBAULT.....	MN.....	.....	05/12/1998....	03/31/2017....	0	0	0	0	0	0	0	0	1,400	0	0	0
19881300.....	FARIBAULT.....	MN.....	.....	12/17/1998....	03/31/2017....	0	0	0	0	0	0	0	0	1,750	0	0	0
60712124.....	FARIBAULT.....	MN.....	.....	06/21/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
60713247.....	FARIBAULT.....	MN.....	.....	09/20/2013....	03/31/2017....	0	0	0	0	0	0	0	0	9,500	0	0	0
60715179.....	FARIBAULT.....	MN.....	.....	06/05/2015....	03/31/2017....	0	0	0	0	0	0	0	0	11,250	0	0	0
60715216.....	FARIBAULT.....	MN.....	.....	06/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,800	0	0	0

SCHEDULE B - PART 3

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

QE02.11

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60715217.....	FARIBAULT.....	MN.....	.....	06/18/2015....	03/31/2017....	0	0	0	0	0	0	0	0	16,500	0	0	0
10122600.....	FREEBORN.....	MN.....	.....	02/01/2002....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
11011300.....	FREEBORN.....	MN.....	.....	11/08/2007....	03/31/2017....	0	0	0	0	0	0	0	0	3,800	0	0	0
60711163.....	FREEBORN.....	MN.....	.....	02/03/2012....	03/31/2017....	0	0	0	0	0	0	0	0	7,500	0	0	0
60712158.....	FREEBORN.....	MN.....	.....	04/17/2012....	03/31/2017....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712206.....	FREEBORN.....	MN.....	.....	08/28/2012....	03/31/2017....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713264.....	FREEBORN.....	MN.....	.....	10/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	26,500	0	0	0
60713142.....	GRANT.....	MN.....	.....	05/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,173	0	0	0
60714124.....	GRANT.....	MN.....	.....	03/12/2014....	03/31/2017....	0	0	0	0	0	0	0	0	4,444	0	0	0
60715120.....	GRANT.....	MN.....	.....	03/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	18,716	0	0	0
19857300.....	JACKSON.....	MN.....	.....	02/20/1998....	03/31/2017....	0	0	0	0	0	0	0	0	1,300	0	0	0
19857500.....	JACKSON.....	MN.....	.....	02/20/1998....	03/31/2017....	0	0	0	0	0	0	0	0	1,700	0	0	0
60716290.....	JACKSON.....	MN.....	.....	11/21/2016....	03/31/2017....	0	0	0	0	0	0	0	0	2,200	0	0	0
19871600.....	KANDIYOHI.....	MN.....	.....	08/10/1998....	03/31/2017....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712263.....	KANDIYOHI.....	MN.....	.....	01/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	29,000	0	0	0
60712312.....	KANDIYOHI.....	MN.....	.....	01/31/2013....	03/31/2017....	0	0	0	0	0	0	0	0	92,441	0	0	0
60713167.....	KANDIYOHI.....	MN.....	.....	05/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	13,537	0	0	0
60713184.....	KANDIYOHI.....	MN.....	.....	05/24/2013....	03/31/2017....	0	0	0	0	0	0	0	0	12,437	0	0	0
60713272.....	KANDIYOHI.....	MN.....	.....	09/25/2013....	03/31/2017....	0	0	0	0	0	0	0	0	28,250	0	0	0
60714122.....	KANDIYOHI.....	MN.....	.....	02/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
60713299.....	LAC QUI PARLE.....	MN.....	.....	01/23/2014....	03/31/2017....	0	0	0	0	0	0	0	0	20,832	0	0	0
60714194.....	LAC QUI PARLE.....	MN.....	.....	07/22/2014....	03/31/2017....	0	0	0	0	0	0	0	0	12,311	0	0	0
19873000.....	LYON.....	MN.....	.....	07/02/1998....	03/31/2017....	0	0	0	0	0	0	0	0	3,000	0	0	0
60713297.....	LYON.....	MN.....	.....	01/10/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,852	0	0	0
60716259.....	LYON.....	MN.....	.....	07/01/2016....	03/31/2017....	0	0	0	0	0	0	0	0	10,743	0	0	0
10164500.....	MARTIN.....	MN.....	.....	01/31/2011....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
10631000.....	MARTIN.....	MN.....	.....	03/10/2003....	03/31/2017....	0	0	0	0	0	0	0	0	3,000	0	0	0
60711106.....	MARTIN.....	MN.....	.....	09/08/2011....	03/31/2017....	0	0	0	0	0	0	0	0	154,000	0	0	0
60712242.....	MARTIN.....	MN.....	.....	11/09/2012....	03/31/2017....	0	0	0	0	0	0	0	0	16,500	0	0	0
60714176.....	MARTIN.....	MN.....	.....	06/25/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60713208.....	MCLEOD.....	MN.....	.....	08/15/2013....	03/31/2017....	0	0	0	0	0	0	0	0	46,500	0	0	0
60714301.....	MCLEOD.....	MN.....	.....	01/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	31,000	0	0	0
160000987.....	MINNEAPOLIS.....	MN.....	.....	06/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	188,861	0	0	0
160001037.....	MINNEAPOLIS.....	MN.....	.....	06/17/2016....	03/31/2017....	0	0	0	0	0	0	0	0	265,346	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	03/31/2017....	0	0	0	0	0	0	0	0	600	0	0	0
60714109.....	POLK.....	MN.....	.....	03/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	15,718	0	0	0
60715273.....	POLK.....	MN.....	.....	09/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	92,771	0	0	0
60713157.....	REDWOOD.....	MN.....	.....	03/27/2013....	03/31/2017....	0	0	0	0	0	0	0	0	4,000	0	0	0
60713161.....	REDWOOD.....	MN.....	.....	06/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714153.....	REDWOOD.....	MN.....	.....	05/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	356,316	0	0	0
10652000.....	RENVILLE.....	MN.....	.....	01/19/2005....	03/31/2017....	0	0	0	0	0	0	0	0	1,500	0	0	0
11014200.....	RENVILLE.....	MN.....	.....	04/18/2008....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0

SCHEDULE B - PART 3

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

QE02.12

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712299.....	RENVILLE.....	MN.....	.....	12/20/2012....	03/31/2017....	0	0	0	0	0	0	0	0	17,500	0	0	0
60712310.....	RENVILLE.....	MN.....	.....	04/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	11,250	0	0	0
60714105.....	RENVILLE.....	MN.....	.....	01/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	56,000	0	0	0
60714145.....	RENVILLE.....	MN.....	.....	04/17/2014....	03/31/2017....	0	0	0	0	0	0	0	0	9,500	0	0	0
60715137.....	RENVILLE.....	MN.....	.....	05/12/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,500	0	0	0
60716147.....	RENVILLE.....	MN.....	.....	04/21/2016....	03/31/2017....	0	0	0	0	0	0	0	0	56,307	0	0	0
10655600.....	RICE.....	MN.....	.....	05/25/2005....	03/31/2017....	0	0	0	0	0	0	0	0	17,000	0	0	0
60716149.....	STEVENS.....	MN.....	.....	04/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	25,042	0	0	0
11014100.....	SWIFT.....	MN.....	.....	04/24/2008....	03/31/2017....	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700.....	SWIFT.....	MN.....	.....	11/04/1997....	03/31/2017....	0	0	0	0	0	0	0	0	2,000	0	0	0
60712305.....	TRAVERSE.....	MN.....	.....	02/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	60,500	0	0	0
10284100.....	WASECA.....	MN.....	.....	07/14/2011....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60713126.....	WASECA.....	MN.....	.....	04/15/2013....	03/31/2017....	0	0	0	0	0	0	0	0	7,000	0	0	0
60713163.....	WASECA.....	MN.....	.....	05/06/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,250	0	0	0
10630100.....	WATONWAN.....	MN.....	.....	01/29/2003....	03/31/2017....	0	0	0	0	0	0	0	0	5,400	0	0	0
60712314.....	WATONWAN.....	MN.....	.....	02/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	7,000	0	0	0
60716282.....	WATONWAN.....	MN.....	.....	09/30/2016....	03/31/2017....	0	0	0	0	0	0	0	0	4,813	0	0	0
60715105.....	WILKIN.....	MN.....	.....	02/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,183	0	0	0
60715309.....	WILKIN.....	MN.....	.....	11/12/2015....	03/31/2017....	0	0	0	0	0	0	0	0	3,053	0	0	0
60716214.....	WILKIN.....	MN.....	.....	06/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	66,062	0	0	0
10127700.....	YELLOW MEDICINE.....	MN.....	.....	04/24/2002....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....	.....	12/11/2003....	03/31/2017....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....	.....	09/22/2004....	03/31/2017....	0	0	0	0	0	0	0	0	5,500	0	0	0
60711181.....	YELLOW MEDICINE.....	MN.....	.....	01/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139.....	YELLOW MEDICINE.....	MN.....	.....	04/25/2012....	03/31/2017....	0	0	0	0	0	0	0	0	21,000	0	0	0
60712276.....	YELLOW MEDICINE.....	MN.....	.....	12/14/2012....	03/31/2017....	0	0	0	0	0	0	0	0	4,500	0	0	0
60713191.....	YELLOW MEDICINE.....	MN.....	.....	08/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,000	0	0	0
60713249.....	YELLOW MEDICINE.....	MN.....	.....	10/07/2013....	03/31/2017....	0	0	0	0	0	0	0	0	4,250	0	0	0
60714311.....	YELLOW MEDICINE.....	MN.....	.....	12/11/2014....	03/31/2017....	0	0	0	0	0	0	0	0	7,453	0	0	0
60715229.....	YELLOW MEDICINE.....	MN.....	.....	06/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	4,998	0	0	0
10631700.....	ADAIR.....	MO.....	.....	05/05/2003....	03/31/2017....	0	0	0	0	0	0	0	0	20,904	0	0	0
60711200.....	AUDRAIN.....	MO.....	.....	01/17/2012....	03/31/2017....	0	0	0	0	0	0	0	0	31,559	0	0	0
60716236.....	CALLAWAY.....	MO.....	.....	08/02/2016....	03/31/2017....	0	0	0	0	0	0	0	0	8,744	0	0	0
60712301.....	CARROLL.....	MO.....	.....	01/29/2013....	03/31/2017....	0	0	0	0	0	0	0	0	21,500	0	0	0
60713166.....	CARROLL.....	MO.....	.....	05/20/2013....	03/31/2017....	0	0	0	0	0	0	0	0	23,596	0	0	0
60714150.....	CARROLL.....	MO.....	.....	03/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	5,852	0	0	0
40482000.....	KNOX.....	MO.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
60715209.....	LINN.....	MO.....	.....	05/27/2015....	03/31/2017....	0	0	0	0	0	0	0	0	22,737	0	0	0
60716103.....	MILLER.....	MO.....	.....	02/22/2016....	03/31/2017....	0	0	282	0	0	282	0	0	120,000	0	0	0
60712125.....	MONROE.....	MO.....	.....	03/09/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,518	0	0	0
60713313.....	MONROE.....	MO.....	.....	12/10/2013....	03/31/2017....	0	0	0	0	0	0	0	0	2,392	0	0	0
19821700.....	NEW MADRID.....	MO.....	.....	07/29/1998....	03/31/2017....	0	0	0	0	0	0	0	0	2,500	0	0	0

SCHEDULE B - PART 3

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

QE02.13

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
60714236.....	PUTNAM.....	MO.....	.....	09/10/2014....	03/31/2017....	0	0	0	0	0	0	0	0	13,086	0	0	0
19773402.....	RALLS.....	MO.....	.....	05/20/2004....	03/31/2017....	0	0	0	0	0	0	0	0	3,556	0	0	0
10247700.....	SHELBY.....	MO.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	5,866	0	0	0
19747100.....	VERNON.....	MO.....	.....	12/18/1997....	03/31/2017....	0	0	0	0	0	0	0	0	4,000	0	0	0
60714141.....	BOLIVAR.....	MS.....	.....	05/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	860,000	0	0	0
60715268.....	BOLIVAR.....	MS.....	.....	06/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	655,500	0	0	0
60716136.....	BOLIVAR.....	MS.....	.....	02/17/2016....	03/31/2017....	0	0	0	0	0	0	0	0	52,000	0	0	0
60715339.....	COAHOMA.....	MS.....	.....	12/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	57,000	0	0	0
60714274.....	ISSAQUENA.....	MS.....	.....	11/25/2014....	03/31/2017....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712298.....	LEFLORE.....	MS.....	.....	02/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	185,625	0	0	0
60715250.....	LEFLORE.....	MS.....	.....	06/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	110,000	0	0	0
10678000.....	SUNFLOWER.....	MS.....	.....	06/08/2009....	03/31/2017....	0	0	0	0	0	0	0	0	30,006	0	0	0
60712296.....	SUNFLOWER.....	MS.....	.....	02/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	142,000	0	0	0
60713306.....	SUNFLOWER.....	MS.....	.....	12/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	340,000	0	0	0
60714121.....	SUNFLOWER.....	MS.....	.....	03/07/2014....	03/31/2017....	0	0	0	0	0	0	0	0	45,000	0	0	0
60714172.....	SUNFLOWER.....	MS.....	.....	05/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	56,000	0	0	0
60716109.....	SUNFLOWER.....	MS.....	.....	01/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	18,500	0	0	0
60716281.....	SUNFLOWER.....	MS.....	.....	10/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	67,500	0	0	0
60715292.....	WASHINGTON.....	MS.....	.....	09/25/2015....	03/31/2017....	0	0	0	0	0	0	0	0	68,000	0	0	0
60716337.....	WASHINGTON.....	MS.....	.....	12/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	169,288	0	0	0
60711128.....	YAZOO.....	MS.....	.....	11/16/2011....	03/31/2017....	0	0	0	0	0	0	0	0	72,500	0	0	0
60714181.....	CASCADE.....	MT.....	.....	05/01/2014....	03/31/2017....	0	0	0	0	0	0	0	0	4,573	0	0	0
60711172.....	CHOUTEAU.....	MT.....	.....	01/06/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,509	0	0	0
60712120.....	CHOUTEAU.....	MT.....	.....	03/20/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,000	0	0	0
60712311.....	CHOUTEAU.....	MT.....	.....	02/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	76,590	0	0	0
60713125.....	CHOUTEAU.....	MT.....	.....	07/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	22,200	0	0	0
60714135.....	CHOUTEAU.....	MT.....	.....	03/18/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,036	0	0	0
60716173.....	CHOUTEAU.....	MT.....	.....	04/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	13,999	0	0	0
00114800.....	CUSTER.....	MT.....	.....	12/08/2009....	03/31/2017....	0	0	0	0	0	0	0	0	49,998	0	0	0
60715258.....	CUSTER.....	MT.....	.....	06/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	5,000	0	0	0
60715310.....	CUSTER.....	MT.....	.....	10/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	18,750	0	0	0
60716169.....	CUSTER.....	MT.....	.....	04/28/2016....	03/31/2017....	0	0	0	0	0	0	0	0	24,000	0	0	0
19994400.....	FERGUS.....	MT.....	.....	08/04/2003....	03/31/2017....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012....	03/31/2017....	0	0	0	0	0	0	0	0	10,564	0	0	0
60715167.....	JUDITH BASIN.....	MT.....	.....	04/01/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,500	0	0	0
60715343.....	LIBERTY.....	MT.....	.....	01/06/2016....	03/31/2017....	0	0	0	0	0	0	0	0	6,257	0	0	0
60716150.....	MCCONE.....	MT.....	.....	04/07/2016....	03/31/2017....	0	0	0	0	0	0	0	0	14,700	0	0	0
11618500.....	MEAGHER.....	MT.....	.....	09/07/2006....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500.....	MUSSELSHELL.....	MT.....	.....	12/22/2009....	03/31/2017....	0	0	0	0	0	0	0	0	5,832	0	0	0
60713151.....	MUSSELSHELL.....	MT.....	.....	05/06/2013....	03/31/2017....	0	0	0	0	0	0	0	0	9,426	0	0	0
60713171.....	MUSSELSHELL.....	MT.....	.....	06/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	35,788	0	0	0

QE02.14

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11628000.....	PONDERA.....	MT.....	.....	12/10/2007....	03/31/2017....	0	0	0	0	0	0	0	0	22,149	0	0	0
10159200.....	POWDER RIVER.....	MT.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	15,220	0	0	0
10266000.....	POWDER RIVER.....	MT.....	.....	06/03/2011....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
60715288.....	STILLWATER.....	MT.....	.....	12/03/2015....	03/31/2017....	0	0	0	0	0	0	0	0	8,956	0	0	0
60715155.....	SWEET GRASS.....	MT.....	.....	04/06/2015....	03/31/2017....	0	0	0	0	0	0	0	0	12,595	0	0	0
10100100.....	TETON.....	MT.....	.....	09/14/2010....	03/31/2017....	0	0	0	0	0	0	0	0	2,730	0	0	0
60711147.....	TOOLE.....	MT.....	.....	11/28/2011....	03/31/2017....	0	0	0	0	0	0	0	0	6,500	0	0	0
60714161.....	TREASURE.....	MT.....	.....	05/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	33,000	0	0	0
11612900.....	WHEATLAND.....	MT.....	.....	07/28/2005....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
60713105.....	WHEATLAND.....	MT.....	.....	02/06/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,500	0	0	0
60716143.....	YELLOWSTONE.....	MT.....	.....	04/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	23,000	0	0	0
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013....	03/31/2017....	0	0	0	0	0	0	0	0	853,887	0	0	0
60713165.....	CASS.....	ND.....	.....	05/14/2013....	03/31/2017....	0	0	0	0	0	0	0	0	9,108	0	0	0
60714104.....	CASS.....	ND.....	.....	02/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	10,899	0	0	0
60714261.....	CASS.....	ND.....	.....	10/21/2014....	03/31/2017....	0	0	0	0	0	0	0	0	11,174	0	0	0
60715107.....	CASS.....	ND.....	.....	03/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	13,834	0	0	0
60715114.....	CASS.....	ND.....	.....	02/19/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,917	0	0	0
60715115.....	CASS.....	ND.....	.....	02/24/2015....	03/31/2017....	0	0	0	0	0	0	0	0	12,712	0	0	0
60715235.....	CASS.....	ND.....	.....	07/21/2015....	03/31/2017....	0	0	0	0	0	0	0	0	11,290	0	0	0
60715261.....	CASS.....	ND.....	.....	07/29/2015....	03/31/2017....	0	0	0	0	0	0	0	0	4,284	0	0	0
60716131.....	CASS.....	ND.....	.....	02/16/2016....	03/31/2017....	0	0	0	0	0	0	0	0	7,678	0	0	0
60716160.....	CASS.....	ND.....	.....	04/21/2016....	03/31/2017....	0	0	0	0	0	0	0	0	15,463	0	0	0
60716208.....	CASS.....	ND.....	.....	06/15/2016....	03/31/2017....	0	0	0	0	0	0	0	0	21,450	0	0	0
60716229.....	CASS.....	ND.....	.....	06/30/2016....	03/31/2017....	0	0	0	0	0	0	0	0	6,894	0	0	0
10675600.....	DUNN.....	ND.....	.....	10/27/2008....	03/31/2017....	0	0	0	0	0	0	0	0	16,500	0	0	0
60716148.....	GRAND FORKS.....	ND.....	.....	04/28/2016....	03/31/2017....	0	0	0	0	0	0	0	0	12,053	0	0	0
60713168.....	LAMOURE.....	ND.....	.....	05/22/2013....	03/31/2017....	0	0	0	0	0	0	0	0	13,694	0	0	0
60714226.....	RANSOM.....	ND.....	.....	07/23/2014....	03/31/2017....	0	0	0	0	0	0	0	0	4,945	0	0	0
60715138.....	RANSOM.....	ND.....	.....	04/16/2015....	03/31/2017....	0	0	0	0	0	0	0	0	6,799	0	0	0
60715287.....	RANSOM.....	ND.....	.....	09/22/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,531	0	0	0
60716106.....	RANSOM.....	ND.....	.....	02/03/2016....	03/31/2017....	0	0	0	0	0	0	0	0	11,838	0	0	0
60716119.....	RANSOM.....	ND.....	.....	03/16/2016....	03/31/2017....	0	0	0	0	0	0	0	0	12,371	0	0	0
60716159.....	RANSOM.....	ND.....	.....	04/28/2016....	03/31/2017....	0	0	0	0	0	0	0	0	5,680	0	0	0
60716197.....	RANSOM.....	ND.....	.....	05/24/2016....	03/31/2017....	0	0	0	0	0	0	0	0	9,445	0	0	0
60716204.....	RANSOM.....	ND.....	.....	06/01/2016....	03/31/2017....	0	0	0	0	0	0	0	0	27,100	0	0	0
60713260.....	RICHLAND.....	ND.....	.....	10/16/2013....	03/31/2017....	0	0	0	0	0	0	0	0	17,734	0	0	0
60715262.....	RICHLAND.....	ND.....	.....	08/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	51,084	0	0	0
60716105.....	SARGENT.....	ND.....	.....	01/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	4,108	0	0	0
60715260.....	TOWNER.....	ND.....	.....	09/01/2015....	03/31/2017....	0	0	0	0	0	0	0	0	18,243	0	0	0
60713177.....	TRAILL.....	ND.....	.....	06/20/2013....	03/31/2017....	0	0	0	0	0	0	0	0	14,693	0	0	0
60715302.....	TRAILL.....	ND.....	.....	11/04/2015....	03/31/2017....	0	0	0	0	0	0	0	0	8,360	0	0	0
60715306.....	TRAILL.....	ND.....	.....	10/27/2015....	03/31/2017....	0	0	0	0	0	0	0	0	11,900	0	0	0

SCHEDULE B - PART 3

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

QE02.15

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10671300.....	CLAY.....	NE.....	.....	08/01/2007....	03/31/2017....	0	0	0	0	0	0	0	0	12,402	0	0	0
60716252.....	DODGE.....	NE.....	.....	07/05/2016....	03/31/2017....	0	0	0	0	0	0	0	0	2,507	0	0	0
10635300.....	GAGE.....	NE.....	.....	05/05/2003....	03/31/2017....	0	0	0	0	0	0	0	0	10,673	0	0	0
10675100.....	HALL.....	NE.....	.....	07/01/2008....	03/31/2017....	0	0	0	0	0	0	0	0	11,000	0	0	0
19751900.....	HAMILTON.....	NE.....	.....	04/09/1998....	03/31/2017....	0	0	0	0	0	0	0	0	3,000	0	0	0
60715129.....	HAMILTON.....	NE.....	.....	03/03/2015....	03/31/2017....	0	0	0	0	0	0	0	0	2,522	0	0	0
60711212.....	HOLT.....	NE.....	.....	02/28/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,439	0	0	0
60715335.....	KEITH.....	NE.....	.....	12/21/2015....	03/31/2017....	0	0	0	0	0	0	0	0	44,279	0	0	0
10642400.....	MADISON.....	NE.....	.....	12/18/2003....	03/31/2017....	0	0	0	0	0	0	0	0	12,000	0	0	0
19759100.....	POLK.....	NE.....	.....	08/10/1998....	03/31/2017....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712145.....	RICHARDSON.....	NE.....	.....	05/02/2012....	03/31/2017....	0	0	0	0	0	0	0	0	12,539	0	0	0
60713189.....	RICHARDSON.....	NE.....	.....	05/13/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,651	0	0	0
60715151.....	SALINE.....	NE.....	.....	03/03/2015....	03/31/2017....	0	0	0	0	0	0	0	0	7,488	0	0	0
60714289.....	SHERIDAN.....	NE.....	.....	12/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
10676800.....	PASSAIC.....	NJ.....	.....	04/29/2009....	03/31/2017....	0	0	0	0	0	0	0	0	394,347	0	0	0
160000966.....	TEANECK.....	NJ.....	.....	04/09/2013....	03/31/2017....	0	0	0	0	0	0	0	0	219,687	0	0	0
10678600.....	CATRON.....	NM.....	.....	08/17/2009....	03/31/2017....	0	0	0	0	0	0	0	0	12,000	0	0	0
60714290.....	CHAVES.....	NM.....	.....	12/04/2014....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
10623800.....	DONA ANA.....	NM.....	.....	10/22/2002....	03/31/2017....	0	0	0	0	0	0	0	0	150,000	0	0	0
10647000.....	DONA ANA.....	NM.....	.....	07/27/2004....	03/31/2017....	0	0	0	0	0	0	0	0	51,914	0	0	0
19762300.....	DONA ANA.....	NM.....	.....	10/08/1998....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
60711125.....	DONA ANA.....	NM.....	.....	10/03/2011....	03/31/2017....	0	0	0	0	0	0	0	0	180,000	0	0	0
60712149.....	DONA ANA.....	NM.....	.....	06/06/2012....	03/31/2017....	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220.....	DONA ANA.....	NM.....	.....	08/23/2012....	03/31/2017....	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221.....	DONA ANA.....	NM.....	.....	08/23/2012....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60715185.....	DONA ANA.....	NM.....	.....	04/15/2015....	03/31/2017....	0	0	0	0	0	0	0	0	40,000	0	0	0
60716154.....	DONA ANA.....	NM.....	.....	05/24/2016....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
60716278.....	DONA ANA.....	NM.....	.....	09/27/2016....	03/31/2017....	0	0	0	0	0	0	0	0	6,324	0	0	0
10676100.....	HIDALGO.....	NM.....	.....	08/28/2008....	03/31/2017....	0	0	0	0	0	0	0	0	7,000	0	0	0
10009900.....	LEA.....	NM.....	.....	02/22/2010....	03/31/2017....	0	0	0	0	0	0	0	0	250,000	0	0	0
10033700.....	LEA.....	NM.....	.....	03/08/2010....	03/31/2017....	0	0	0	0	0	0	0	0	175,000	0	0	0
60712151.....	LUNA.....	NM.....	.....	08/02/2012....	03/31/2017....	0	0	0	0	0	0	0	0	35,000	0	0	0
60714257.....	SANDOVAL.....	NM.....	.....	09/26/2014....	03/31/2017....	0	0	0	0	0	0	0	0	709,950	0	0	0
60715329.....	SANTA FE.....	NM.....	.....	02/25/2016....	03/31/2017....	0	0	0	0	0	0	0	0	61,117	0	0	0
60716153.....	HUMBOLDT.....	NV.....	.....	03/08/2016....	03/31/2017....	0	0	0	0	0	0	0	0	27,475	0	0	0
160000617.....	NEW YORK.....	NY.....	.....	03/13/2001....	03/31/2017....	0	0	0	0	0	0	0	0	22,806	0	0	0
160000686.....	NEW YORK.....	NY.....	.....	08/30/2005....	03/31/2017....	0	0	0	0	0	0	0	0	590,457	0	0	0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	03/31/2017....	0	0	0	0	0	0	0	0	194,034	0	0	0
160000931.....	NEW YORK.....	NY.....	.....	11/09/2011....	03/31/2017....	0	0	0	0	0	0	0	0	161,504	0	0	0
160000970.....	NEW YORK.....	NY.....	.....	05/31/2013....	03/31/2017....	0	0	0	0	0	0	0	0	163,170	0	0	0
160001024.....	NEW YORK.....	NY.....	.....	12/23/2015....	03/31/2017....	0	0	0	0	0	0	0	0	206,795	0	0	0

QE02.16

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
161000001.....	NEW YORK.....	NY.....	.....	05/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	664,930	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	03/31/2017....	0	0	0	0	0	0	0	0	100,289	0	0	0
60715163.....	AUGLAIZE.....	OH.....	.....	05/26/2015....	03/31/2017....	0	0	0	0	0	0	0	0	48,000	0	0	0
00114200.....	LICKING.....	OH.....	.....	10/07/2009....	03/31/2017....	0	0	0	0	0	0	0	0	2,955	0	0	0
60714299.....	LICKING.....	OH.....	.....	12/19/2014....	03/31/2017....	0	0	0	0	0	0	0	0	204,039	0	0	0
12791000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	30,509	0	0	0
60714224.....	WAYNE.....	OH.....	.....	09/23/2014....	03/31/2017....	0	0	0	0	0	0	0	0	31,356	0	0	0
60713225.....	ADAIR.....	OK.....	.....	07/30/2013....	03/31/2017....	0	0	0	0	0	0	0	0	40,000	0	0	0
10628500.....	ALFALFA.....	OK.....	.....	01/23/2003....	03/31/2017....	0	0	0	0	0	0	0	0	2,100	0	0	0
10643100.....	HUGHES.....	OK.....	.....	02/02/2004....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
10659500.....	OKFUSKEE.....	OK.....	.....	08/24/2005....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714199.....	BAKER.....	OR.....	.....	08/26/2014....	03/31/2017....	0	0	0	0	0	0	0	0	23,259	0	0	0
60715263.....	BAKER.....	OR.....	.....	07/01/2015....	03/31/2017....	0	0	0	0	0	0	0	0	8,680	0	0	0
10154800.....	DOUGLAS.....	OR.....	.....	02/10/2011....	03/31/2017....	0	0	0	0	0	0	0	0	265,000	0	0	0
60715326.....	DOUGLAS.....	OR.....	.....	12/17/2015....	03/31/2017....	0	0	0	0	0	0	0	0	150,000	0	0	0
60716193.....	GILLIAM.....	OR.....	.....	06/23/2016....	03/31/2017....	0	0	0	0	0	0	0	0	16,645	0	0	0
11615600.....	KLAMATH.....	OR.....	.....	10/03/2006....	03/31/2017....	0	0	0	0	0	0	0	0	48,754	0	0	0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	32,485	0	0	0
60715186.....	MALHEUR.....	OR.....	.....	05/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	17,394	0	0	0
60715187.....	MALHEUR.....	OR.....	.....	05/08/2015....	03/31/2017....	0	0	0	0	0	0	0	0	24,318	0	0	0
60716129.....	MALHEUR.....	OR.....	.....	02/12/2016....	03/31/2017....	0	0	0	0	0	0	0	0	20,365	0	0	0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	19,694	0	0	0
60714162.....	MARION.....	OR.....	.....	06/09/2014....	03/31/2017....	0	0	0	0	0	0	0	0	32,178	0	0	0
60715345.....	MARION.....	OR.....	.....	12/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	9,531	0	0	0
60717135.....	MARION.....	OR.....	.....	01/19/2017....	03/31/2017....	0	0	0	0	0	0	0	0	725	0	0	0
60714148.....	MORROW.....	OR.....	.....	03/28/2014....	03/31/2017....	0	0	0	0	0	0	0	0	23,661	0	0	0
60712136.....	POLK.....	OR.....	.....	04/10/2012....	03/31/2017....	0	0	0	0	0	0	0	0	79,704	0	0	0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	28,616	0	0	0
160001001.....	PORTLAND.....	OR.....	.....	09/02/2015....	03/31/2017....	0	0	0	0	0	0	0	0	103,298	0	0	0
160001008.....	PORTLAND.....	OR.....	.....	06/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	191,182	0	0	0
10066300.....	UMATILLA.....	OR.....	.....	10/08/2010....	03/31/2017....	0	0	0	0	0	0	0	0	58,596	0	0	0
11614400.....	UMATILLA.....	OR.....	.....	12/06/2005....	03/31/2017....	0	0	0	0	0	0	0	0	49,937	0	0	0
11617500.....	UMATILLA.....	OR.....	.....	07/17/2006....	03/31/2017....	0	0	0	0	0	0	0	0	88,878	0	0	0
11617600.....	UMATILLA.....	OR.....	.....	07/17/2006....	03/31/2017....	0	0	0	0	0	0	0	0	10,501	0	0	0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,583	0	0	0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,583	0	0	0
60713221.....	UMATILLA.....	OR.....	.....	07/31/2013....	03/31/2017....	0	0	0	0	0	0	0	0	46,165	0	0	0
60714146.....	UMATILLA.....	OR.....	.....	03/10/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,907	0	0	0
60715226.....	UMATILLA.....	OR.....	.....	06/18/2015....	03/31/2017....	0	0	0	0	0	0	0	0	15,145	0	0	0
60715227.....	UMATILLA.....	OR.....	.....	06/18/2015....	03/31/2017....	0	0	0	0	0	0	0	0	31,126	0	0	0
60716155.....	UMATILLA.....	OR.....	.....	03/23/2016....	03/31/2017....	0	0	0	0	0	0	0	0	35,925	0	0	0
11615700.....	UNION.....	OR.....	.....	03/06/2006....	03/31/2017....	0	0	0	0	0	0	0	0	50,264	0	0	0

QE02.17

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11628300.....	UNION.....	OR.....	.....	01/15/2008....	03/31/2017....	0	0	0	0	0	0	0	0	0	0	0	0
11636000.....	UNION.....	OR.....	.....	11/30/2009....	03/31/2017....	0	0	0	0	0	0	0	0	31,081	0	0	0
60711174.....	UNION.....	OR.....	.....	12/05/2011....	03/31/2017....	0	0	0	0	0	0	0	0	47,576	0	0	0
60713228.....	WASCO.....	OR.....	.....	10/24/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,399	0	0	0
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007....	03/31/2017....	0	0	0	0	0	0	0	0	134,291	0	0	0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	137,275	0	0	0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	86,452	0	0	0
160000968.....	PHILADELPHIA.....	PA.....	.....	05/03/2013....	03/31/2017....	0	0	0	0	0	0	0	0	253,945	0	0	0
60713262.....	BUTTE.....	SD.....	.....	09/25/2013....	03/31/2017....	0	0	0	0	0	0	0	0	6,500	0	0	0
60715131.....	BUTTE.....	SD.....	.....	02/10/2015....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
60712248.....	CHARLES MIX.....	SD.....	.....	10/16/2012....	03/31/2017....	0	0	0	0	0	0	0	0	6,731	0	0	0
10668700.....	HAAKON.....	SD.....	.....	03/08/2007....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60716151.....	HAAKON.....	SD.....	.....	04/19/2016....	03/31/2017....	0	0	0	0	0	0	0	0	0	0	0	0
60715243.....	HAND.....	SD.....	.....	06/09/2015....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
60712270.....	HARDING.....	SD.....	.....	12/11/2012....	03/31/2017....	0	0	0	0	0	0	0	0	34,871	0	0	0
10648300.....	HUGHES.....	SD.....	.....	06/24/2004....	03/31/2017....	0	0	0	0	0	0	0	0	12,000	0	0	0
10672900.....	HUGHES.....	SD.....	.....	11/07/2007....	03/31/2017....	0	0	0	0	0	0	0	0	214,000	0	0	0
60714182.....	HUGHES.....	SD.....	.....	05/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	110,000	0	0	0
10649400.....	HYDE.....	SD.....	.....	11/12/2004....	03/31/2017....	0	0	0	0	0	0	0	0	175,000	0	0	0
60711119.....	HYDE.....	SD.....	.....	11/16/2011....	03/31/2017....	0	0	0	0	0	0	0	0	97,523	0	0	0
60713185.....	JACKSON.....	SD.....	.....	06/26/2013....	03/31/2017....	0	0	0	0	0	0	0	0	35,086	0	0	0
60716240.....	LINCOLN.....	SD.....	.....	07/27/2016....	03/31/2017....	0	0	0	0	0	0	0	0	9,648	0	0	0
10643400.....	LYMAN.....	SD.....	.....	11/19/2003....	03/31/2017....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000.....	LYMAN.....	SD.....	.....	10/12/2005....	03/31/2017....	0	0	0	0	0	0	0	0	19,000	0	0	0
60713153.....	LYMAN.....	SD.....	.....	05/01/2013....	03/31/2017....	0	0	0	0	0	0	0	0	16,000	0	0	0
60714126.....	LYMAN.....	SD.....	.....	03/12/2014....	03/31/2017....	0	0	0	0	0	0	0	0	35,000	0	0	0
60714186.....	LYMAN.....	SD.....	.....	05/21/2014....	03/31/2017....	0	0	0	0	0	0	0	0	38,000	0	0	0
60714241.....	LYMAN.....	SD.....	.....	08/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	7,500	0	0	0
60714285.....	LYMAN.....	SD.....	.....	11/26/2014....	03/31/2017....	0	0	0	0	0	0	0	0	17,000	0	0	0
60713137.....	MCPHERSON.....	SD.....	.....	04/01/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,758	0	0	0
60711165.....	MEADE.....	SD.....	.....	12/13/2011....	03/31/2017....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712112.....	MEADE.....	SD.....	.....	03/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	19,639	0	0	0
10666400.....	PENNINGTON.....	SD.....	.....	05/08/2006....	03/31/2017....	0	0	0	0	0	0	0	0	8,500	0	0	0
10669500.....	PENNINGTON.....	SD.....	.....	05/02/2007....	03/31/2017....	0	0	0	0	0	0	0	0	8,125	0	0	0
60713209.....	PENNINGTON.....	SD.....	.....	06/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	5,364	0	0	0
60716172.....	PENNINGTON.....	SD.....	.....	03/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	1,743	0	0	0
10671500.....	PERKINS.....	SD.....	.....	08/03/2007....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60715171.....	PERKINS.....	SD.....	.....	04/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
19871900.....	UNION.....	SD.....	.....	09/11/1998....	03/31/2017....	0	0	0	0	0	0	0	0	4,000	0	0	0
10666700.....	ZIEBACH.....	SD.....	.....	06/22/2006....	03/31/2017....	0	0	0	0	0	0	0	0	13,500	0	0	0
60712141.....	DYER.....	TN.....	.....	04/27/2012....	03/31/2017....	0	0	0	0	0	0	0	0	20,685	0	0	0
60714200.....	DYER.....	TN.....	.....	07/01/2014....	03/31/2017....	0	0	0	0	0	0	0	0	8,188	0	0	0

QE02.18

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
60715166.....	DYER.....	TN.....	.....	03/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	50,000	0	0	0
60716238.....	DYER.....	TN.....	.....	06/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	75,000	0	0	0
60713235.....	HAYWOOD.....	TN.....	.....	09/03/2013....	03/31/2017....	0	0	0	0	0	0	0	0	180,000	0	0	0
60715342.....	HAYWOOD.....	TN.....	.....	02/25/2016....	03/31/2017....	0	0	0	0	0	0	0	0	98,500	0	0	0
10019800.....	LAUDERDALE.....	TN.....	.....	02/12/2010....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
60714232.....	LAUDERDALE.....	TN.....	.....	08/29/2014....	03/31/2017....	0	0	0	0	0	0	0	0	160,000	0	0	0
60716177.....	ARCHER.....	TX.....	.....	04/29/2016....	03/31/2017....	0	0	0	0	0	0	0	0	125,000	0	0	0
60714144.....	ATASCOSA.....	TX.....	.....	08/07/2014....	03/31/2017....	0	0	0	0	0	0	0	0	78,000	0	0	0
60715247.....	ATASCOSA.....	TX.....	.....	08/28/2015....	03/31/2017....	0	0	0	0	0	0	0	0	8,000	0	0	0
160000950.....	AUSTIN.....	TX.....	.....	08/02/2012....	03/31/2017....	0	0	0	0	0	0	0	0	107,363	0	0	0
22103400.....	BOSQUE.....	TX.....	.....	10/11/2000....	03/31/2017....	0	0	0	0	0	0	0	0	3,645	0	0	0
60713239.....	COMANCHE.....	TX.....	.....	08/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	22,500	0	0	0
60713303.....	COMANCHE.....	TX.....	.....	12/19/2013....	03/31/2017....	0	0	0	0	0	0	0	0	25,000	0	0	0
60715145.....	COMANCHE.....	TX.....	.....	03/13/2015....	03/31/2017....	0	0	0	0	0	0	0	0	9,500	0	0	0
60715330.....	COMANCHE.....	TX.....	.....	12/23/2015....	03/31/2017....	0	0	0	0	0	0	0	0	65,000	0	0	0
60712200.....	COOKE.....	TX.....	.....	09/26/2012....	03/31/2017....	0	0	0	0	0	0	0	0	100,000	0	0	0
60715272.....	COOKE.....	TX.....	.....	07/15/2015....	03/31/2017....	0	0	0	0	0	0	0	0	35,000	0	0	0
60716184.....	FALLS.....	TX.....	.....	04/04/2016....	03/31/2017....	0	0	0	0	0	0	0	0	63,000	0	0	0
10004800.....	HIDALGO.....	TX.....	.....	12/15/2009....	03/31/2017....	0	0	0	0	0	0	0	0	7,500	0	0	0
10673500.....	HIDALGO.....	TX.....	.....	11/28/2007....	03/31/2017....	0	0	0	0	0	0	0	0	33,121	0	0	0
10676900.....	HIDALGO.....	TX.....	.....	01/20/2009....	03/31/2017....	0	0	0	0	0	0	0	0	5,250	0	0	0
19700400.....	HIDALGO.....	TX.....	.....	02/15/1994....	03/31/2017....	0	0	0	0	0	0	0	0	2,430	0	0	0
160000949.....	HOUSTON.....	TX.....	.....	05/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	541,589	0	0	0
60713136.....	JONES.....	TX.....	.....	04/03/2013....	03/31/2017....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000933.....	LEWISVILLE.....	TX.....	.....	09/15/2011....	03/31/2017....	0	0	0	0	0	0	0	0	120,184	0	0	0
60715154.....	MONTAGUE.....	TX.....	.....	03/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714211.....	PARMER.....	TX.....	.....	10/02/2014....	03/31/2017....	0	0	0	0	0	0	0	0	171,259	0	0	0
19547200.....	ROBERTS.....	TX.....	.....	07/13/1990....	03/31/2017....	0	0	0	0	0	0	0	0	6,000	0	0	0
160000972.....	SAN ANTONIO.....	TX.....	.....	06/28/2013....	03/31/2017....	0	0	0	0	0	0	0	0	163,821	0	0	0
60714265.....	TRAVIS.....	TX.....	.....	10/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	7,144	0	0	0
60715197.....	TRAVIS.....	TX.....	.....	04/29/2015....	03/31/2017....	0	0	0	0	0	0	0	0	4,484	0	0	0
60716235.....	TRAVIS.....	TX.....	.....	07/12/2016....	03/31/2017....	0	0	0	0	0	0	0	0	12,417	0	0	0
60713101.....	WILLIAMSON.....	TX.....	.....	03/18/2013....	03/31/2017....	0	0	0	0	0	0	0	0	85,829	0	0	0
60716115.....	RICH.....	UT.....	.....	02/16/2016....	03/31/2017....	0	0	0	0	0	0	0	0	5,260	0	0	0
60716116.....	RICH.....	UT.....	.....	02/16/2016....	03/31/2017....	0	0	0	0	0	0	0	0	10,760	0	0	0
160000959.....	ARLINGTON.....	VA.....	.....	05/22/2013....	03/31/2017....	0	0	0	0	0	0	0	0	153,194	0	0	0
160000728.....	RICHMOND.....	VA.....	.....	10/11/2007....	03/31/2017....	0	0	0	0	0	0	0	0	98,704	0	0	0
11620900.....	ADAMS.....	WA.....	.....	03/21/2007....	03/31/2017....	0	0	0	0	0	0	0	0	2,750	0	0	0
11626100.....	ADAMS.....	WA.....	.....	09/26/2007....	03/31/2017....	0	0	0	0	0	0	0	0	50,958	0	0	0
60711120.....	ADAMS.....	WA.....	.....	11/21/2011....	03/31/2017....	0	0	0	0	0	0	0	0	14,138	0	0	0
60712103.....	ADAMS.....	WA.....	.....	02/27/2012....	03/31/2017....	0	0	0	0	0	0	0	0	50,962	0	0	0

SCHEDULE B - PART 3

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

QE02.19

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712204.....	ADAMS.....	WA.....	.....	08/09/2012....	03/31/2017....	0	0	0	0	0	0	0	0	10,715	0	0	0
60712243.....	ADAMS.....	WA.....	.....	09/25/2012....	03/31/2017....	0	0	0	0	0	0	0	0	33,338	0	0	0
60715303.....	ADAMS.....	WA.....	.....	10/02/2015....	03/31/2017....	0	0	0	0	0	0	0	0	70,988	0	0	0
19995300.....	BENTON.....	WA.....	.....	09/25/2003....	03/31/2017....	0	0	0	0	0	0	0	0	14,815	0	0	0
19995400.....	BENTON.....	WA.....	.....	09/25/2003....	03/31/2017....	0	0	0	0	0	0	0	0	15,609	0	0	0
19995500.....	BENTON.....	WA.....	.....	09/25/2003....	03/31/2017....	0	0	0	0	0	0	0	0	17,335	0	0	0
60711182.....	BENTON.....	WA.....	.....	01/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	59,526	0	0	0
60712282.....	BENTON.....	WA.....	.....	11/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	45,756	0	0	0
60713117A.....	BENTON.....	WA.....	.....	03/29/2013....	03/31/2017....	0	0	0	0	0	0	0	0	296,794	0	0	0
60714276.....	BENTON.....	WA.....	.....	12/05/2014....	03/31/2017....	0	0	0	0	0	0	0	0	192,571	0	0	0
60712176.....	CHELAN.....	WA.....	.....	05/23/2012....	03/31/2017....	0	0	0	0	0	0	0	0	31,222	0	0	0
60714237.....	DOUGLAS.....	WA.....	.....	08/13/2014....	03/31/2017....	0	0	0	0	0	0	0	0	24,039	0	0	0
12763000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	10,773	0	0	0
60712187.....	FRANKLIN.....	WA.....	.....	06/15/2012....	03/31/2017....	0	0	0	0	0	0	0	0	8,707	0	0	0
60712188.....	FRANKLIN.....	WA.....	.....	07/30/2012....	03/31/2017....	0	0	0	0	0	0	0	0	17,344	0	0	0
60713304.....	FRANKLIN.....	WA.....	.....	12/20/2013....	03/31/2017....	0	0	0	0	0	0	0	0	39,189	0	0	0
60714170.....	FRANKLIN.....	WA.....	.....	05/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	13,754	0	0	0
60714260.....	FRANKLIN.....	WA.....	.....	10/10/2014....	03/31/2017....	0	0	0	0	0	0	0	0	3,102	0	0	0
60715101.....	FRANKLIN.....	WA.....	.....	02/11/2015....	03/31/2017....	0	0	0	0	0	0	0	0	25,823	0	0	0
60715294.....	FRANKLIN.....	WA.....	.....	09/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	67,963	0	0	0
60715295.....	FRANKLIN.....	WA.....	.....	09/14/2015....	03/31/2017....	0	0	0	0	0	0	0	0	92,739	0	0	0
10008800.....	GRANT.....	WA.....	.....	01/15/2010....	03/31/2017....	0	0	0	0	0	0	0	0	90,049	0	0	0
10076200.....	GRANT.....	WA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	40,356	0	0	0
11617200.....	GRANT.....	WA.....	.....	05/09/2006....	03/31/2017....	0	0	0	0	0	0	0	0	15,987	0	0	0
11617300.....	GRANT.....	WA.....	.....	07/10/2006....	03/31/2017....	0	0	0	0	0	0	0	0	10,038	0	0	0
11633800.....	GRANT.....	WA.....	.....	04/14/2009....	03/31/2017....	0	0	0	0	0	0	0	0	27,692	0	0	0
11636100.....	GRANT.....	WA.....	.....	10/01/2009....	03/31/2017....	0	0	0	0	0	0	0	0	13,035	0	0	0
12753000.....	GRANT.....	WA.....	.....	09/01/2012....	03/31/2017....	0	0	0	0	0	0	0	0	28,183	0	0	0
19941200.....	GRANT.....	WA.....	.....	05/07/1998....	03/31/2017....	0	0	0	0	0	0	0	0	16,089	0	0	0
19979900.....	GRANT.....	WA.....	.....	02/14/2002....	03/31/2017....	0	0	0	0	0	0	0	0	32,211	0	0	0
60711121.....	GRANT.....	WA.....	.....	11/21/2011....	03/31/2017....	0	0	0	0	0	0	0	0	17,846	0	0	0
60711123.....	GRANT.....	WA.....	.....	11/21/2011....	03/31/2017....	0	0	0	0	0	0	0	0	13,781	0	0	0
60711130.....	GRANT.....	WA.....	.....	10/13/2011....	03/31/2017....	0	0	0	0	0	0	0	0	10,692	0	0	0
60711210.....	GRANT.....	WA.....	.....	02/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	18,595	0	0	0
60712128.....	GRANT.....	WA.....	.....	03/13/2012....	03/31/2017....	0	0	0	0	0	0	0	0	9,979	0	0	0
60712153.....	GRANT.....	WA.....	.....	07/05/2012....	03/31/2017....	0	0	0	0	0	0	0	0	16,626	0	0	0
60712196.....	GRANT.....	WA.....	.....	08/23/2012....	03/31/2017....	0	0	0	0	0	0	0	0	11,520	0	0	0
60713190.....	GRANT.....	WA.....	.....	07/24/2013....	03/31/2017....	0	0	0	0	0	0	0	0	15,548	0	0	0
60713254.....	GRANT.....	WA.....	.....	09/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	12,508	0	0	0
60713255.....	GRANT.....	WA.....	.....	09/05/2013....	03/31/2017....	0	0	0	0	0	0	0	0	16,733	0	0	0
60714258.....	GRANT.....	WA.....	.....	11/17/2014....	03/31/2017....	0	0	0	0	0	0	0	0	312,767	0	0	0
60715117.....	GRANT.....	WA.....	.....	03/13/2015....	03/31/2017....	0	0	0	0	0	0	0	0	47,617	0	0	0

SCHEDULE B - PART 3

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

QE02.20

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
60715119.....	GRANT.....	WA.....	.....	03/09/2015....	03/31/2017....	0	0	0	0	0	0	0	0	48,704	0	0	0
60716101.....	GRANT.....	WA.....	.....	12/30/2015....	03/31/2017....	0	0	0	0	0	0	0	0	2,260	0	0	0
60716102.....	GRANT.....	WA.....	.....	01/07/2016....	03/31/2017....	0	0	0	0	0	0	0	0	50,219	0	0	0
60716223.....	GRANT.....	WA.....	.....	05/31/2016....	03/31/2017....	0	0	0	0	0	0	0	0	14,875	0	0	0
60714158.....	KLUCKITAT.....	WA.....	.....	05/14/2014....	03/31/2017....	0	0	0	0	0	0	0	0	23,389	0	0	0
60713268.....	LEWIS.....	WA.....	.....	10/11/2013....	03/31/2017....	0	0	0	0	0	0	0	0	22,607	0	0	0
60715290.....	LINCOLN.....	WA.....	.....	09/15/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,260	0	0	0
60712236.....	OKANOGAN.....	WA.....	.....	08/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	23,958	0	0	0
60712281.....	OKANOGAN.....	WA.....	.....	11/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	120,017	0	0	0
60713218.....	OKANOGAN.....	WA.....	.....	07/09/2013....	03/31/2017....	0	0	0	0	0	0	0	0	14,480	0	0	0
60713219.....	OKANOGAN.....	WA.....	.....	07/09/2013....	03/31/2017....	0	0	0	0	0	0	0	0	32,589	0	0	0
60714129.....	OKANOGAN.....	WA.....	.....	02/26/2014....	03/31/2017....	0	0	0	0	0	0	0	0	9,835	0	0	0
60714206.....	OKANOGAN.....	WA.....	.....	07/23/2014....	03/31/2017....	0	0	0	0	0	0	0	0	16,036	0	0	0
60714238.....	OKANOGAN.....	WA.....	.....	08/05/2014....	03/31/2017....	0	0	0	0	0	0	0	0	42,848	0	0	0
60715256.....	OKANOGAN.....	WA.....	.....	08/07/2015....	03/31/2017....	0	0	0	0	0	0	0	0	17,204	0	0	0
60715327.....	OKANOGAN.....	WA.....	.....	11/13/2015....	03/31/2017....	0	0	0	0	0	0	0	0	10,261	0	0	0
60716205.....	OKANOGAN.....	WA.....	.....	05/11/2016....	03/31/2017....	0	0	0	0	0	0	0	0	13,250	0	0	0
60716206.....	OKANOGAN.....	WA.....	.....	05/25/2016....	03/31/2017....	0	0	0	0	0	0	0	0	24,250	0	0	0
60716207.....	OKANOGAN.....	WA.....	.....	05/31/2016....	03/31/2017....	0	0	0	0	0	0	0	0	91,850	0	0	0
60713135.....	STEVENS.....	WA.....	.....	02/20/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,635	0	0	0
60713148.....	WALLA WALLA.....	WA.....	.....	04/08/2013....	03/31/2017....	0	0	0	0	0	0	0	0	39,427	0	0	0
60713283.....	WALLA WALLA.....	WA.....	.....	11/25/2013....	03/31/2017....	0	0	0	0	0	0	0	0	62,110	0	0	0
60713284.....	WALLA WALLA.....	WA.....	.....	11/25/2013....	03/31/2017....	0	0	0	0	0	0	0	0	33,872	0	0	0
10037000.....	WHITMAN.....	WA.....	.....	05/24/2010....	03/31/2017....	0	0	0	0	0	0	0	0	11,930	0	0	0
11614800.....	WHITMAN.....	WA.....	.....	01/12/2006....	03/31/2017....	0	0	0	0	0	0	0	0	7,897	0	0	0
11619600.....	WHITMAN.....	WA.....	.....	12/11/2006....	03/31/2017....	0	0	0	0	0	0	0	0	5,085	0	0	0
19990600.....	WHITMAN.....	WA.....	.....	04/28/2003....	03/31/2017....	0	0	0	0	0	0	0	0	10,447	0	0	0
19994000.....	WHITMAN.....	WA.....	.....	07/28/2003....	03/31/2017....	0	0	0	0	0	0	0	0	6,651	0	0	0
60713227.....	YAKIMA.....	WA.....	.....	07/17/2013....	03/31/2017....	0	0	0	0	0	0	0	0	3,391	0	0	0
60712110.....	IOWA.....	WI.....	.....	03/08/2012....	03/31/2017....	0	0	0	0	0	0	0	0	16,901	0	0	0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	6,098	0	0	0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012....	03/31/2017....	0	0	0	0	0	0	0	0	23,470	0	0	0
60715304.....	LAFAYETTE.....	WI.....	.....	10/21/2015....	03/31/2017....	0	0	0	0	0	0	0	0	5,257	0	0	0
60715341.....	LAFAYETTE.....	WI.....	.....	12/22/2015....	03/31/2017....	0	0	0	0	0	0	0	0	12,500	0	0	0
60716114.....	LAFAYETTE.....	WI.....	.....	01/14/2016....	03/31/2017....	0	0	0	0	0	0	0	0	1,911	0	0	0
60715332.....	PIERCE.....	WI.....	.....	01/05/2016....	03/31/2017....	0	0	0	0	0	0	0	0	23,030	0	0	0
60714271.....	POLK.....	WI.....	.....	11/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	21,299	0	0	0
60714272.....	POLK.....	WI.....	.....	11/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	10,808	0	0	0
60714273.....	POLK.....	WI.....	.....	11/20/2014....	03/31/2017....	0	0	0	0	0	0	0	0	9,097	0	0	0
60713109.....	PORTAGE.....	WI.....	.....	03/19/2013....	03/31/2017....	0	0	0	0	0	0	0	0	32,665	0	0	0
60715249.....	WAUSHARA.....	WI.....	.....	07/21/2015....	03/31/2017....	0	0	0	0	0	0	0	0	20,450	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
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	03/31/2017....	0	0	0	0	0	0	0	0	20,252	0	0	0
10646600.....	LARAMIE.....	WY.....	.....	06/16/2004....	03/31/2017....	0	0	0	0	0	0	0	0	53,000	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013....	03/31/2017....	0	0	0	0	0	0	0	0	8,339	0	0	0
60714221.....	PARK.....	WY.....	.....	08/06/2014....	03/31/2017....	0	0	0	0	0	0	0	0	31,146	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	282	0	0	282	0	0	39,333,959	0	0	0
0599999. Total Mortgages.....						319,744,550	0	558,682	0	0	558,682	0	319,458,139	358,792,098	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	AESF VI B L.P.....		SCOTLAND.....	SCOTLAND.....	AESF VI GP LIMITED.....		10/19/2016.....	3	0	(515,719)	0	15,474,543	17.347
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007.....	3	0	110,332	0	3,853,464	0.327
000000 00 0	APOLLO INVESTMENT FUND VIII, LP.....		WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....		02/05/2014.....	3	0	730,162	0	5,955,909	0.170
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	620,166	0	22,540,062	33.881
000000 00 0	ASF VI B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013.....	3	0	1,916,766	0	39,094,550	5.207
000000 00 0	ASF VI INFRASTRUCTURE B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013.....	3	0	22,857	0	2,144,370	2.395
000000 00 0	ASF VII B L.P.....		SCOTLAND.....	SCOTLAND.....	ASF VII GP LIMITED.....		05/21/2015.....	3	0	318,983	0	15,112,451	0.778
000000 00 0	AXA CO-INVESTMENT FUND IV-B.....			FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....		11/15/2012.....	3	0	1,576,644	0	6,945,285	96.781
000000 00 0	AXA EARLY SECONDARY FUND V B L.P.....			UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....		09/12/2012.....	3	0	1,874,503	0	15,375,438	54.384
000000 00 0	AXA SECONDARY FUND V B L.P.....		SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011.....	3	0	423,895	0	14,827,222	6.067
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....		LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....		05/14/2008.....	3	0	211,361	0	1,935,847	1.819
000000 00 0	BRIDGEPOINT EUROPE V B2, L.P.....		UNITED KINGDOM.....	UNITED KINGDOM.....	BEV GP LLP.....		04/02/2015.....	3	0	1,839,822	0	5,570,030	0.286
000000 00 0	CARLYLE PARTNERS V, L.P.....		WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007.....	3	0	35,217	0	5,757,646	0.199
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....		CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....		02/16/2005.....	3	0	(935)	0	1,207,674	0.349
000000 00 0	DB US DATA CENTER HOLDINGS, LLC.....		DOVER.....	DE.....	Data Bridge Holdings, LLC.....		07/12/2016.....	1	0	6,615	0	147,338	0.481
000000 00 0	ENCAP ENERGY CAPITAL FUND X, L.P.....			TX.....	ENCAP EQUITY FUND X GP, LP.....		04/07/2015.....	3	0	374,797	0	19,010,023	0.418
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....		NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....		05/22/2007.....	3	0	226,928	0	9,614,065	99.800
000000 00 0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.....		WILMINGTON.....	DE.....	GCM PROJECT R GP, L.P.....		03/18/2015.....	3	0	361,508	0	11,452,904	15.077
000000 00 0	GENERAL ATLANTIC PARTNERS, L.P.....		NEW YORK.....	NY.....	GENERAL ATLANTIC LLC.....		05/20/2016.....	3	0	1,660,969	0	24,640,000	15.000
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....		WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....		04/01/2007.....	1	0	24,506	0	675,679	0.854
000000 00 0	HPS EUROPEAN ASSET VALUE FUND, LP.....		WILMINGTON.....	DE.....	HIGHBRIDGE GP, LLC.....		02/01/2017.....	3	5,829,833	0	19,058,624	2.900	
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.....		WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		09/12/2012.....	3	0	404,335	0	1,699,434	6.804
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007.....	3	0	35,785	0	4,701,616	0.712
000000 00 0	KOHLBERG INVESTORS V, L.P.....		WILMINGTON.....	DE.....	KOLBERG & COMPANY.....		06/22/2004.....	3	0	54,781	0	761,316	3.553
000000 00 0	NAPIER PARK RAILCAR LEASE FUND, LLC.....		WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....		05/23/2013.....	2	0	(68,219)	0	5,462,000	12.223
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	NGP FUND IX.....		10/01/2007.....	2	0	2,183	0	274,845	0.628
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....		WILMINGTON.....	DE.....	NVPG IV LLC.....		05/08/2006.....	3	0	227,419	0	325,778	5.715
000000 00 0	PRIMAVERA CAPITAL FUND II L.P.....		CAYMAN ISLAND.....	CAYMAN ISLAND.....	PRIMAVERA CAPITAL GP II LTD.....		11/18/2015.....	3	0	981,766	0	9,104,456	0.986
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....		11/09/2006.....	3	0	2,802	0	1,281,347	0.328
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									5,829,833	13,460,229	0	264,003,916	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	1,500,000	0	42,344,208	4.018
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	803,560	0	3,195,142	1.210
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	13,688	0	1,947,591	0.203
000000 00 0	CARMEL PARTNERS INVESTMENT FUND VI, L.P.....		WILMINGTON.....	DE.....	CARMEL MANAGEMENT VI, LLC.....		10/17/2016.....	3	0	150,215	0	14,486,695	1.499
000000 00 0	DERMODY PROPERTIES INDUSTRIAL PARALLEL FUND, L.P.....		WILMINGTON.....	DE.....	DERMODY GP LLC.....		11/18/2016.....	3	0	(507,230)	0	11,093,108	11.550
000000 00 0	GREYSTAR EQUITY PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	GREYSTAR MANAGEMENT IX, LLC.....		10/25/2016.....	3	0	349,374	0	9,346,791	1.185
000000 00 0	JBC FUND IV, L.P.....		CHICAGO.....	IL.....	THE JOHN BUCK COMPANY, LLC.....		08/01/2012.....	3	0	476,283	0	1,969,641	13.037
000000 00 0	JBC FUND V, L.P.....		WILMINGTON.....	DE.....	BUCK MANAGEMENT, L.L.C.....		06/30/2015.....	3	0	1,034,474	0	5,645,698	31.797
000000 00 0	MADISON INTERNATIONAL RE LIQUIDITY FUND VI (T), L.P.....		WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS VI, LLC.....		06/08/2015.....	3	0	1,002,080	0	9,240,790	1.925
000000 00 0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP....		WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V, LLC.....		10/18/2013.....	3	0	106,909	0	64,421	1.112

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	NORMANDY REAL ESTATE FUND III, LP.....	WILMINGTON.....	DE.....	NORMANDY REAL ESTATE FUND III GP, LLC.....		10/22/2013.....	3	0	334,592	0	2,117,561	4.936
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							0	5,263,945	0	101,451,646	XXX.....
4499999	Subtotal - Unaffiliated.....							5,829,833	18,724,174	0	365,455,562	XXX.....
4699999	Totals.....							5,829,833	18,724,174	0	365,455,562	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						
JSIP Identificati	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 (Depreciat on) or (Amortizati on) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AISLING CAPITAL II, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL.....	01/01/2006	03/31/2017	2,668,229	(892,769)	0	0	0	(892,769)	0	0	64,569	0	0	0	19,130
000000 00 0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	09/18/2008	03/31/2017	6,373,674	194,499	0	0	0	194,499	0	0	49,767	0	0	0	119,688
000000 00 0	ALBION ALLIANCE MEZZANINE I.....	NEW YORK.....	NY.....	ALBION ALLIANCE.....	01/07/1998	03/31/2017	385,240	(7,786)	0	0	0	(7,786)	0	0	212,522	0	0	0	0
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MANAGEMENT L.P.....	11/28/2006	03/31/2017	3,775,016	173,150	0	0	0	173,150	0	0	359,829	0	0	0	(11,338)
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	09/18/2008	03/31/2017	8,568,089	846,597	0	0	0	846,597	0	0	478,504	0	0	0	231,406
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	03/31/2017	5,667,739	74,785	0	0	0	74,785	0	0	75,880	0	0	0	117,331
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	03/31/2017	6,392,706	396,372	0	0	0	396,372	0	0	16,544	0	0	0	108,446
000000 00 0	APOLLO INVESTMENT FUND VIII, LP.....	WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....	02/05/2014	03/31/2017	9,074,443	161,275	0	0	0	161,275	0	0	235,085	0	0	0	85,111
000000 00 0	ASF VI B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	12/27/2013	03/31/2017	56,503,104	2,022,210	0	0	0	2,022,210	0	0	1,226,731	0	0	0	0
000000 00 0	ASF VI INFRASTRUCTURE B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	12/27/2013	03/31/2017	2,225,765	112,266	0	0	0	112,266	0	0	159,998	0	0	0	0
000000 00 0	AXA CO-INVESTMENT FUND IV-B.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....	11/15/2012	03/31/2017	18,630,969	182,573	0	0	0	182,573	0	0	249,387	0	0	0	0
000000 00 0	AXA EARLY SECONDARY FUND V B L.P.....		UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....	09/12/2012	03/31/2017	17,251,952	846,751	0	0	0	846,751	0	0	1,249,668	0	0	0	0
000000 00 0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	02/09/2012	03/31/2017	48,317,810	(1,984,998)	0	0	0	(1,984,998)	0	0	5,995,686	0	0	0	0
000000 00 0	AXA SECONDARY FUND V B L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	02/10/2011	03/31/2017	42,239,520	2,179,132	0	0	0	2,179,132	0	0	4,078,674	0	0	0	0
000000 00 0	B IV CAPITAL PARTNERS L.P.....	BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....	01/13/2003	03/31/2017	859	887	0	0	0	887	0	0	1,746	0	0	0	1
000000 00 0	BANC FUND VII, L.P.....	CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	02/16/2005	03/31/2017	16,613,914	3,838,333	0	0	0	3,838,333	0	0	2,268,000	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	03/31/2017	22,220,077	2,630,385	0	0	0	2,630,385	0	0	1,738,421	0	0	0	2,043,115
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....	05/14/2008	03/31/2017	10,922,398	(1,098,961)	0	0	0	(1,098,961)	0	0	715,460	0	0	0	1,486,922
000000 00 0	BRIDGEPOINT EUROPE V B2, L.P.....	UNITED KINGDOM.....	UNITED KINGDOM.....	BEV GP LLP.....	04/02/2015	03/31/2017	3,179,731	31,643	0	0	0	31,643	0	0	472,187	0	0	0	415,115

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						
JSIP Identificati	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 (Depreciat on) or (Amortizati on) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	03/31/2017	4,866,640	663,476	0	0	0	663,476	0	0	918,078	0	0	0	0
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLAND..	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	03/31/2017	4,311,852	236,782	0	0	0	236,782	0	0	389,275	0	0	0	410,100
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLAND..	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	03/31/2017	11,699,171	(60,523)	0	0	0	(60,523)	0	0	676,325	0	0	0	1,950,771
000000 00 0	COBALT PARTNERS L.P.....	WILMINGTON.....	DE.....	COBALT INVESTORS.....	07/02/2001	03/31/2017	10,025,100	(112,910)	0	0	0	(112,910)	0	0	9,912,189	0	0	0	25,101
000000 00 0	CRITERION INSTITUTIONAL PARTNERS, L.P.....	WILMINGTON.....	DE.....	SANDELL.....	01/05/2004	03/31/2017	753,934	(370,146)	0	0	0	(370,146)	0	0	383,788	0	0	0	0
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....	09/19/2007	03/31/2017	2,457,107	192,382	0	0	0	192,382	0	0	7,689	0	0	0	135,318
000000 00 0	FRANCISCO PARTNERS.....	SAN FRANCISCO..	CA.....	FRANCISCO INVESTMENT PARTNERS	11/16/2000	03/31/2017	348,867	(57,233)	0	130,781	0	(188,014)	0	0	9,903	0	0	0	130,781
000000 00 0	FRANCISCO PARTNERS II, L.P.....	SAN FRANCISCO..	CA.....	FRANCISCO PARTNERS GP II.....	05/16/2006	03/31/2017	4,407,389	183,143	0	821,983	0	(638,840)	0	0	678,017	0	0	0	821,983
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY...	05/22/2007	03/31/2017	24,956,211	(1,917,323)	0	0	0	(1,917,323)	0	0	1,486,283	0	0	0	1,875,377
000000 00 0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.	WILMINGTON.....	DE.....	GCM PROJECT R GP, L.P.....	03/18/2015	03/31/2017	14,681,612	650,889	0	0	0	650,889	0	0	1,649,876	0	0	0	(132,089)
000000 00 0	GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	03/31/2017	1,564,103	(166,570)	0	0	0	(166,570)	0	0	10,627	0	0	0	0
000000 00 0	GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	03/31/2017	15,959,809	950,839	0	0	0	950,839	0	0	475,822	0	0	0	1,363,816
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	03/31/2017	8,688,539	(504,036)	0	0	0	(504,036)	0	0	233,543	0	0	0	634,035
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	09/12/2012	03/31/2017	5,761,297	133,021	0	0	0	133,021	0	0	62,123	0	0	0	114,279
000000 00 0	IRVING PLACE CAPITAL AKA BSMB III, L.P.....	WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III	05/31/2006	03/31/2017	14,837,519	261,691	0	0	0	261,691	0	0	272,359	0	0	0	409,041
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....	07/20/2007	03/31/2017	18,952,504	(344,027)	0	0	0	(344,027)	0	0	238,857	0	0	0	87,322
000000 00 0	KOHLBERG INVESTORS V, L.P.....	WILMINGTON.....	DE.....	KOLBERG & COMPANY.....	06/22/2004	03/31/2017	3,617,231	39,226	0	0	0	39,226	0	0	264,915	0	0	0	(182,235)
000000 00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.	DELAWARE.....	MD.....	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC	03/23/2007	03/31/2017	22,378,906	626,430	0	0	0	626,430	0	0	23,348	0	0	0	256,307
000000 00 0	MASON WELLS BUYOUT FUND II LTD.....	MILWAUKEE.....	WI.....	MASON WELLS, INC.....	09/14/2005	03/31/2017	1,092,239	0	0	165,378	0	(165,378)	0	0	773,374	0	0	0	403,666
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC	09/07/2006	03/31/2017	8,957,949	(204,310)	0	0	0	(204,310)	0	0	110,089	0	0	0	334,786
000000 00 0	MONITOR CLIPPER EQUITY PARTNERS II, L.P...	WILMINGTON.....	DE.....	MONITOR CLIPPER PARTNERS, LLC....	01/01/2004	03/31/2017	2,726,512	(422,241)	0	0	0	(422,241)	0	0	528,832	0	0	0	635,035
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....	WILMINGTON.....	DE.....	NGP FUND IX.....	10/01/2007	03/31/2017	2,827,981	934,639	0	0	0	934,639	0	0	1,191,053	0	0	0	(781,486)
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.....	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	11/16/2005	03/31/2017	407,000	26,968	0	0	0	26,968	0	0	19,793	0	0	0	77,489
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....	WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	03/31/2017	12,321,257	(617,999)	0	0	0	(617,999)	0	0	1,534,795	0	0	0	924,611
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....	WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC	02/16/2005	03/31/2017	971,628	(4,144)	0	0	0	(4,144)	0	0	84,306	0	0	0	(4,041)
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLAND..	CAYMAN ISLAND	OHCP GENPAR III, L.P.....	02/12/2008	03/31/2017	12,786,288	(238,752)	0	0	0	(238,752)	0	0	877,838	0	0	0	748,264
000000 00 0	PERRY PARTNERS, L.P.....	WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	03/31/2017	326,146	6,823	0	0	0	6,823	0	0	160,941	0	0	0	0
000000 00 0	SIGMA PARTNERS VI.....	MENLO PARK.....	CA.....	Sigma Partners VI.....	10/01/2013	03/31/2017	4,672,615	(112,374)	0	0	0	(112,374)	0	0	358,441	0	0	0	63,861
000000 00 0	SNOW PHIPPS GROUP, L.P.....	WILMINGTON.....	DE.....	SPG GP, L.L.C.....	06/29/2007	03/31/2017	9,464,565	(1,157,742)	0	0	0	(1,157,742)	0	0	142,811	0	0	0	(66,456)
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....	MENLO PARK.....	CA.....	APPELGATE & COLLATOS, INC.....	05/18/2005	03/31/2017	1,655,562	(635,103)	0	0	0	(635,103)	0	0	55,440	0	0	0	641,756
000000 00 0	TRIMARAN FUND II, L.L.C.....	WILMINGTON.....	DE.....	TRIMARAN INVESTORS.....	04/14/2000	03/31/2017	2,884,566	(212,620)	0	0	0	(212,620)	0	0	18,898	0	0	0	12,544
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	03/31/2017	2,005,357	(132,308)	0	0	0	(132,308)	0	0	92,235	0	0	0	145,860

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						
JSIP Identificati	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 (Depreciat on) or (Amortizati on) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....	WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	03/31/2017	12,743,675	(152,644)	0	0	0	(152,644)	0	0	302,775	0	0	0	279,575
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	03/31/2017	1,759,170	48,427	0	0	0	48,427	0	0	103,436	0	0	0	154,526
000000 00 0	WOODSIDE, LLC.....	.....	NV.....	WOODSIDE, LLC.....	03/31/2010	03/31/2017	8,361,061	1	0	0	0	1	0	0	8,361,061	0	0	0	1,826,653
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							537,242,597	7,238,076	0	..1,118,142	0	6,119,934	0	0	...52,057,793	0	0	0	17,911,477
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
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	03/31/2017	9,917,740	(292,369)	0	0	0	(292,369)	0	0	1,052,683	0	0	0	680,629
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND II, L.P.	WILMINGTON.....	DE.....	HINES, LLC.....	01/31/2007	03/31/2017	1,610,443	(318,129)	0	0	0	(318,129)	0	0	652,257	0	0	0	(13,737)
000000 00 0	JBC FUND IV, L.P.....	CHICAGO.....	IL.....	THE JOHN BUCK COMPANY, LLC.....	08/01/2012	03/31/2017	4,276,853	34,749	0	0	0	34,749	0	0	113,242	0	0	0	(34,749)
000000 00 0	LEGACY PARTNERS REALTY FUND I, LLC.....	FOSTER CITY.....	CA.....	LEGACY PARTNERS REALTY FUND....	12/16/2004	03/31/2017	2,578,763	280,370	0	0	0	280,370	0	0	753,975	0	0	0	0
000000 00 0	NORMANDY REAL ESTATE FUND III, LP.....	WILMINGTON.....	DE.....	NORMANDY REAL ESTATE FUND III GP, LLC	10/22/2013	03/31/2017	7,358,550	122,974	0	0	0	122,974	0	0	1,457,067	0	0	0	33,828
000000 00 0	URBAN STRATEGY AMERICA FUND, L.P.....	WILMINGTON.....	DE.....	NEW BOSTON FUND, INC.....	05/16/2006	03/31/2017	1,859,049	(3,966)	0	0	0	(3,966)	0	0	114,303	0	0	0	6,552
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							27,601,398	(176,371)	0	0	0	(176,371)	0	0	4,143,527	0	0	0	672,523
4499999. Subtotal - Unaffiliated.....							564,843,995	7,061,705	0	..1,118,142	0	5,943,563	0	0	...56,201,320	0	0	0	18,584,000
4699999. Totals.....							564,843,995	7,061,705	0	..1,118,142	0	5,943,563	0	0	...56,201,320	0	0	0	18,584,000

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1			2			3	4	5		6	7	8		9	10	
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value		Paid for Accrued Interest and Dividends		NA/IC Designation or Market Indicator (a)
Bonds - U.S. Government																
912810	FM	5	T 6.25% - 15/05/2030.....			.....	01/05/2017.....	AllianceBernstein Corporation.....		.....	106,875,000	75,000,000		673,343		1.....
912810	RE	0	T 3.625% - 15/02/2044.....			.....	02/01/2017.....	VARIOUS.....		.....	350,165,938	313,100,000		4,711,761		1.....
912810	RQ	3	T 2.5% - 15/02/2046.....			.....	01/17/2017.....	AllianceBernstein Corporation.....		.....	86,687,500	95,000,000		1,006,793		1.....
912810	RS	9	T 2.5% - 15/05/2046.....			.....	01/26/2017.....	AllianceBernstein Corporation.....		.....	69,041,000	78,400,000		395,249		1.....
912828	U8	1	T 2% - 31/12/2021.....			.....	01/13/2017.....	Merrill Lynch & Co., Inc.....		.....	1,104,125	1,100,000		1,033		1.....
0599999			Total - Bonds - U.S. Government.....			.....	.....	.....		.....	613,873,563	562,600,000		6,788,179		XXX.....
Bonds - All Other Government																
30216K	AA	0	EXIMBK 3.375% - 05/08/2026.....			D.....	02/14/2017.....	VARIOUS.....		.....	6,856,711	7,155,000		5,365		2FE.....
46513X	GP	9	STATE OF ISRAEL 5 YR JUBILEE FIXED INSTITUTIONAL BOND.....			D.....	02/01/2017.....	Direct.....		.....	1,000,000	1,000,000		.0		1Z.....
1099999			Total - Bonds - All Other Government.....			.....	.....	.....		.....	7,856,711	8,155,000		5,365		XXX.....
Bonds - Industrial and Miscellaneous																
00766T	AB	6	ACM 5.75% - 15/10/2022 CALL.....			.....	02/16/2017.....	Merrill Lynch & Co., Inc.....		.....	411,450	390,000		7,911		3FE.....
02079K	AC	1	GOOGL 1.998% - 15/08/2026 CALL.....			.....	02/08/2017.....	Deutsche Bank AG.....		.....	4,636,350	5,000,000		51,060		1FE.....
02155F	AA	3	ALTFIC 5.375% - 15/07/2023 CALL.....			.....	01/09/2017.....	AllianceBernstein Corporation.....		.....	738,934	700,000		18,499		3FE.....
024747	AC	1	ABCSUP 5.625% - 15/04/2021 CALL.....			.....	03/15/2017.....	VARIOUS.....		.....	1,388,813	1,350,000		32,695		4FE.....
031652	BE	9	AMKR 6.625% - 01/06/2021 CALL.....			.....	02/21/2017.....	State Street Bank GmbH, München, Zweigni.....		.....	1,124,750	1,100,000		16,802		4FE.....
031652	BG	4	AMKR 6.375% - 01/10/2022 CALL.....			.....	03/22/2017.....	Wells Fargo Bank, National Association.....		.....	1,026,250	1,000,000		31,167		4FE.....
03232P	AD	0	EVHC 5.625% - 15/07/2022 CALL.....			.....	03/03/2017.....	Merrill Lynch & Co., Inc.....		.....	566,119	545,000		4,513		4FE.....
039483	BL	5	ADM 2.5% - 11/08/2026 CALL.....			.....	02/28/2017.....	VARIOUS.....		.....	17,524,618	18,500,000		15,940		1FE.....
03969A	AM	2	ARGID 4.25% - 15/09/2022 CALL.....			D.....	02/24/2017.....	Citigroup Global Markets Holdings Inc.....		.....	1,030,000	1,030,000		.0		3FE.....
044209	AF	1	ASH 4.75% - 15/08/2022 CALL.....			.....	02/28/2017.....	VARIOUS.....		.....	2,539,250	2,460,000		20,552		3FE.....
053773	AY	3	CAR 5.125% - 01/06/2022 CALL.....			.....	02/22/2017.....	VARIOUS.....		.....	1,532,686	1,550,000		11,282		3FE.....
058498	AR	7	BLL 5% - 15/03/2022.....			.....	03/30/2017.....	VARIOUS.....		.....	3,021,388	2,850,000		43,986		3FE.....
06406R	AB	3	BK 3.442% VAR - 07/02/2028 CALL.....			.....	01/31/2017.....	J.P. Morgan Limited.....		.....	15,000,000	15,000,000		1,434		1FE.....
077454	AF	3	BDC 5.5% - 01/09/2022 CALL.....			.....	02/07/2017.....	AllianceBernstein Corporation.....		.....	2,801,250	2,700,000		63,870		3FE.....
095370	AB	8	OLN 9.75% - 15/10/2023 CALL.....			.....	03/21/2017.....	Credit Suisse (USA), Inc.....		.....	843,356	705,000		30,359		3FE.....
097023	BR	5	BA 2.25% - 15/06/2026 CALL.....			.....	02/22/2017.....	Jefferies LLC.....		.....	4,720,950	5,000,000		22,500		1FE.....
097023	BU	8	BA 2.8% - 01/03/2027 CALL.....			.....	02/14/2017.....	Citigroup Global Markets Holdings Inc.....		.....	9,769,800	10,000,000		.0		1FE.....
110122	BB	3	BMV 3.25% - 27/02/2027.....			.....	02/22/2017.....	The Goldman Sachs Group, Inc.....		.....	14,908,800	15,000,000		.0		1FE.....
11134L	AG	4	AVGO 3.875% - 15/01/2027 CALL.....			D.....	01/11/2017.....	Deutsche Bank AG.....		.....	10,825,937	10,874,000		.0		2FE.....
11283W	AA	2	BRP 6.5% - 15/12/2020 CALL.....			A.....	03/14/2017.....	State Street Bank GmbH, München, Zweigni.....		.....	566,500	550,000		9,136		4FE.....
1248EP	BD	4	CHTR 5.75% - 01/09/2023 CALL.....			.....	03/28/2017.....	Jefferies LLC.....		.....	702,000	675,000		3,234		3FE.....
12527G	AB	9	CF 7.125% - 01/05/2020.....			.....	02/17/2017.....	AllianceBernstein Corporation.....		.....	1,433,900	1,300,000		28,817		3FE.....
12543D	AU	4	CYH 5.125% - 01/08/2021 CALL.....			.....	03/20/2017.....	Merrill Lynch & Co., Inc.....		.....	1,188,000	1,200,000		8,883		3FE.....
12592B	AB	0	CNHIND 3.375% - 15/07/2019.....			D.....	01/06/2017.....	The Goldman Sachs Group, Inc.....		.....	3,045,000	3,000,000		49,500		3FE.....
136375	CD	2	CNRCN 2.95% - 21/11/2024 CALL.....			A.....	02/23/2017.....	AllianceBernstein Corporation.....		.....	3,046,200	3,000,000		23,846		1FE.....
136375	CJ	9	CNRCN 2.75% - 01/03/2026 CALL.....			A.....	02/23/2017.....	VARIOUS.....		.....	4,934,965	5,000,000		67,604		1FE.....
15135B	AF	8	CNC 5.625% - 15/02/2021 CALL.....			.....	03/14/2017.....	Morgan Stanley & Co. LLC.....		.....	389,531	375,000		1,875		3FE.....
15189X	AR	9	CNP 3% - 01/02/2027 CALL.....			.....	01/09/2017.....	AllianceBernstein Corporation.....		.....	15,317,166	15,418,000		.0		1FE.....
166764	BL	3	CVX 2.954% - 16/05/2026 CALL.....			.....	02/22/2017.....	AllianceBernstein Corporation.....		.....	7,839,440	8,000,000		66,301		1FE.....
172441	AX	5	CNK 5.125% - 15/12/2022 CALL.....			.....	02/14/2017.....	Credit Suisse (USA), Inc.....		.....	376,406	365,000		3,222		4FE.....
17275R	AN	2	CSCO 3.625% - 04/03/2024.....			.....	02/22/2017.....	AllianceBernstein Corporation.....		.....	3,678,955	3,500,000		60,970		1FE.....
17275R	BL	5	CSCO 2.5% - 20/09/2026 CALL.....			.....	02/08/2017.....	AllianceBernstein Corporation.....		.....	1,845,021	1,932,000		19,186		1FE.....
18451Q	AL	2	CCO 6.5% - 15/11/2022 CALL.....			.....	02/24/2017.....	Deutsche Bank AG.....		.....	716,456	705,000		13,493		4FE.....
20030N	BY	6	CMCSA 3.3% - 01/02/2027 CALL.....			.....	01/05/2017.....	AllianceBernstein Corporation.....		.....	14,970,450	15,000,000		.0		1FE.....
221643	AH	2	BCBCN 5.375% - 01/07/2022 CALL.....			A.....	03/21/2017.....	VARIOUS.....		.....	1,139,675	1,110,000		3,080		4FE.....

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.1

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
25468P	DM	5	DIS 1.85% - 30/07/2026.....		02/16/2017.....	Deutsche Bank AG.....		4,494,200	5,000,000	5,653	1FE.....
256746	AB	4	DLTR 5.75% - 01/03/2023 CALL.....		03/10/2017.....	Citigroup Global Markets Holdings Inc.....		1,392,906	1,325,906	2,963	3FE.....
28470R	AC	6	ERI 7% - 01/08/2023 CALL.....		03/16/2017.....	State Street Bank GmbH, München, Zweigni.....		28,755	27,000	263	4FE.....
29362U	AA	2	ENTG 6% - 01/04/2022 CALL.....		01/19/2017.....	The Goldman Sachs Group, Inc.....		846,450	810,000	15,110	4FE.....
29444U	AN	6	EQIX 5.375% - 01/01/2022 CALL.....		03/09/2017.....	The Goldman Sachs Group, Inc.....		393,281	375,000	4,087	3FE.....
336130	AA	7	FIRSTQ 4.625% - 15/05/2021 CALL.....		03/29/2017.....	Jefferies LLC.....		1,409,888	1,435,000	25,441	4FE.....
375558	BF	9	GILD 3.65% - 01/03/2026 CALL.....		02/22/2017.....	Citigroup Global Markets Holdings Inc.....		10,650,404	10,553,000	188,312	1FE.....
375558	BM	4	GILD 2.95% - 01/03/2027 CALL.....		02/08/2017.....	AllianceBernstein Corporation.....		4,753,100	5,000,000	58,590	1FE.....
398905	AK	5	GPI 5% - 01/06/2022 CALL.....		03/30/2017.....	AllianceBernstein Corporation.....		505,550	500,000	8,542	3FE.....
40415R	AQ	8	HDSUPP 5.25% - 15/12/2021 CALL.....		03/22/2017.....	State Street Bank GmbH, München, Zweigni.....		1,122,031	1,075,000	15,991	3FE.....
40434J	AC	4	HRG 7.75% - 15/01/2022 CALL.....		03/23/2017.....	VARIOUS.....		841,256	795,000	10,072	4FE.....
42806L	AA	9	HERCRE 7.5% - 01/06/2022 CALL.....		02/22/2017.....	The Goldman Sachs Group, Inc.....		758,625	700,000	12,542	4FE.....
437076	BM	3	HD 3% - 01/04/2026 CALL.....		03/07/2017.....	VARIOUS.....		17,436,744	17,500,000	216,111	1FE.....
438516	BL	9	HON 2.5% - 01/11/2026 CALL.....		02/08/2017.....	The Goldman Sachs Group, Inc.....		4,756,850	5,000,000	35,764	1FE.....
44962L	AA	5	INFO 5% - 01/11/2022 CALL.....	D.....	02/09/2017.....	Morgan Stanley & Co. LLC.....		710,438	675,000	9,656	3FE.....
458140	AU	4	INTC 2.6% - 19/05/2026 CALL.....		02/22/2017.....	AllianceBernstein Corporation.....		4,662,768	4,838,000	34,242	1FE.....
460599	AB	9	IGT 6.25% - 15/02/2022 CALL.....		03/08/2017.....	Morgan Stanley & Co. LLC.....		1,395,056	1,295,000	2,797	3FE.....
478160	CE	2	JNJ 2.95% - 03/03/2027 CALL.....		02/28/2017.....	J.P. Morgan Limited.....		9,989,700	10,000,000	0	1FE.....
49327M	2K	9	KEY 3.3% - 01/06/2025.....		02/22/2017.....	AllianceBernstein Corporation.....		3,060,004	3,050,000	24,044	1FE.....
49427R	A#	9	KILROY REALTY LP SENIOR NOTES SERIES A.....		02/17/2017.....	JPMorgan Chase Bank, National Associatio.....		60,000,000	60,000,000	0	2Z.....
501889	AB	5	LKQ 4.75% - 15/05/2023 CALL.....		01/09/2017.....	Merrill Lynch & Co., Inc.....		899,433	900,000	6,769	3FE.....
526057	BY	9	LEN 4.125% - 15/01/2022 CALL.....		02/15/2017.....	VARIOUS.....		1,778,338	1,775,000	1,581	3FE.....
53154*	AM	5	LIBERTY UTILITIES.....		03/24/2017.....	Issuer Creation Pending (temporary ID).....		15,000,000	15,000,000	0	2Z.....
532457	BH	0	LLY 2.75% - 01/06/2025 CALL.....		02/22/2017.....	Credit Suisse Securities (Europe) Limite.....		6,444,230	6,500,000	42,701	1FE.....
532716	AT	4	LB 6.625% - 01/04/2021.....		03/07/2017.....	The Goldman Sachs Group, Inc.....		1,410,288	1,285,000	37,600	3FE.....
532716	AU	1	LB 5.625% - 15/02/2022.....		03/08/2017.....	AllianceBernstein Corporation.....		922,860	875,000	14,984	3FE.....
538034	AG	4	LYV 5.375% - 15/06/2022 CALL.....		03/09/2017.....	Credit Suisse (USA), Inc.....		813,469	780,000	9,870	4FE.....
548661	DH	7	LOW 3.375% - 15/09/2025 CALL.....		02/22/2017.....	Morgan Stanley & Co. LLC.....		10,197,800	10,000,000	151,875	1FE.....
56081#	BF	6	MAJOR LEAGUE BASEBALL TRUST - SR. SECURED NOTE SERIES 25.....		02/10/2017.....	MAJOR LEAGUE BASEBALL TRUST.....		5,000,000	5,000,000	0	1Z.....
563568	AB	0	WBT 9.5% - 15/02/2024 CALL.....		03/10/2017.....	VARIOUS.....		838,256	725,000	5,481	5FE.....
57169*	BF	3	MARS INC SENIOR NOTE SERIES U-1.....		03/29/2017.....	Mars Inc.....		22,000,000	22,000,000	0	1Z.....
58502B	AA	4	MD 5.25% - 01/12/2023 CALL.....		03/20/2017.....	Wells Fargo Bank, National Association.....		2,562,500	2,500,000	40,833	3FE.....
585055	BS	4	MDT 3.5% - 15/03/2025.....	D.....	02/27/2017.....	VARIOUS.....		10,258,022	10,000,000	158,375	1FE.....
594918	BY	9	MSFT 3.3% - 06/02/2027 CALL.....		01/30/2017.....	AllianceBernstein Corporation.....		19,929,000	20,000,000	0	1FE.....
595112	BA	0	MU 5.875% - 15/02/2022 CALL.....		03/14/2017.....	RBC Capital Markets, LLC.....		553,850	530,000	2,768	3FE.....
595112	BD	4	MU 5.25% - 01/08/2023 CALL.....		01/31/2017.....	The Goldman Sachs Group, Inc.....		2,821,000	2,800,000	817	3FE.....
606822	AN	4	MUFG 3.677% - 22/02/2027.....	D.....	02/15/2017.....	AllianceBernstein Corporation.....		20,000,000	20,000,000	0	1FE.....
60687Y	AG	4	MIZUHO 2.839% - 13/09/2026.....	D.....	02/08/2017.....	AllianceBernstein Corporation.....		4,739,050	5,000,000	59,146	1FE.....
60687Y	AK	5	MIZUHO 3.663% - 28/02/2027.....	D.....	02/22/2017.....	AllianceBernstein Corporation.....		15,000,000	15,000,000	0	1FE.....
61761J	3R	8	MS 3.125% - 27/07/2026.....		02/14/2017.....	Merrill Lynch & Co., Inc.....		4,763,550	5,000,000	8,681	1FE.....
625383	AA	2	LABL 6.125% - 01/12/2022 CALL.....		03/09/2017.....	State Street Bank GmbH, München, Zweigni.....		838,500	800,000	13,424	4FE.....
62886H	AN	1	NCLH 4.75% - 15/12/2021 CALL.....		03/02/2017.....	VARIOUS.....		595,300	590,000	2,400	4FE.....
63254A	AS	7	NAB 2.5% - 12/07/2026.....	D.....	02/14/2017.....	Australia and New Zealand Banking Group.....		1,218,041	1,317,000	3,201	1FE.....
6325C0	DJ	7	NAB 3.5% - 10/01/2027.....	D.....	01/04/2017.....	AllianceBernstein Corporation.....		14,985,000	15,000,000	0	1FE.....
65409Q	BB	7	NLSN 5% - 15/04/2022 CALL.....	D.....	01/09/2017.....	VARIOUS.....		1,595,870	1,550,000	18,696	4FE.....
66989H	AN	8	NOVNVX 3.1% - 17/05/2027 CALL.....	D.....	02/14/2017.....	AllianceBernstein Corporation.....		4,955,450	5,000,000	0	1FE.....

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

QE04.2

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
674599	CH 6	OXY 3.4% - 15/04/2026 CALL			02/23/2017	Morgan Stanley & Co. LLC		13,031,070	13,000,000	163,294	1FE
674599	CM 5	OXY 3% - 15/02/2027 CALL			02/08/2017	AllianceBernstein Corporation		5,078,057	5,241,000	41,928	1FE
68245X	AA 7	BCULC 6% - 01/04/2022 CALL		A	03/09/2017	Morgan Stanley & Co. LLC		2,070,000	2,000,000	54,333	4FE
688225	AG 6	OSK 5.375% - 01/03/2022 CALL			02/15/2017	Merrill Lynch & Co., Inc.		1,405,688	1,350,000	33,788	3FE
690872	AA 4	OI 5% - 15/01/2022			02/16/2017	VARIOUS		2,394,380	2,300,000	30,511	4FE
694308	HP 5	PCG 2.95% - 01/03/2026 CALL			02/22/2017	Scotia Capital (USA) Inc.		1,014,002	1,032,000	14,884	1FE
694308	HS 9	PCG 3.3% - 15/03/2027 CALL			03/07/2017	AllianceBernstein Corporation		14,946,750	15,000,000	0	2FE
708160	CA 2	JCP 8.125% - 01/10/2019			03/21/2017	State Street Bank GmbH, München, Zweigni		844,350	780,000	30,455	4FE
713448	DF 2	PEP 2.85% - 24/02/2026 CALL			03/07/2017	VARIOUS		11,847,655	12,000,000	7,464	1FE
717081	DV 2	PFE 2.75% - 03/06/2026			02/22/2017	Jefferies LLC		2,841,872	2,925,000	18,769	1FE
729416	AX 5	PGEM 6.5% - 01/02/2022 CALL			03/02/2017	Merrill Lynch & Co., Inc.		565,650	540,000	3,510	4FE
737446	AG 9	POST 6% - 15/12/2022 CALL			02/06/2017	State Street Bank GmbH, München, Zweigni		574,975	545,000	3,580	4FE
737446	AH 7	POST 7.75% - 15/03/2024 CALL			02/22/2017	VARIOUS		1,555,371	1,402,000	44,651	4FE
74170*	AN 9	PRIME PROPERTY FUND LLC - SENIOR NOTE SERIES M			01/05/2017	Prime Property Fund, LLC		7,000,000	7,000,000	0	1Z
74170*	AP 4	PRIME PROPERTY FUND, LLC- SENIOR NOTE, SERIES N			01/05/2017	Prime Property Fund, LLC		8,000,000	8,000,000	0	1Z
742718	ER 6	PG 2.45% - 03/11/2026			02/22/2017	Citigroup Global Markets Holdings Inc.		7,184,775	7,500,000	58,188	1FE
758766	AH 2	RGC 5.75% - 15/03/2022 CALL			03/09/2017	The Goldman Sachs Group, Inc.		287,031	275,000	7,862	4FE
78388J	AT 3	SBAC 4.875% - 15/07/2022 CALL			03/06/2017	State Street Bank GmbH, München, Zweigni		850,725	830,000	5,819	4FE
78512*	AA 5	S&E REPLACEMENT POWER LLC - SENIOR SECURED NOTE			01/04/2017	JPMorgan Chase Bank, National Associatio		17,000,000	17,000,000	0	1Z
78573N	AB 8	TSG 5.25% - 15/11/2023 CALL			01/23/2017	The Goldman Sachs Group, Inc.		534,480	524,000	5,426	3FE
81211K	AV 2	SEE 4.875% - 01/12/2022 CALL			01/05/2017	AllianceBernstein Corporation		883,465	850,000	4,489	3FE
82620K	AU 7	SIEGR 3.4% - 16/03/2027		D	03/07/2017	Citigroup Global Markets Holdings Inc.		19,979,800	20,000,000	0	1FE
829259	AR 1	SBGI 5.625% - 01/08/2024 CALL			01/09/2017	The Goldman Sachs Group, Inc.		2,070,000	2,000,000	50,313	4FE
84857L	A# 8	SPIRE INC SENIOR UNSECURED NOTE SERIS 2017 TRANCHE C			03/15/2017	Issuer not delivered from ADS		9,000,000	9,000,000	0	2FE
852061	AQ 3	S 7% - 01/03/2020		D	03/29/2017	State Street Bank GmbH, München, Zweigni		1,547,906	1,425,000	8,867	4FE
86801F	A* 7	SUNSTONE HOTEL INVESTORS GTD SENIOR NOTE SERIES A			01/10/2017	JPMorgan Chase Bank, National Associatio		12,000,000	12,000,000	0	2Z
86801F	A@ 5	SUNSTONE HOTEL INVESTORS GTD SENIOR NOTE SERIES B			01/10/2017	JPMorgan Chase Bank, National Associatio		14,000,000	14,000,000	0	2Z
871503	AK 4	SYMC 3.95% - 15/06/2022 CALL			03/08/2017	VARIOUS		2,783,138	2,770,000	24,422	3FE
87264A	AL 9	TMUS 6.625% - 01/04/2023 CALL		D	03/09/2017	State Street Bank GmbH, München, Zweigni		848,000	800,000	23,997	3FE
87264A	AR 6	TMUS 4% - 15/04/2022		D	03/13/2017	Deutsche Bank AG		180,000	180,000	0	3FE
88579Y	AV 3	MMM 2.25% - 19/09/2026 CALL			02/22/2017	The Goldman Sachs Group, Inc.		9,400,400	10,000,000	98,750	1FE
893647	AR 8	TDG 5.5% - 15/10/2020 CALL			02/28/2017	State Street Bank GmbH, München, Zweigni		152,813	150,000	3,163	4FE
893647	AW 7	TDG 6% - 15/07/2022 CALL			01/03/2017	State Street Bank GmbH, München, Zweigni		1,045,000	1,000,000	28,500	4FE
903243	AC 7	ACM 5% - 01/04/2022 CALL			03/16/2017	Merrill Lynch & Co., Inc.		1,127,813	1,125,000	26,563	3FE
911312	AY 2	UPS 2.4% - 15/11/2026 CALL			02/27/2017	AllianceBernstein Corporation		9,113,730	9,500,000	81,067	1FE
913017	CH 0	UTX 2.65% - 01/11/2026 CALL			02/23/2017	AllianceBernstein Corporation		13,546,140	14,000,000	116,158	1FE
91911K	AJ 1	VRXCN 6.5% - 15/03/2022 CALL		A	03/09/2017	AllianceBernstein Corporation		1,136,000	1,136,000	0	3FE
927804	FU 3	D 3.15% - 15/01/2026 CALL			02/22/2017	AllianceBernstein Corporation		9,975,200	10,000,000	36,750	1FE
92933B	AH 7	WMG 6.75% - 15/04/2022 CALL			03/13/2017	Credit Suisse (USA), Inc.		1,405,088	1,335,000	37,797	4FE
97381W	AN 4	WIN 7.75% - 15/10/2020 CALL			03/21/2017	State Street Bank GmbH, München, Zweigni		322,875	315,000	10,782	4FE
00084@	AA 5	ABPCI DIRECT LENDING F			03/07/2017	DIRECT		17,000,000	17,000,000	0	1FE
00430J	AC 2	ACCENTCARE INC			03/14/2017	DIRECT		1,833,527	1,833,527	0	3
09578E	AB 8	BLUE NILE INC			01/20/2017	DIRECT		4,915,510	4,915,510	0	4FE
20752#	AB 0	Connect America.com L			03/07/2017	DIRECT		442,857	442,857	0	3FE
23314@	AA 9	DATACENTER H			01/03/2017	DIRECT		8,084,488	8,084,488	0	3FE
29090@	AB 4	EMERGENC			01/05/2017	DIRECT		5,912,095	5,912,095	0	3FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
30287*	AB	7	FQSR, LLC.....		03/14/2017.....	DIRECT.....		8,848	8,848	0	2FE.....
30287*	AC	5	FQSR, LLC.....		03/09/2017.....	DIRECT.....		619,342	619,342	0	2FE.....
49373#	AA	0	KIBO SOFTWARE INC.....		03/09/2017.....	DIRECT.....		70,243	70,243	0	3FE.....
58467#	AA	8	MEDICAL MANAGEMENT.....		03/08/2017.....	DIRECT.....		4,338,102	4,338,102	0	1Z.....
64112#	AA	5	NETDOCUMENTS SOFTWARE INC.....		03/27/2017.....	DIRECT.....		24,375,000	24,375,000	0	3.....
69395@	AA	4	Planet Fitness.....		01/05/2017.....	DIRECT.....		245,904	245,904	0	2FE.....
74276*	AA	0	PRIORITY PAYMENT SYSTEMS HO.....		01/03/2017.....	DIRECT.....		23,198,981	23,198,981	0	1Z.....
80622#	AB	2	SCENTAIR TECHNOLOG.....		01/30/2017.....	DIRECT.....		871,950	871,950	0	2FE.....
83362#	AA	2	SOCIAL SOLUTIONS GLOBA.....		02/08/2017.....	DIRECT.....		76,132	76,132	0	3FE.....
83605Q	A*	8	SOULCYCLE INC.....		01/05/2017.....	DIRECT.....		4,982,162	4,982,162	0	4FE.....
89188#	AA	1	Towerpoint Investmen.....		03/31/2017.....	DIRECT.....		1,685,000	1,685,000	0	5*
89188*	AA	5	Towerpoint Acquisi.....		03/31/2017.....	DIRECT.....		4,838,993	4,838,993	0	5*
91132#	AB	2	UNITED PF HOLDINGS.....		01/30/2017.....	DIRECT.....		480,976	480,976	0	1Z.....
92736*	AA	6	VINE OIL & GAS LP.....		02/08/2017.....	DIRECT.....		26,100,000	26,100,000	0	3FE.....
AH0893	99	2	REALD INC.....		02/23/2017.....	DIRECT.....		693,832	693,832	0	3FE.....
AH1920	99	2	CM7 RESTAURANT HOLDINGS, LLC.....		03/31/2017.....	DIRECT.....		6,332,762	6,332,762	0	1FE.....
G0108#	AA	8	ADDINGTON SQUARE.....		03/31/2017.....	DIRECT.....		24,800,000	24,800,000	0	1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								826,379,082	829,500,704	3,057,179	XXX.....
Bonds - Hybrid Securities											
								0	0	0	
4899999. Total - Bonds - Hybrid Securities.....								0	0	0	XXX.....
Bonds - Parent, Subsidiaries and Affiliates											
								0	0	0	
5599999. Total - Bonds - Parent, Subsidiaries and Affiliates.....								0	0	0	XXX.....
Bonds - SVO Identified Funds											
								0	0	0	
8199999. Total - Bonds - SVO Identified Funds.....								0	0	0	XXX.....
8399997. Total - Bonds - Part 3.....							1,448,109,356	1,400,255,704	9,850,723	XXX.....	
8399999. Total - Bonds.....							1,448,109,356	1,400,255,704	9,850,723	XXX.....	
Preferred Stocks - Industrial and Miscellaneous											
								0	0.00	0	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....								0	XXX	0	XXX.....
Preferred Stocks - Parent, Subsidiaries and Affiliates											
								0	0.00	0	
8599999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates.....								0	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....								0	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....								0	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous											
068323	10	4	BARRACUDA NETWORKS INC XNYS USD.....		03/01/2017.....	Merrill Lynch.....	6,182,000	140,996	XXX	0	L.....
31339#	11	1	FEDERAL HOME LOAN BANK.....		03/29/2017.....	Direct.....	122,812,000	12,281,200	XXX	0	A.....
516806	10	6	LAREDO PETROLEUM INC XNYS USD.....		03/01/2017.....	Merrill Lynch.....	33,000,000	476,855	XXX	0	L.....
92529L	10	2	VERSARTIS INC XNGS USD.....		03/01/2017.....	Merrill Lynch.....	15,384,000	339,298	XXX	0	L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								13,238,350	XXX	0	XXX.....
Common Stocks - Mutual Funds											
78463X	20	2	SPDR DJ EURO STOXX 50 FUND.....		03/22/2017.....	AllianceBernstein Corporation.....	1,390,000,000	50,013,327	XXX	0	L.....
9299999. Total - Common Stocks - Mutual Funds.....								50,013,327	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....								63,251,677	XXX	0	XXX.....

QE04.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999	Total - Common Stocks.....					63,251,677	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					63,251,677	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					1,511,361,032	XXX	9,850,723	XXX.....

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																								
36202E	H5	1	G2 3852 - 20/05/2036.....	..	03/01/2017.	MBS PAYMENT.....		754	754	758	758	0	(2)	0	(2)	0	754	0	0	0	4	05/20/2036.	1.....	
36202E	W6	2	G2 4269 - 20/10/2038.....	..	03/01/2017.	MBS PAYMENT.....		1,591,715	1,591,715	1,670,555	1,670,555	0	(45,837)	0	(45,837)	0	1,591,715	0	0	0	16,221	10/20/2038.	1.....	
36202E	WF	2	G2 4246 - 20/09/2038.....	..	03/01/2017.	MBS PAYMENT.....		365,278	365,278	382,457	382,457	0	(10,706)	0	(10,706)	0	365,278	0	0	0	3,804	09/20/2038.	1.....	
36202E	XV	6	G2 4292 - 20/11/2038.....	..	03/01/2017.	MBS PAYMENT.....		374,911	374,911	393,877	393,877	0	(18,965)	0	(18,965)	0	374,911	0	0	0	4,355	11/20/2038.	1.....	
36203C	4X	7	GN 345638 - 15/06/2026.....	..	03/01/2017.	MBS PAYMENT.....		29	29	29	29	0	0	0	0	0	29	0	0	0	0	06/15/2026.	1.....	
36203C	5X	6	GN 345662 - 15/05/2026.....	..	03/01/2017.	MBS PAYMENT.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2026.	1.....	
36204J	UL	8	GN 371487 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		225	225	230	229	0	(4)	0	(4)	0	225	0	0	0	2	09/15/2026.	1.....	
36204U	2V	2	GN 380688 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		93	93	98	97	0	(5)	0	(5)	0	93	0	0	0	1	12/15/2024.	1.....	
36205K	2N	1	GN 393281 - 15/01/2027.....	..	03/01/2017.	MBS PAYMENT.....		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	0	01/15/2027.	1.....	
36205K	3D	2	GN 393296 - 15/01/2027.....	..	03/01/2017.	MBS PAYMENT.....		354	354	373	373	0	(15)	0	(15)	0	354	0	0	0	3	01/15/2027.	1.....	
36205K	JK	9	GN 392766 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024.	1.....	
36205K	ZH	8	GN 393244 - 15/01/2027.....	..	03/01/2017.	MBS PAYMENT.....		59	59	62	62	0	(2)	0	(2)	0	59	0	0	0	1	01/15/2027.	1.....	
36205L	3L	2	GN 394203 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		109	109	116	113	0	(4)	0	(4)	0	109	0	0	0	1	12/15/2024.	1.....	
36205L	J4	3	GN 393683 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		77	77	82	80	0	(3)	0	(3)	0	77	0	0	0	1	12/15/2024.	1.....	
36205L	J8	4	GN 393687 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		230	230	243	240	0	(13)	0	(13)	0	230	0	0	0	3	12/15/2024.	1.....	
36205R	4B	0	GN 398718 - 15/06/2026.....	..	03/01/2017.	MBS PAYMENT.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/15/2026.	1.....	
36205S	CV	5	GN 398884 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		17	17	17	17	0	0	0	0	0	17	0	0	0	0	09/15/2026.	1.....	
36205X	YK	4	GN 404014 - 15/12/2024.....	..	03/01/2017.	MBS PAYMENT.....		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2024.	1.....	
36206A	H3	0	GN 405350 - 15/11/2024.....	..	03/01/2017.	MBS PAYMENT.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/15/2024.	1.....	
36206D	UK	1	GN 408386 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		13	13	13	13	0	0	0	0	0	13	0	0	0	0	08/15/2026.	1.....	
36206N	RK	3	GN 416390 - 15/05/2026.....	..	03/01/2017.	MBS PAYMENT.....		305	305	311	310	0	(6)	0	(6)	0	305	0	0	0	2	05/15/2026.	1.....	
36206P	2M	1	GN 417580 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	0	08/15/2026.	1.....	
36206U	QQ	5	GN 421763 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	0	08/15/2026.	1.....	
36206V	RK	5	GN 422690 - 15/05/2026.....	..	03/01/2017.	MBS PAYMENT.....		23	23	23	23	0	0	0	0	0	23	0	0	0	0	05/15/2026.	1.....	
36206W	4Q	5	GN 423931 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		199	199	210	210	0	(8)	0	(8)	0	199	0	0	0	3	09/15/2026.	1.....	
36206W	ZP	3	GN 423850 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		265	265	279	279	0	(12)	0	(12)	0	265	0	0	0	4	08/15/2026.	1.....	
36206X	UX	9	GN 424598 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		532	532	542	541	0	(10)	0	(10)	0	532	0	0	0	4	08/15/2026.	1.....	
36207B	VG	2	GN 427315 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		31	31	32	32	0	0	0	0	0	31	0	0	0	0	09/15/2026.	1.....	
36207E	DH	4	GN 429504 - 15/07/2026.....	..	03/01/2017.	MBS PAYMENT.....		257	257	261	261	0	(5)	0	(5)	0	257	0	0	0	2	07/15/2026.	1.....	
36207F	NR	8	GN 430700 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		70	70	72	72	0	(1)	0	(1)	0	70	0	0	0	1	09/15/2026.	1.....	
36207F	Y9	6	GN 431036 - 15/07/2026.....	..	03/01/2017.	MBS PAYMENT.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/15/2026.	1.....	
36207F	Z6	1	GN 431065 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		23	23	24	24	0	0	0	0	0	23	0	0	0	0	08/15/2026.	1.....	
36207G	DB	2	GN 431298 - 15/09/2026.....	..	03/01/2017.	MBS PAYMENT.....		4	4	5	4	0	0	0	0	0	4	0	0	0	0	09/15/2026.	1.....	
36207H	TH	0	GN 432652 - 15/05/2026.....	..	03/01/2017.	MBS PAYMENT.....		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	0	05/15/2026.	1.....	
36207H	U2	1	GN 432701 - 15/06/2026.....	..	03/01/2017.	MBS PAYMENT.....		78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	1	06/15/2026.	1.....	
36207H	WG	8	GN 432747 - 15/07/2026.....	..	03/01/2017.	MBS PAYMENT.....		33	33	34	34	0	0	0	0	0	33	0	0	0	0	07/15/2026.	1.....	
36207P	BD	0	GN 437536 - 15/08/2026.....	..	03/01/2017.	MBS PAYMENT.....		34	34	34	34	0	(1)	0	(1)	0	34	0	0	0	0	08/15/2026.	1.....	
36207Q	VB	0	GN 439010 - 15/10/2026.....	..	03/01/2017.	MBS PAYMENT.....		84	84	85	85	0	(2)	0	(2)	0	84	0	0	0	1	10/15/2026.	1.....	
36209J	XT	3	GN 473290 - 15/05/2028.....	..	03/01/2017.	MBS PAYMENT.....		161	161	159	159	0	2	0	2	0	161	0	0	0	1	05/15/2028.	1.....	
36211A	N8	5	GN 507215 - 15/04/2029.....	..	03/01/2017.	MBS PAYMENT.....		113	113	111	111	0	2	0	2	0	113	0	0	0	1	04/15/2029.	1.....	
36213C	P2	0	GN 550441 - 15/04/2031.....	..	03/01/2017.	MBS PAYMENT.....		293	294	301	301	0	(5)	0	(5)	0	294	0	0	0	3	04/15/2031.	1.....	

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362162	W3	9	GN 181666 - 15/02/2020.....	..	03/01/2017.	MBS PAYMENT.....	150	150	150	153	0	0	(8)	0	(8)	0	150	0	0	0	2	02/15/2020.	1.....
362166	C5	7	GN 184692 - 15/04/2017.....	..	03/01/2017.	MBS PAYMENT.....	255	255	226	253	0	0	26	0	26	0	255	0	0	0	2	04/15/2017.	1.....
362170	TC	6	GN 208547 - 15/05/2017.....	..	03/01/2017.	MBS PAYMENT.....	32	32	28	32	0	0	4	0	4	0	32	0	0	0	0	05/15/2017.	1.....
362171	KN	9	GN 209201 - 15/03/2017.....	..	01/15/2017.	MBS PAYMENT.....	557	557	503	554	0	0	3	0	3	0	557	0	0	0	4	03/15/2017.	1.....
362171	V6	4	GN 209537 - 15/05/2017.....	..	03/15/2017.	MBS PAYMENT.....	75	75	66	74	0	0	0	0	0	0	75	0	0	0	1	05/15/2017.	1.....
362174	KW	3	GN 211909 - 15/04/2017.....	..	03/15/2017.	MBS PAYMENT.....	57	57	50	57	0	0	0	0	0	0	57	0	0	0	1	04/15/2017.	1.....
362175	SR	3	GN 213028 - 15/03/2017.....	..	03/15/2017.	MBS PAYMENT.....	386	386	349	384	0	0	2	0	2	0	386	0	0	0	4	03/15/2017.	1.....
362176	J3	4	GN 213682 - 15/04/2017.....	..	03/01/2017.	MBS PAYMENT.....	181	181	160	180	0	0	20	0	20	0	181	0	0	0	2	04/15/2017.	1.....
36217E	KU	5	GN 191207 - 15/06/2017.....	..	03/01/2017.	MBS PAYMENT.....	60	60	53	60	0	0	4	0	4	0	60	0	0	0	1	06/15/2017.	1.....
36217L	YN	0	GN 197017 - 15/06/2017.....	..	03/15/2017.	MBS PAYMENT.....	111	111	99	111	0	0	1	0	1	0	111	0	0	0	9	06/15/2017.	1.....
36217P	RU	3	GN 199499 - 15/04/2017.....	..	02/01/2017.	MBS PAYMENT.....	223	223	198	221	0	0	2	0	2	0	223	0	0	0	2	04/15/2017.	1.....
36217S	C6	6	GN 201793 - 15/02/2017.....	..	01/15/2017.	MBS PAYMENT.....	5	5	4	5	0	0	0	0	0	0	5	0	0	0	0	02/15/2017.	1.....
36217U	BJ	4	GN 203541 - 15/03/2017.....	..	02/01/2017.	MBS PAYMENT.....	60	60	53	60	0	0	0	0	0	0	60	0	0	0	1	03/15/2017.	1.....
36217X	WH	9	GN 206848 - 15/04/2017.....	..	03/01/2017.	MBS PAYMENT.....	53	53	47	52	0	0	6	0	6	0	53	0	0	0	1	04/15/2017.	1.....
36218P	QS	8	GN 228265 - 15/01/2020.....	..	03/01/2017.	MBS PAYMENT.....	105	105	111	106	0	0	(4)	0	(4)	0	105	0	0	0	1	01/15/2020.	1.....
36218S	J9	2	GN 230788 - 15/08/2017.....	..	03/01/2017.	MBS PAYMENT.....	87	87	78	87	0	0	10	0	10	0	87	0	0	0	1	08/15/2017.	1.....
362192	RP	3	GN 265194 - 15/12/2018.....	..	03/01/2017.	MBS PAYMENT.....	722	722	652	717	0	0	70	0	70	0	722	0	0	0	10	12/15/2018.	1.....
36241K	XC	7	GN 782475 - 15/11/2038.....	..	03/01/2017.	MBS PAYMENT.....	206,257	206,257	215,925	215,925	0	0	(5,260)	0	(5,260)	0	206,257	0	0	0	1,592	11/15/2038.	1.....
36294T	SB	7	GN 659742 - 15/11/2036.....	..	03/01/2017.	MBS PAYMENT.....	33	33	34	34	0	0	0	0	0	0	33	0	0	0	0	11/15/2036.	1.....
36296Q	L8	0	GN 697951 - 15/03/2039.....	..	03/01/2017.	MBS PAYMENT.....	36,309	36,309	38,108	38,108	0	0	(1,798)	0	(1,798)	0	36,309	0	0	0	391	03/15/2039.	1.....
649081	AA	4	TVA 4.687% - 15/01/2022 SINK.....	..	01/15/2017.	DIRECT.....	621,654	621,654	619,490	620,992	0	0	2,163	0	2,163	0	621,654	0	0	0	0	01/15/2022.	1FE.....
88059F	AV	3	TVASP 0 - 01/11/2025.....	..	03/20/2017.	AllianceBernstein Corporation.....	43,297,740	58,000,000	39,293,410	42,953,495	0	0	316,875	0	316,875	0	43,270,371	0	27,369	27,369	0	11/01/2025.	1.....
912803	EF	6	SP 0 - 15/02/2044.....	..	03/15/2017.	JPMorgan Chase & Co.....	58,029,719	138,000,000	49,984,980	54,612,293	0	0	379,457	0	379,457	0	54,991,749	0	3,037,970	3,037,970	0	02/15/2044.	1.....
912803	EH	2	SP 0 - 15/05/2044.....	..	03/15/2017.	JPMorgan Chase & Co.....	33,524,348	80,500,000	28,790,890	31,469,307	0	0	219,552	0	219,552	0	31,688,859	0	1,835,489	1,835,489	0	05/15/2044.	1.....
912810	FM	5	T 6.25% - 15/05/2030.....	..	01/05/2017.	AllianceBernstein Corporation.....	106,875,000	75,000,000	106,875,000	106,875,000	0	0	0	0	0	0	106,875,000	0	0	0	673,343	05/15/2030.	1.....
912810	RE	0	T 3.625% - 15/02/2044.....	..	02/01/2017.	VARIOUS.....	350,103,588	313,100,000	350,165,938	350,165,938	0	0	0	0	0	0	350,165,938	0	(62,349)	(62,349)	4,711,761	02/15/2044.	1.....
912810	RQ	3	T 2.5% - 15/02/2046.....	..	01/20/2017.	AllianceBernstein Corporation.....	84,312,500	95,000,000	86,687,500	86,687,500	0	0	1,734	0	1,734	0	86,689,234	0	(2,376,734)	(2,376,734)	1,039,063	02/15/2046.	1.....
912810	RS	9	T 2.5% - 15/05/2046.....	..	01/26/2017.	AllianceBernstein Corporation.....	69,041,000	78,400,000	69,041,000	69,041,000	0	0	0	0	0	0	69,041,000	0	0	0	395,249	05/15/2046.	1.....
0599999.	Total - Bonds - U.S. Government.....							748,387,844	841,203,950	734,166,795	132,364,931	0	837,252	0	837,252	0	745,926,101	0	2,461,745	2,461,745	6,845,860	XXX	XXX
Bonds - All Other Government																							
135087	ZV	9	CAN 1.5% - 01/03/2017.....	..	03/01/2017.	MATURITY.....	14,304,842	14,321,652	18,642,324	14,243,932	0	0	(1,361)	0	(1,361)	4,360,413	18,602,984	(4,298,142)	0	(4,298,142)	0	03/01/2017.	1FE.....
46513A	FG	0	ISRAEL (STATE OF).....	..	02/01/2017.	MATURITY.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	6,226	02/01/2017.	1.....
459050	B8	2	IBRD 8.4% - 15/02/2017.....	..	02/15/2017.	MATURITY.....	10,000,000	10,000,000	11,124,600	10,012,405	0	0	(12,405)	0	(12,405)	0	10,000,000	0	0	0	350,000	02/15/2017.	1FE.....
45950V	HX	7	IFC 2.125% - 07/04/2026.....	..	03/16/2017.	AllianceBernstein Corporation.....	19,048,800	20,000,000	19,971,479	19,973,359	0	0	680	0	680	0	19,974,040	0	(925,240)	(925,240)	188,978	04/07/2026.	1FE.....
1099999.	Total - Bonds - All Other Government.....							44,353,642	45,321,652	50,738,403	45,229,696	0	(13,086)	0	(13,086)	4,360,413	49,577,024	(4,298,142)	(925,240)	(5,223,382)	545,204	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
31283G	Z2	6	FG G00761 - 01/09/2027.....	..	03/01/2017.	MBS PAYMENT.....	2,128	2,128	2,120	2,120	0	0	8	0	8	0	2,128	0	0	0	20	09/01/2027.	1.....
31283H	5J	0	FG G01749 - 01/01/2035.....	..	03/01/2017.	MBS PAYMENT.....	16,384	16,384	16,524	16,524	0	0	(88)	0	(88)	0	16,384	0	0	0	73	01/01/2035.	1.....
31283H	BX	2	FG G00954 - 01/07/2028.....	..	03/01/2017.	MBS PAYMENT.....	2,765	2,765	2,825	2,825	0	0	(51)	0	(51)	0	2,765	0	0	0	18	07/01/2028.	1.....
31283H	PQ	2	FG G01331 - 01/06/2031.....	..	03/01/2017.	MBS PAYMENT.....	2,099	2,099	2,123	2,123	0	0	(23)	0	(23)	0	2,099	0	0	0	10	06/01/2031.	1.....
31283H	QB	4	FG G01350 - 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	4,257	4,257	4,300	4,300	0	0	(26)	0	(26)	0	4,257	0	0	0	21	12/01/2031.	1.....
31283H	SA	4	FG G01413 - 01/05/2032.....	..	03/01/2017.	MBS PAYMENT.....	5,045	5,045	5,095	5,095	0	0	(34)	0	(34)	0	5,045	0	0	0	23	05/01/2032.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE052

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	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)
31283H WY 7	FG	G01563	- 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....505	505	513	513	0	(4)	0	(4)	0	505	0	0	0	2	06/01/2033.	1.....
31287L FT 4	FG	C61078	- 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....798	798	806	806	0	(8)	0	(8)	0	798	0	0	0	4	12/01/2031.	1.....
31287L GU 0	FG	C61111	- 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....423	423	427	427	0	(4)	0	(4)	0	423	0	0	0	4	12/01/2031.	1.....
31287L R5 3	FG	C61408	- 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....1,241	1,241	1,254	1,254	0	(12)	0	(12)	0	1,241	0	0	0	11	12/01/2031.	1.....
31287L XB 3	FG	C61574	- 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....772	772	779	779	0	(3)	0	(3)	0	772	0	0	0	2	12/01/2031.	1.....
31287M NV 8	FG	C62204	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....59	59	60	60	0	(1)	0	(1)	0	59	0	0	0	0	01/01/2032.	1.....
31287M RS 1	FG	C62297	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	0	01/01/2032.	1.....
31287M UW 8	FG	C62397	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....25	25	25	25	0	0	0	0	0	25	0	0	0	0	01/01/2032.	1.....
31287M WB 2	FG	C62442	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....46	46	46	46	0	0	0	0	0	46	0	0	0	0	01/01/2032.	1.....
31287N 5T 1	FG	C63558	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....151	151	152	152	0	(2)	0	(2)	0	151	0	0	0	1	01/01/2032.	1.....
31287N E4 6	FG	C62855	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/01/2032.	1.....
31287N GQ 5	FG	C62907	- 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....143	143	144	144	0	(1)	0	(1)	0	143	0	0	0	1	01/01/2032.	1.....
31287P F8 1	FG	C63791	- 01/02/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....261	261	264	264	0	(2)	0	(2)	0	261	0	0	0	1	02/01/2032.	1.....
31287P GE 7	FG	C63797	- 01/02/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....3,271	3,271	3,304	3,304	0	(33)	0	(33)	0	3,271	0	0	0	15	02/01/2032.	1.....
31287P S2 0	FG	C64137	- 01/02/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....3,699	3,699	3,746	3,746	0	(5)	0	(5)	0	3,699	0	0	0	3	02/01/2032.	1.....
31287Q JJ 1	FG	C64765	- 01/03/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....2,526	2,526	2,551	2,551	0	(25)	0	(25)	0	2,526	0	0	0	12	03/01/2032.	1.....
31287Q P9 6	FG	C64948	- 01/03/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....52	52	52	52	0	(1)	0	(1)	0	52	0	0	0	0	03/01/2032.	1.....
31287Q PM 7	FG	C64928	- 01/03/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....342	342	346	346	0	(3)	0	(3)	0	342	0	0	0	2	03/01/2032.	1.....
31287Q ZV 6	FG	C65256	- 01/02/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....212	212	215	215	0	(2)	0	(2)	0	212	0	0	0	1	02/01/2032.	1.....
31287R SY 6	FG	C65935	- 01/04/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....41	41	41	41	0	0	0	0	0	41	0	0	0	0	04/01/2032.	1.....
31287X CB 0	FG	C70066	- 01/08/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....412	412	405	405	0	7	0	7	0	412	0	0	0	2	08/01/2032.	1.....
31288B EL 3	FG	C72839	- 01/11/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....318	318	322	322	0	(3)	0	(3)	0	318	0	0	0	2	11/01/2032.	1.....
31288C SX 0	FG	C74134	- 01/12/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....2,073	2,073	2,094	2,094	0	(21)	0	(21)	0	2,073	0	0	0	10	12/01/2032.	1.....
31288C TF 8	FG	C74150	- 01/12/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....488	488	493	493	0	(5)	0	(5)	0	488	0	0	0	2	12/01/2032.	1.....
31288C ZQ 7	FG	C74351	- 01/12/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....5,145	5,145	5,197	5,197	0	(51)	0	(51)	0	5,145	0	0	0	24	12/01/2032.	1.....
31288D ED 7	FG	C74632	- 01/01/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....4,915	4,915	4,977	4,977	0	(63)	0	(63)	0	4,915	0	0	0	22	01/01/2033.	1.....
31288D UH 0	FG	C75084	- 01/11/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....1,232	1,232	1,259	1,259	0	(27)	0	(27)	0	1,232	0	0	0	6	11/01/2032.	1.....
31288D UJ 6	FG	C75085	- 01/11/2032.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....24,273	24,273	24,796	24,796	0	(523)	0	(523)	0	24,273	0	0	0	122	11/01/2032.	1.....
31288F 4Y 7	FG	C77139	- 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....86	86	88	88	0	(2)	0	(2)	0	86	0	0	0	0	03/01/2033.	1.....
31288F VE 1	FG	C76913	- 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....204	204	207	207	0	(3)	0	(3)	0	204	0	0	0	1	02/01/2033.	1.....
31288F W7 5	FG	C76970	- 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....449	449	453	453	0	(4)	0	(4)	0	449	0	0	0	3	02/01/2033.	1.....
31288G 6D 9	FG	C78068	- 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....269	269	275	275	0	(6)	0	(6)	0	269	0	0	0	1	03/01/2033.	1.....
31288G JV 5	FG	C77476	- 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....1,220	1,220	1,232	1,232	0	(12)	0	(12)	0	1,220	0	0	0	8	03/01/2033.	1.....
31288G YJ 5	FG	C77913	- 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....28,799	28,799	29,116	29,116	0	(200)	0	(200)	0	28,799	0	0	0	157	03/01/2033.	1.....
31288G YP 1	FG	C77918	- 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....5,706	5,706	5,785	5,785	0	(9)	0	(9)	0	5,706	0	0	0	5	02/01/2033.	1.....
31288H 7J 3	FG	C78997	- 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....282	282	285	285	0	(3)	0	(3)	0	282	0	0	0	1	05/01/2033.	1.....
31288H BW 9	FG	C78153	- 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....1,111	1,111	1,134	1,134	0	(24)	0	(24)	0	1,111	0	0	0	6	04/01/2033.	1.....
31288H D8 0	FG	C78227	- 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....40	40	40	40	0	(1)	0	(1)	0	40	0	0	0	0	04/01/2033.	1.....
31288H EJ 5	FG	C78237	- 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....140	140	141	141	0	(1)	0	(1)	0	140	0	0	0	1	04/01/2033.	1.....
31288H KW 9	FG	C78409	- 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....927	927	936	936	0	(9)	0	(9)	0	927	0	0	0	4	04/01/2033.	1.....
31288H PV 6	FG	C78536	- 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	0	04/01/2033.	1.....
31288H Q9 4	FG	C78580	- 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	.....1,705	1,705	1,722	1,722	0	(16)	0	(16)	0	1,705	0	0	0	8	03/01/2033.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31288H	V3	1		03/01/2017	MBS PAYMENT		126	126	127	127	0	(1)	0	(1)	0	126	0	0	0	1	05/01/2033	1
31288H	XB	1		03/01/2017	MBS PAYMENT		337	337	341	341	0	(3)	0	(3)	0	337	0	0	0	2	01/01/2033	1
31288J	2K	1		03/01/2017	MBS PAYMENT		183	183	185	185	0	(2)	0	(2)	0	183	0	0	0	1	05/01/2033	1
31288J	AG	1		03/01/2017	MBS PAYMENT		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	0	05/01/2033	1
31288J	HD	1		03/01/2017	MBS PAYMENT		275	275	281	281	0	(6)	0	(6)	0	275	0	0	0	1	05/01/2033	1
31288J	JE	7		03/15/2017	MBS PAYMENT		16,637	16,637	16,803	16,803	0	(109)	0	(109)	0	16,694	0	(57)	(57)	228	05/01/2033	1
31288J	R9	9		03/01/2017	MBS PAYMENT		30	30	31	31	0	0	0	0	0	30	0	0	0	0	04/01/2033	1
31288J	UH	7		03/01/2017	MBS PAYMENT		13,265	13,265	13,451	13,451	0	(106)	0	(106)	0	13,265	0	0	0	38	05/01/2033	1
31288J	W5	1		03/01/2017	MBS PAYMENT		27	27	28	28	0	0	0	0	0	27	0	0	0	0	05/01/2033	1
31288J	YK	6		03/01/2017	MBS PAYMENT		349	349	353	353	0	(4)	0	(4)	0	349	0	0	0	2	01/01/2033	1
31288J	YL	4		03/01/2017	MBS PAYMENT		107	107	108	108	0	(1)	0	(1)	0	107	0	0	0	0	02/01/2033	1
31288K	B3	6		03/01/2017	MBS PAYMENT		229	229	232	232	0	(2)	0	(2)	0	229	0	0	0	1	05/01/2033	1
31288K	B8	5		03/01/2017	MBS PAYMENT		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	0	06/01/2033	1
3128F5	KA	5		03/01/2017	MBS PAYMENT		114	114	117	117	0	(2)	0	(2)	0	114	0	0	0	1	11/01/2025	1
3128F9	S9	2		03/01/2017	MBS PAYMENT		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/01/2026	1
3128FL	MH	3		03/01/2017	MBS PAYMENT		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	0	02/01/2027	1
3128FV	AZ	4		03/01/2017	MBS PAYMENT		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	0	01/01/2028	1
3128FV	KX	8		03/01/2017	MBS PAYMENT		117	117	119	119	0	0	0	0	0	117	0	0	0	0	01/01/2028	1
3128FY	RM	9		03/01/2017	MBS PAYMENT		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	0	04/01/2028	1
3128K0	2T	9		03/01/2017	MBS PAYMENT		260	260	255	255	0	6	0	6	0	260	0	0	0	1	12/01/2035	1
3128K0	K7	7		03/01/2017	MBS PAYMENT		209	209	204	204	0	5	0	5	0	209	0	0	0	1	12/01/2035	1
3128K0	VA	8		03/01/2017	MBS PAYMENT		145	145	142	142	0	3	0	3	0	145	0	0	0	1	12/01/2035	1
3128K1	LG	4		03/01/2017	MBS PAYMENT		84	84	82	82	0	2	0	2	0	84	0	0	0	0	12/01/2035	1
3128K5	6N	7		03/01/2017	MBS PAYMENT		125	125	127	127	0	(2)	0	(2)	0	125	0	0	0	1	06/01/2035	1
3128K6	B9	5		03/01/2017	MBS PAYMENT		339	339	344	344	0	(5)	0	(5)	0	339	0	0	0	2	06/01/2035	1
3128K6	GH	7		03/01/2017	MBS PAYMENT		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	0	06/01/2035	1
3128LX	BR	0		03/01/2017	MBS PAYMENT		25,458	25,458	25,677	25,677	0	(138)	0	(138)	0	25,458	0	0	0	93	07/01/2035	1
3128M4	J3	8		03/01/2017	MBS PAYMENT		2,414	2,414	2,477	2,477	0	(39)	0	(39)	0	2,414	0	0	0	11	02/01/2037	1
3128M5	AR	1		03/01/2017	MBS PAYMENT		11,227	11,227	10,439	10,439	0	789	0	789	0	11,227	0	0	0	30	03/01/2036	1
3128M5	CD	0		03/01/2017	MBS PAYMENT		14,269	14,269	14,816	14,816	0	(547)	0	(547)	0	14,269	0	0	0	80	12/01/2033	1
3128M5	QZ	6		03/01/2017	MBS PAYMENT		13,108	13,108	13,874	13,874	0	(766)	0	(766)	0	13,108	0	0	0	62	01/01/2038	1
3128NH	6F	5		03/01/2017	MBS PAYMENT		14,006	14,006	14,100	14,051	0	(95)	0	(95)	0	14,006	0	0	0	58	03/01/2037	1
3128NH	V4	2		03/01/2017	MBS PAYMENT		717	717	724	720	0	(7)	0	(7)	0	717	0	0	0	0	03/01/2037	1
312913	X5	0		03/01/2017	MBS PAYMENT		26,448	26,448	25,035	26,112	0	1,413	0	1,413	0	26,448	0	0	0	172	12/15/2022	1
312915	AC	9		03/01/2017	MBS PAYMENT		67,591	67,591	54,387	64,677	0	13,204	0	13,204	0	67,591	0	0	0	704	04/15/2023	1
312915	FX	0		03/01/2017	MBS PAYMENT		94,712	94,712	88,175	93,090	0	6,538	0	6,538	0	94,712	0	0	0	952	04/15/2023	1
31292G	TP	1		03/01/2017	MBS PAYMENT		123	123	125	125	0	(3)	0	(3)	0	123	0	0	0	1	09/01/2027	1
31292G	V4	5		03/01/2017	MBS PAYMENT		236	236	241	241	0	(2)	0	(2)	0	236	0	0	0	1	07/01/2028	1
31292G	VT	0		03/01/2017	MBS PAYMENT		32	32	32	32	0	0	0	0	0	32	0	0	0	0	06/01/2028	1
31292G	WG	7		03/01/2017	MBS PAYMENT		156	156	159	159	0	(3)	0	(3)	0	156	0	0	0	1	09/01/2028	1
31292G	WT	9		03/01/2017	MBS PAYMENT		184	184	188	188	0	(2)	0	(2)	0	184	0	0	0	1	10/01/2028	1
31292G	X6	8		03/01/2017	MBS PAYMENT		568	568	580	580	0	(6)	0	(6)	0	568	0	0	0	3	01/01/2029	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE054

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Designation or Market Indicator (a)
31292G	XD	3	FG C00676 - 01/11/2028.....	..	03/01/2017.	MBS PAYMENT.....	264	264	264	270	270	0	(3)	0	(3)	0	264	0	0	0	1	11/01/2028.	1.....
31292H	M8	4	FG C01283 - 01/11/2031.....	..	03/01/2017.	MBS PAYMENT.....	256	256	258	258	258	0	(3)	0	(3)	0	256	0	0	0	2	11/01/2031.	1.....
31292H	NF	7	FG C01290 - 01/01/2032.....	..	03/01/2017.	MBS PAYMENT.....	22,212	22,212	22,433	22,433	22,433	0	(125)	0	(125)	0	22,212	0	0	0	72	01/01/2032.	1.....
31292H	P9	9	FG C01348 - 01/03/2032.....	..	03/01/2017.	MBS PAYMENT.....	29	29	30	30	30	0	0	0	0	0	29	0	0	0	0	03/01/2032.	1.....
31292H	QQ	0	FG C01363 - 01/04/2032.....	..	03/01/2017.	MBS PAYMENT.....	1,324	1,324	1,337	1,337	1,337	0	(13)	0	(13)	0	1,324	0	0	0	6	04/01/2032.	1.....
31292H	S8	8	FG C01443 - 01/01/2033.....	..	03/01/2017.	MBS PAYMENT.....	1,792	1,792	1,815	1,815	1,815	0	(15)	0	(15)	0	1,792	0	0	0	9	01/01/2033.	1.....
31292H	SR	6	FG C01428 - 01/11/2032.....	..	03/01/2017.	MBS PAYMENT.....	13,574	13,574	13,747	13,747	13,747	0	(93)	0	(93)	0	13,574	0	0	0	53	11/01/2032.	1.....
31292H	SZ	8	FG C01436 - 01/12/2032.....	..	03/01/2017.	MBS PAYMENT.....	551	551	557	557	557	0	(4)	0	(4)	0	551	0	0	0	2	12/01/2032.	1.....
31292H	UP	7	FG C01490 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	46,972	46,972	47,692	47,692	47,692	0	(714)	0	(714)	0	46,972	0	0	0	184	02/01/2033.	1.....
31292H	VU	5	FG C01527 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	946	946	959	959	959	0	(7)	0	(7)	0	946	0	0	0	4	04/01/2033.	1.....
31292H	WM	2	FG C01552 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	20,724	20,724	20,937	20,937	20,937	0	(130)	0	(130)	0	20,724	0	0	0	82	05/01/2033.	1.....
31292H	X3	3	FG C01598 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	46,598	46,598	47,128	47,128	47,128	0	(333)	0	(333)	0	46,598	0	0	0	184	08/01/2033.	1.....
31292H	XA	7	FG C01573 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	89,754	89,754	91,025	91,025	91,025	0	(723)	0	(723)	0	89,754	0	0	0	353	06/01/2033.	1.....
31292H	XB	5	FG C01574 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	25,816	25,816	26,567	26,567	26,567	0	(750)	0	(750)	0	25,816	0	0	0	98	06/01/2033.	1.....
31292H	YL	2	FG C01615 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	422	422	431	431	431	0	(9)	0	(9)	0	422	0	0	0	2	08/01/2033.	1.....
31292H	YT	5	FG C01622 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	26,574	26,574	26,876	26,876	26,876	0	(187)	0	(187)	0	26,574	0	0	0	98	09/01/2033.	1.....
31292H	ZM	9	FG C01648 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	11,227	11,227	11,356	11,356	11,356	0	(68)	0	(68)	0	11,227	0	0	0	35	10/01/2033.	1.....
31293J	6A	2	FG C21765 - 01/01/2029.....	..	03/01/2017.	MBS PAYMENT.....	53	53	54	54	53	0	(1)	0	(1)	0	53	0	0	0	0	01/01/2029.	1.....
31293L	KR	4	FG C23004 - 01/02/2029.....	..	03/01/2017.	MBS PAYMENT.....	39	39	39	39	39	0	0	0	0	0	39	0	0	0	0	02/01/2029.	1.....
31293Q	T3	7	FG C26870 - 01/05/2029.....	..	03/01/2017.	MBS PAYMENT.....	28	28	28	28	28	0	(1)	0	(1)	0	28	0	0	0	0	05/01/2029.	1.....
31293V	DL	3	FG C30107 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	60	60	61	61	61	0	(1)	0	(1)	0	60	0	0	0	0	07/01/2029.	1.....
31294E	JF	7	FG C37462 - 01/04/2030.....	..	03/01/2017.	MBS PAYMENT.....	30	30	31	31	31	0	(1)	0	(1)	0	30	0	0	0	0	04/01/2030.	1.....
31296J	2F	2	FG A10774 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	456	456	463	463	463	0	(7)	0	(7)	0	456	0	0	0	2	07/01/2033.	1.....
31296J	C2	0	FG A10089 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	229	229	231	231	231	0	(2)	0	(2)	0	229	0	0	0	1	06/01/2033.	1.....
31296J	E7	7	FG A10158 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	258	258	261	261	261	0	(3)	0	(3)	0	258	0	0	0	1	06/01/2033.	1.....
31296J	GT	7	FG A10210 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	120,307	120,307	121,509	121,509	121,382	0	(1,203)	0	(1,203)	0	120,307	0	0	0	6	06/01/2033.	1.....
31296J	SB	3	FG A10514 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	29	29	29	29	29	0	0	0	0	0	29	0	0	0	0	06/01/2033.	1.....
31296J	VP	8	FG A10622 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	577	577	583	583	583	0	(6)	0	(6)	0	577	0	0	0	3	06/01/2033.	1.....
31296J	VQ	6	FG A10623 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	807	807	815	815	815	0	(8)	0	(8)	0	807	0	0	0	5	06/01/2033.	1.....
31296J	VR	4	FG A10624 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	7,133	7,133	7,204	7,204	7,204	0	(64)	0	(64)	0	7,133	0	0	0	33	06/01/2033.	1.....
31296J	VS	2	FG A10625 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	3,153	3,153	3,185	3,185	3,185	0	(31)	0	(31)	0	3,153	0	0	0	15	06/01/2033.	1.....
31296K	EQ	2	FG A11043 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	20,320	20,320	20,560	20,560	20,560	0	(33)	0	(33)	0	20,320	0	0	0	24	07/01/2033.	1.....
31296K	TN	3	FG A11457 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	388	388	394	394	394	0	(1)	0	(1)	0	388	0	0	0	0	07/01/2033.	1.....
31296L	5M	9	FG A12652 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	174	174	176	176	176	0	(3)	0	(3)	0	174	0	0	0	1	08/01/2033.	1.....
31296L	FD	8	FG A11964 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	42,612	42,612	43,116	43,116	43,116	0	(129)	0	(129)	0	42,612	0	0	0	70	08/01/2033.	1.....
31296L	JQ	5	FG A12071 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	4,658	4,658	4,713	4,713	4,713	0	(55)	0	(55)	0	4,658	0	0	0	19	08/01/2033.	1.....
31296M	6J	3	FG A13573 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	3,331	3,331	3,369	3,369	3,369	0	(38)	0	(38)	0	3,331	0	0	0	14	09/01/2033.	1.....
31296M	6U	8	FG A13583 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	1,793	1,793	1,832	1,832	1,832	0	(39)	0	(39)	0	1,793	0	0	0	9	09/01/2033.	1.....
31296M	GN	3	FG A12905 - 01/10/2032.....	..	03/01/2017.	MBS PAYMENT.....	3,629	3,629	3,708	3,708	3,693	0	(78)	0	(78)	0	3,629	0	0	0	18	10/01/2032.	1.....
31296M	HH	5	FG A12932 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	3,694	3,694	3,736	3,736	3,736	0	(42)	0	(42)	0	3,694	0	0	0	16	09/01/2033.	1.....
31296M	L4	9	FG A13047 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	15,924	15,924	16,107	16,107	16,107	0	(183)	0	(183)	0	15,924	0	0	0	67	09/01/2033.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.5

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification	Description					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296M	VW	6	FG	A13329	- 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	6,571	6,571	6,667	6,667	0	(95)	0	(95)	0	6,571	0	0	0	30	09/01/2033.	1.....
31296N	BE	6	FG	A13637	- 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	108,480	108,480	109,762	109,762	0	(1,282)	0	(1,282)	0	108,480	0	0	0	639	10/01/2033.	1.....
31296N	DV	6	FG	A13716	- 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	47,653	47,653	48,195	48,195	0	(228)	0	(228)	0	47,653	0	0	0	120	09/01/2033.	1.....
31296N	JW	8	FG	A13877	- 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	271	271	275	274	0	(4)	0	(4)	0	271	0	0	0	1	09/01/2033.	1.....
31296N	RN	9	FG	A14093	- 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,205	4,205	4,253	4,253	0	(48)	0	(48)	0	4,205	0	0	0	18	06/01/2033.	1.....
31296Q	HM	5	FG	A15636	- 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	35,998	35,998	36,424	36,424	0	(52)	0	(52)	0	35,998	0	0	0	28	11/01/2033.	1.....
31296Q	SZ	4	FG	A15936	- 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,606	1,606	1,625	1,625	0	(18)	0	(18)	0	1,606	0	0	0	7	11/01/2033.	1.....
31296R	QM	3	FG	A16760	- 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	15,208	15,208	15,380	15,380	0	(173)	0	(173)	0	15,208	0	0	0	65	11/01/2033.	1.....
31296T	GJ	7	FG	A18301	- 01/02/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	994	994	1,005	994	0	(8)	0	(8)	0	994	0	0	0	5	02/01/2034.	1.....
31296T	PN	8	FG	A18529	- 01/02/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	31,629	31,629	32,003	31,629	0	(117)	0	(117)	0	31,629	0	0	0	84	02/01/2034.	1.....
31296U	PG	0	FG	A19423	- 01/03/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,987	2,987	3,021	2,987	0	(23)	0	(23)	0	2,987	0	0	0	13	03/01/2034.	1.....
31296X	5W	1	FG	A21761	- 01/05/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,067	4,067	4,114	4,067	0	(31)	0	(31)	0	4,067	0	0	0	17	05/01/2034.	1.....
31296X	6P	5	FG	A21778	- 01/05/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	43,948	43,948	44,455	43,948	0	(502)	0	(502)	0	43,948	0	0	0	362	05/01/2034.	1.....
31296Y	AK	9	FG	A21810	- 01/05/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	51,013	51,013	51,603	51,013	0	(392)	0	(392)	0	51,013	0	0	0	156	05/01/2034.	1.....
31297A	VP	6	FG	A23322	- 01/06/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,973	3,973	4,019	3,973	0	(31)	0	(31)	0	3,973	0	0	0	17	06/01/2034.	1.....
31297B	K7	6	FG	A23918	- 01/06/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,599	2,599	2,628	2,599	0	(20)	0	(20)	0	2,599	0	0	0	11	06/01/2034.	1.....
31297N	KN	5	FG	A33001	- 01/08/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,491	1,491	1,500	1,500	0	(9)	0	(9)	0	1,491	0	0	0	7	08/01/2035.	1.....
31297Q	ZY	8	FG	A35259	- 01/06/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	694	694	678	678	0	15	0	15	0	694	0	0	0	3	06/01/2035.	1.....
31297T	MS	9	FG	A37569	- 01/09/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,666	1,666	1,678	1,678	0	(11)	0	(11)	0	1,666	0	0	0	8	09/01/2035.	1.....
31297U	5X	4	FG	A38962	- 01/10/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,502	2,502	2,539	2,539	0	(36)	0	(36)	0	2,502	0	0	0	22	10/01/2034.	1.....
31297U	PG	9	FG	A38523	- 01/10/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	92,718	92,718	93,367	93,367	0	(23)	0	(23)	0	92,718	0	0	0	27	10/01/2035.	1.....
31297V	UG	1	FG	A39583	- 01/11/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,177	1,177	1,163	1,163	0	14	0	14	0	1,177	0	0	0	5	11/01/2035.	1.....
31298M	DQ	7	FG	C51011	- 01/05/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	433	433	437	437	0	(4)	0	(4)	0	433	0	0	0	2	05/01/2031.	1.....
31298R	H4	1	FG	C54751	- 01/07/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	206	206	208	208	0	(2)	0	(2)	0	206	0	0	0	0	07/01/2031.	1.....
31298S	PG	3	FG	C55823	- 01/02/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	156	156	159	159	0	(3)	0	(3)	0	156	0	0	0	1	02/01/2029.	1.....
31298W	NG	6	FG	C59391	- 01/11/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	68	68	68	68	0	(1)	0	(1)	0	68	0	0	0	0	11/01/2031.	1.....
31298Y	WM	9	FG	C60652	- 01/12/2031.....	..	03/01/2017.	MBS PAYMENT.....	.....	897	897	906	906	0	(9)	0	(9)	0	897	0	0	0	4	12/01/2031.	1.....
31335G	LX	1	FG	C80342	- 01/09/2025.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,646	2,646	2,703	2,703	0	(57)	0	(57)	0	2,646	0	0	0	26	09/01/2025.	1.....
31335G	NJ	0	FG	C80393	- 01/03/2026.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,549	1,549	1,586	1,586	0	(10)	0	(10)	0	1,549	0	0	0	3	03/01/2026.	1.....
31335H	SA	2	FG	C90513	- 01/01/2022.....	..	03/01/2017.	MBS PAYMENT.....	.....	40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	0	01/01/2022.	1.....
31335H	X7	3	FG	C90702	- 01/06/2023.....	..	03/01/2017.	MBS PAYMENT.....	.....	864	864	882	873	0	(19)	0	(19)	0	864	0	0	0	4	06/01/2023.	1.....
3133T6	M9	9	FHR	1996-1835 E	- 15/04/2026.....	..	03/01/2017.	MBS PAYMENT.....	.....	16,354	16,354	16,210	16,269	0	144	0	144	0	16,354	0	0	0	119	04/15/2026.	1.....
313401	XK	2	FH	170217	- 01/03/2017.....	..	03/01/2017.	MATURITY.....	.....	14	14	12	14	0	0	0	0	0	14	0	0	0	0	03/01/2017.	1.....
313401	XQ	9	FH	170220	- 01/04/2017.....	..	03/01/2017.	MBS PAYMENT.....	.....	16	16	14	16	0	2	0	2	0	16	0	0	0	0	04/01/2017.	1.....
31340Y	AE	9	FHR	1988-1 Z	- 15/04/2019.....	..	03/15/2017.	MBS PAYMENT.....	.....	979	979	1,024	979	0	0	0	0	0	979	0	0	0	8	04/15/2019.	1.....
31340Y	BT	5	FHR	1988-7 H	- 15/06/2019.....	..	03/15/2017.	MBS PAYMENT.....	.....	7,317	7,317	6,733	7,180	0	584	0	584	0	7,317	0	0	0	87	06/15/2019.	1.....
313443	PG	2	FH	294023	- 01/05/2017.....	..	02/01/2017.	MBS PAYMENT.....	.....	116	92	84	92	0	1	0	1	0	92	0	23	23	1	05/01/2017.	1.....
31358R	4X	8	FNR	1993-4 L	- 25/01/2023.....	..	03/01/2017.	MBS PAYMENT.....	.....	17,860	17,860	17,062	17,610	0	798	0	798	0	17,860	0	0	0	163	01/25/2023.	1.....
31358T	LW	7	FNR	1993-16 Z	- 25/02/2023.....	..	03/01/2017.	MBS PAYMENT.....	.....	27,701	27,701	25,345	27,037	0	2,356	0	2,356	0	27,701	0	0	0	302	02/25/2023.	1.....
31359G	UM	6	FNR	1994-27 PZ	- 25/02/2024.....	..	03/01/2017.	MBS PAYMENT.....	.....	351,794	351,794	331,737	342,317	0	20,056	0	20,056	0	351,794	0	0	0	3,988	02/25/2024.	1.....
313602	QB	3	FNR	1989-19 B	- 25/04/2019.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,125	1,125	1,122	1,125	0	1	0	1	0	1,125	0	0	0	14	04/25/2019.	1.....
313637	FB	1	FN	109162	- 01/03/2028.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,098	3,098	3,098	3,098	0	0	0	0	0	3,098	0	0	0	17	03/01/2028.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313637	FH	8	FN 109168 - 01/07/2028.....	03/01/2017.	MBS PAYMENT.....		3,468	3,468	3,468	3,468	0	0	0	0	0	3,468	0	0	0	19	07/01/2028.	1.....
313637	LM	0	FN 109332 - 01/07/2029.....	03/01/2017.	MBS PAYMENT.....		2,416	2,416	2,416	2,416	0	0	0	0	0	2,416	0	0	0	21	07/01/2029.	1.....
31368H	KA	0	FN 190289 - 01/11/2027.....	03/01/2017.	MBS PAYMENT.....		2,937	2,937	2,911	2,911	0	27	0	27	0	2,937	0	0	0	29	11/01/2027.	1.....
31368H	KP	7	FN 190302 - 01/06/2029.....	03/01/2017.	MBS PAYMENT.....		1,112	1,112	1,047	1,047	0	66	0	66	0	1,112	0	0	0	5	06/01/2029.	1.....
31371E	6V	2	FN 250284 - 01/06/2025.....	03/01/2017.	MBS PAYMENT.....		1,061	1,061	1,079	1,078	0	(18)	0	(18)	0	1,061	0	0	0	8	06/01/2025.	1.....
31371F	FR	8	FN 250476 - 01/02/2026.....	03/01/2017.	MBS PAYMENT.....		516	516	525	524	0	(9)	0	(9)	0	516	0	0	0	6	02/01/2026.	1.....
31371F	J8	6	FN 250587 - 01/05/2026.....	03/01/2017.	MBS PAYMENT.....		146	146	137	137	0	9	0	9	0	146	0	0	0	1	05/01/2026.	1.....
31371F	KE	1	FN 250593 - 01/05/2026.....	03/01/2017.	MBS PAYMENT.....		3,225	3,225	3,279	3,273	0	(54)	0	(54)	0	3,225	0	0	0	34	05/01/2026.	1.....
31371G	2R	0	FN 251984 - 01/10/2028.....	03/01/2017.	MBS PAYMENT.....		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2028.	1.....
31371G	BC	3	FN 251235 - 01/10/2027.....	03/01/2017.	MBS PAYMENT.....		278	278	274	274	0	3	0	3	0	278	0	0	0	3	10/01/2027.	1.....
31371G	CX	6	FN 251286 - 01/11/2027.....	03/01/2017.	MBS PAYMENT.....		14	14	14	14	0	0	0	0	0	14	0	0	0	0	11/01/2027.	1.....
31371G	DB	3	FN 251298 - 01/11/2027.....	03/01/2017.	MBS PAYMENT.....		228	228	231	231	0	(3)	0	(3)	0	228	0	0	0	2	11/01/2027.	1.....
31371G	GT	1	FN 251410 - 01/01/2028.....	03/01/2017.	MBS PAYMENT.....		6,763	6,763	6,873	6,873	0	(26)	0	(26)	0	6,763	0	0	0	16	01/01/2028.	1.....
31371H	DQ	8	FN 252211 - 01/01/2029.....	03/01/2017.	MBS PAYMENT.....		607	607	611	611	0	(1)	0	(1)	0	607	0	0	0	5	01/01/2029.	1.....
31371H	GY	8	FN 252315 - 01/02/2029.....	03/01/2017.	MBS PAYMENT.....		6,859	6,859	6,982	6,982	0	(123)	0	(123)	0	6,859	0	0	0	35	02/01/2029.	1.....
31371H	HQ	4	FN 252339 - 01/03/2029.....	03/01/2017.	MBS PAYMENT.....		36	36	35	35	0	0	0	0	0	36	0	0	0	0	03/01/2029.	1.....
31371H	JY	5	FN 252379 - 01/04/2029.....	03/01/2017.	MBS PAYMENT.....		577	577	582	582	0	(5)	0	(5)	0	577	0	0	0	4	04/01/2029.	1.....
31371H	NM	6	FN 252496 - 01/06/2029.....	03/01/2017.	MBS PAYMENT.....		110	110	103	103	0	7	0	7	0	110	0	0	0	0	06/01/2029.	1.....
31371H	QW	1	FN 252569 - 01/07/2029.....	03/01/2017.	MBS PAYMENT.....		197	197	201	201	0	(2)	0	(2)	0	197	0	0	0	1	07/01/2029.	1.....
31371H	VJ	4	FN 252717 - 01/09/2029.....	03/01/2017.	MBS PAYMENT.....		23	23	23	23	0	0	0	0	0	23	0	0	0	0	09/01/2029.	1.....
31371H	X8	6	FN 252803 - 01/09/2029.....	03/01/2017.	MBS PAYMENT.....		40	40	38	38	0	2	0	2	0	40	0	0	0	0	09/01/2029.	1.....
31371K	2Z	3	FN 254692 - 01/03/2033.....	03/01/2017.	MBS PAYMENT.....		4,800	4,800	4,886	4,886	0	(41)	0	(41)	0	4,800	0	0	0	33	03/01/2033.	1.....
31371K	3A	7	FN 254693 - 01/04/2033.....	03/01/2017.	MBS PAYMENT.....		14,914	14,914	15,077	15,077	0	(128)	0	(128)	0	14,914	0	0	0	95	04/01/2033.	1.....
31371K	4K	4	FN 254726 - 01/05/2033.....	03/01/2017.	MBS PAYMENT.....		1,684	1,684	1,714	1,714	0	(18)	0	(18)	0	1,684	0	0	0	7	05/01/2033.	1.....
31371K	4L	2	FN 254727 - 01/05/2033.....	03/01/2017.	MBS PAYMENT.....		520	520	536	536	0	(16)	0	(16)	0	520	0	0	0	3	05/01/2033.	1.....
31371K	5Z	0	FN 254764 - 01/06/2023.....	03/01/2017.	MBS PAYMENT.....		4,396	4,396	4,475	4,445	0	(62)	0	(62)	0	4,396	0	0	0	18	06/01/2023.	1.....
31371K	6C	0	FN 254767 - 01/06/2033.....	03/01/2017.	MBS PAYMENT.....		46,830	46,830	47,678	47,678	0	(517)	0	(517)	0	46,830	0	0	0	208	06/01/2033.	1.....
31371K	VF	5	FN 254514 - 01/11/2032.....	03/01/2017.	MBS PAYMENT.....		23,606	23,606	24,030	24,030	0	(300)	0	(300)	0	23,606	0	0	0	105	11/01/2032.	1.....
31371K	WH	0	FN 254548 - 01/12/2032.....	03/01/2017.	MBS PAYMENT.....		3,576	3,576	3,551	3,551	0	25	0	25	0	3,576	0	0	0	26	12/01/2032.	1.....
31371K	XS	5	FN 254589 - 01/01/2023.....	03/01/2017.	MBS PAYMENT.....		3,498	3,498	3,560	3,545	0	(59)	0	(59)	0	3,498	0	0	0	16	01/01/2023.	1.....
31371K	ZA	2	FN 254637 - 01/02/2033.....	03/01/2017.	MBS PAYMENT.....		1,753	1,753	1,766	1,766	0	(8)	0	(8)	0	1,753	0	0	0	13	02/01/2033.	1.....
31371L	A6	6	FN 254829 - 01/08/2033.....	03/01/2017.	MBS PAYMENT.....		8,741	8,741	8,776	8,775	0	(8)	0	(8)	0	8,741	0	0	0	33	08/01/2033.	1.....
31371L	DH	9	FN 254904 - 01/10/2033.....	03/01/2017.	MBS PAYMENT.....		720	720	727	727	0	(4)	0	(4)	0	720	0	0	0	3	10/01/2033.	1.....
31371L	FY	0	FN 254983 - 01/12/2033.....	03/01/2017.	MBS PAYMENT.....		1,581	1,581	1,596	1,596	0	(10)	0	(10)	0	1,581	0	0	0	12	12/01/2033.	1.....
31371L	HD	4	FN 255028 - 01/01/2034.....	03/01/2017.	MBS PAYMENT.....		1,065	1,065	1,075	1,075	0	(5)	0	(5)	0	1,065	0	0	0	4	01/01/2034.	1.....
31372B	LU	2	FN 267739 - 01/01/2024.....	03/01/2017.	MBS PAYMENT.....		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	0	01/01/2024.	1.....
31373Q	GN	0	FN 300005 - 01/03/2025.....	03/01/2017.	MBS PAYMENT.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2025.	1.....
31373Q	N3	6	FN 300210 - 01/04/2025.....	03/01/2017.	MBS PAYMENT.....		27	27	29	29	0	(1)	0	(1)	0	27	0	0	0	0	04/01/2025.	1.....
31373T	3E	8	FN 303297 - 01/05/2025.....	03/01/2017.	MBS PAYMENT.....		302	302	314	314	0	(12)	0	(12)	0	302	0	0	0	4	05/01/2025.	1.....
31373U	ER	4	FN 303544 - 01/10/2025.....	03/01/2017.	MBS PAYMENT.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2025.	1.....
31373U	JT	5	FN 303674 - 01/01/2026.....	03/01/2017.	MBS PAYMENT.....		363	363	369	368	0	(6)	0	(6)	0	363	0	0	0	4	01/01/2026.	1.....
31373V	K2	0	FN 304613 - 01/03/2025.....	03/01/2017.	MBS PAYMENT.....		95	95	99	99	0	(4)	0	(4)	0	95	0	0	0	1	03/01/2025.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	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)
31373W 5K 5	FN 306050 - 01/02/2025	03/01/2017	MBS PAYMENT		42	42	43	42				0	(2)	0	(2)	0	42	0	0	0	0	02/01/2025	1
31374E BM 3	FN 311544 - 01/05/2025	03/01/2017	MBS PAYMENT		133	133	139	138				0	(5)	0	(5)	0	133	0	0	0	1	05/01/2025	1
31374F 6W 4	FN 313285 - 01/01/2027	03/01/2017	MBS PAYMENT		73	73	72	72				0	1	0	1	0	73	0	0	0	0	01/01/2027	1
31374G DK 0	FN 313406 - 01/03/2027	03/01/2017	MBS PAYMENT		50	50	50	50				0	1	0	1	0	50	0	0	0	0	03/01/2027	1
31374L GV 2	FN 317112 - 01/07/2025	03/01/2017	MBS PAYMENT		94	94	97	97				0	(4)	0	(4)	0	94	0	0	0	1	07/01/2025	1
31374T 2X 6	FN 323990 - 01/10/2029	03/01/2017	MBS PAYMENT		196	196	185	185				0	10	0	10	0	196	0	0	0	1	10/01/2029	1
31374T AK 5	FN 323210 - 01/06/2028	03/01/2017	MBS PAYMENT		1,009	1,009	1,026	1,026				0	(16)	0	(16)	0	1,009	0	0	0	8	06/01/2028	1
31374T DR 7	FN 323312 - 01/11/2028	03/01/2017	MBS PAYMENT		2,910	2,910	2,957	2,957				0	(37)	0	(37)	0	2,910	0	0	0	26	11/01/2028	1
31374T E3 9	FN 323354 - 01/11/2028	03/01/2017	MBS PAYMENT		58	58	59	59				0	(1)	0	(1)	0	58	0	0	0	0	11/01/2028	1
31374T HQ 5	FN 323439 - 01/12/2028	03/01/2017	MBS PAYMENT		296	296	300	300				0	(5)	0	(5)	0	296	0	0	0	2	12/01/2028	1
31374T NX 3	FN 323606 - 01/03/2029	03/01/2017	MBS PAYMENT		2,459	2,459	2,413	2,413				0	34	0	34	0	2,459	0	0	0	20	03/01/2029	1
31374T RM 3	FN 323692 - 01/05/2029	03/01/2017	MBS PAYMENT		1,813	1,813	1,704	1,704				0	109	0	109	0	1,813	0	0	0	9	05/01/2029	1
31374T RX 9	FN 323702 - 01/05/2029	03/01/2017	MBS PAYMENT		971	971	913	913				0	59	0	59	0	971	0	0	0	5	05/01/2029	1
31374T RZ 4	FN 323704 - 01/05/2029	03/01/2017	MBS PAYMENT		2,607	2,607	2,535	2,535				0	63	0	63	0	2,607	0	0	0	15	05/01/2029	1
31374T VN 6	FN 323821 - 01/07/2029	03/01/2017	MBS PAYMENT		34	34	34	34				0	0	0	0	0	34	0	0	0	0	07/01/2029	1
31375M XC 2	FN 339175 - 01/03/2026	03/01/2017	MBS PAYMENT		1,154	1,154	1,172	1,172				0	(19)	0	(19)	0	1,154	0	0	0	6	03/01/2026	1
31376E X5 4	FN 353600 - 01/09/2026	03/01/2017	MBS PAYMENT		12	12	12	12				0	0	0	0	0	12	0	0	0	0	09/01/2026	1
31376L GJ 7	FN 358501 - 01/01/2027	03/01/2017	MBS PAYMENT		23	23	23	23				0	0	0	0	0	23	0	0	0	0	01/01/2027	1
31376Q PQ 0	FN 362331 - 01/10/2026	03/01/2017	MBS PAYMENT		180	180	179	179				0	1	0	1	0	180	0	0	0	1	10/01/2026	1
31376T BB 2	FN 364634 - 01/01/2027	03/01/2017	MBS PAYMENT		4	4	4	4				0	0	0	0	0	4	0	0	0	0	01/01/2027	1
31376V QT 2	FN 366866 - 01/02/2027	03/01/2017	MBS PAYMENT		15	15	15	15				0	0	0	0	0	15	0	0	0	0	02/01/2027	1
31377X LR 6	FN 390136 - 01/05/2027	03/01/2017	MBS PAYMENT		24	24	23	23				0	0	0	0	0	24	0	0	0	0	05/01/2027	1
31378B 5Q 3	FN 394255 - 01/10/2027	03/01/2017	MBS PAYMENT		558	558	551	555				0	8	0	8	0	558	0	0	0	4	10/01/2027	1
31378B 5V 2	FN 394260 - 01/10/2027	03/01/2017	MBS PAYMENT		531	531	524	528				0	7	0	7	0	531	0	0	0	5	10/01/2027	1
31378C B7 6	FN 394362 - 01/10/2027	03/01/2017	MBS PAYMENT		272	272	268	269				0	4	0	4	0	272	0	0	0	2	10/01/2027	1
31378C B9 2	FN 394364 - 01/10/2027	03/01/2017	MBS PAYMENT		139	139	137	137				0	2	0	2	0	139	0	0	0	1	10/01/2027	1
31378D T8 3	FN 395775 - 01/10/2027	03/01/2017	MBS PAYMENT		51	51	50	50				0	0	0	0	0	51	0	0	0	0	10/01/2027	1
31378D X3 9	FN 395898 - 01/12/2027	03/01/2017	MBS PAYMENT		287	287	283	283				0	3	0	3	0	287	0	0	0	2	12/01/2027	1
31378D X6 2	FN 395901 - 01/12/2027	03/01/2017	MBS PAYMENT		197	197	194	194				0	3	0	3	0	197	0	0	0	1	12/01/2027	1
31378D XW 5	FN 395893 - 01/12/2027	03/01/2017	MBS PAYMENT		1,178	1,178	1,162	1,163				0	16	0	16	0	1,178	0	0	0	11	12/01/2027	1
31378E Z3 5	FN 396862 - 01/10/2027	03/01/2017	MBS PAYMENT		101	101	99	99				0	1	0	1	0	101	0	0	0	1	10/01/2027	1
31378F G2 5	FN 397217 - 01/08/2027	03/01/2017	MBS PAYMENT		42	42	43	43				0	(1)	0	(1)	0	42	0	0	0	0	08/01/2027	1
31378F XP 5	FN 397686 - 01/09/2027	03/01/2017	MBS PAYMENT		5	5	4	4				0	0	0	0	0	5	0	0	0	0	09/01/2027	1
31378H G5 4	FN 399020 - 01/09/2027	03/01/2017	MBS PAYMENT		35	35	35	35				0	(1)	0	(1)	0	35	0	0	0	0	09/01/2027	1
31378J AR 8	FN 399716 - 01/09/2027	03/01/2017	MBS PAYMENT		5	5	5	5				0	0	0	0	0	5	0	0	0	0	09/01/2027	1
31378J EZ 6	FN 399852 - 01/10/2027	03/01/2017	MBS PAYMENT		73	73	75	75				0	(2)	0	(2)	0	73	0	0	0	0	10/01/2027	1
31378L CH 3	FN 401572 - 01/12/2027	03/01/2017	MBS PAYMENT		182	182	185	184				0	(3)	0	(3)	0	182	0	0	0	0	12/01/2027	1
31378L CK 6	FN 401574 - 01/12/2027	03/01/2017	MBS PAYMENT		800	800	789	792				0	11	0	11	0	800	0	0	0	5	12/01/2027	1
31378L CM 2	FN 401576 - 01/12/2027	03/01/2017	MBS PAYMENT		1,146	1,146	1,130	1,130				0	15	0	15	0	1,146	0	0	0	6	12/01/2027	1
31378L CS 9	FN 401581 - 01/12/2027	03/01/2017	MBS PAYMENT		262	262	258	258				0	4	0	4	0	262	0	0	0	2	12/01/2027	1
31378L JR 4	FN 401772 - 01/10/2027	03/01/2017	MBS PAYMENT		8	8	8	8				0	0	0	0	0	8	0	0	0	0	10/01/2027	1
31378L M6 6	FN 401881 - 01/12/2027	03/01/2017	MBS PAYMENT		422	422	416	416				0	4	0	4	0	422	0	0	0	3	12/01/2027	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31382N	4Z	2	FN 487840 - 01/02/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,590	1,590	1,494	1,494	0	96	0	96	0	1,590	0	0	0	13	02/01/2029.	1.....
31382P	QB	6	FN 488350 - 01/04/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.2	.2	.2	.2	0	0	0	0	0	.2	0	0	0	0	04/01/2029.	1.....
31382Q	B9	5	FN 488864 - 01/04/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.23	.23	.22	.22	0	1	0	1	0	.23	0	0	0	0	04/01/2029.	1.....
31382R	3L	5	FN 490503 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.829	.829	.837	.837	0	(6)	0	(6)	0	.829	0	0	0	5	08/01/2029.	1.....
31382R	D6	7	FN 489825 - 01/06/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.75	.75	.71	.71	0	5	0	5	0	.75	0	0	0	0	06/01/2029.	1.....
31382S	E7	2	FN 490758 - 01/03/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,073	1,073	1,039	1,039	0	29	0	29	0	1,073	0	0	0	14	03/01/2029.	1.....
31382T	4K	2	FN 492326 - 01/04/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.31	.31	.29	.29	0	2	0	2	0	.31	0	0	0	0	04/01/2029.	1.....
31382U	4U	7	FN 493235 - 01/04/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.2	.2	.3	.3	0	0	0	0	0	.2	0	0	0	0	04/01/2029.	1.....
31382V	A2	0	FN 493325 - 01/04/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.29	.29	.27	.27	0	1	0	1	0	.29	0	0	0	0	04/01/2029.	1.....
31382Y	R8	3	FN 496511 - 01/05/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,528	1,528	1,536	1,536	0	12	0	12	0	1,528	0	0	0	8	05/01/2029.	1.....
31383A	G3	7	FN 497118 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.27	.27	.27	.27	0	0	0	0	0	.27	0	0	0	0	08/01/2029.	1.....
31383A	R6	8	FN 497409 - 01/05/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.14	.14	.13	.13	0	1	0	1	0	.14	0	0	0	0	05/01/2029.	1.....
31383A	XW	4	FN 497593 - 01/06/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.170	.170	.165	.166	0	5	0	5	0	.170	0	0	0	1	06/01/2029.	1.....
31383C	U9	4	FN 499308 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.173	.173	.175	.175	0	(1)	0	(1)	0	.173	0	0	0	1	08/01/2029.	1.....
31383C	VQ	5	FN 499323 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.300	.300	.303	.303	0	(3)	0	(3)	0	.300	0	0	0	3	08/01/2029.	1.....
31383E	3F	6	FN 501298 - 01/06/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.44	.44	.42	.42	0	2	0	2	0	.44	0	0	0	0	06/01/2029.	1.....
31383E	LE	9	FN 500825 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.126	.126	.126	.126	0	0	0	0	0	.126	0	0	0	1	07/01/2029.	1.....
31383E	RR	4	FN 500996 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.2	.2	.2	.2	0	0	0	0	0	.2	0	0	0	0	08/01/2029.	1.....
31383F	NP	9	FN 501798 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.478	.478	.448	.448	0	30	0	30	0	.478	0	0	0	4	07/01/2029.	1.....
31383F	RY	6	FN 501903 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.76	.76	.76	.76	0	(1)	0	(1)	0	.76	0	0	0	1	09/01/2029.	1.....
31383J	EG	1	FN 504235 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.364	.364	.366	.366	0	(2)	0	(2)	0	.364	0	0	0	3	08/01/2029.	1.....
31383K	SR	9	FN 505528 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.261	.261	.264	.264	0	(2)	0	(2)	0	.261	0	0	0	2	07/01/2029.	1.....
31383K	ZG	5	FN 505743 - 01/07/2029.....	..	02/01/2017.	MBS PAYMENT.....	.....	113,822	113,822	114,925	114,925	0	(659)	0	(659)	0	114,266	0	(443)	(443)	1,420	07/01/2029.	1.....
31383L	H3	2	FN 506150 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.266	.266	.268	.268	0	(2)	0	(2)	0	.266	0	0	0	2	09/01/2029.	1.....
31383L	NA	9	FN 506285 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,054	1,054	.989	.989	0	65	0	65	0	1,054	0	0	0	5	07/01/2029.	1.....
31383M	HQ	9	FN 507039 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.29	.29	.29	.29	0	0	0	0	0	.29	0	0	0	0	08/01/2029.	1.....
31383M	JB	0	FN 507058 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,354	1,354	1,367	1,367	0	(13)	0	(13)	0	1,354	0	0	0	17	09/01/2029.	1.....
31383M	VU	4	FN 507427 - 01/07/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.350	.350	.354	.354	0	(2)	0	(2)	0	.350	0	0	0	4	07/01/2029.	1.....
31383Q	DV	3	FN 509616 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.211	.211	.213	.213	0	(1)	0	(1)	0	.211	0	0	0	2	08/01/2029.	1.....
31383Q	YV	0	FN 510224 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.79	.79	.80	.80	0	(1)	0	(1)	0	.79	0	0	0	1	09/01/2029.	1.....
31383R	SQ	1	FN 511255 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.1	.1	.1	.1	0	0	0	0	0	.1	0	0	0	0	08/01/2029.	1.....
31383R	LH	3	FN 510728 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.320	.320	.303	.303	0	17	0	17	0	.320	0	0	0	2	08/01/2029.	1.....
31383R	X9	8	FN 511104 - 01/08/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.183	.183	.185	.185	0	(2)	0	(2)	0	.183	0	0	0	1	08/01/2029.	1.....
31383S	FX	3	FN 511482 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.181	.181	.183	.183	0	(1)	0	(1)	0	.181	0	0	0	1	09/01/2029.	1.....
31383S	WW	6	FN 511961 - 01/10/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.189	.189	.192	.192	0	(2)	0	(2)	0	.189	0	0	0	1	10/01/2029.	1.....
31383U	VQ	5	FN 513723 - 01/09/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.31	.31	.31	.31	0	0	0	0	0	.31	0	0	0	0	09/01/2029.	1.....
31384A	SD	1	FN 518116 - 01/10/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.209	.209	.213	.213	0	(3)	0	(3)	0	.209	0	0	0	1	10/01/2029.	1.....
31384A	XM	5	FN 518284 - 01/10/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.319	.319	.324	.324	0	(5)	0	(5)	0	.319	0	0	0	3	10/01/2029.	1.....
31384D	5G	3	FN 521147 - 01/12/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.273	.273	.273	.273	0	0	0	0	0	.273	0	0	0	2	12/01/2029.	1.....
31384D	7J	5	FN 521197 - 01/12/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.915	.915	.915	.915	0	0	0	0	0	.915	0	0	0	9	12/01/2029.	1.....
31384D	U5	9	FN 520904 - 01/11/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,268	1,268	1,268	1,268	0	0	0	0	0	1,268	0	0	0	16	11/01/2029.	1.....
31384E	AB	6	FN 521202 - 01/12/2029.....	..	03/01/2017.	MBS PAYMENT.....	.....	.49	.49	.49	.49	0	0	0	0	0	.49	0	0	0	0	12/01/2029.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384F RQ 2	FN 522595 - 01/11/2029.....			03/01/2017.	MBS PAYMENT.....		86	86	86	86	0	0	0	0	0	86	0	0	0	1	11/01/2029.	1.....
31384G RS 6	FN 523497 - 01/11/2029.....			03/01/2017.	MBS PAYMENT.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/01/2029.	1.....
31384V 3F 7	FN 535498 - 01/06/2030.....			03/01/2017.	MBS PAYMENT.....		167	167	169	169	0	(1)	0	(1)	0	167	0	0	0	1	06/01/2030.	1.....
31384V M9 0	FN 535084 - 01/10/2029.....			03/01/2017.	MBS PAYMENT.....		1,230	1,230	1,249	1,249	0	(14)	0	(14)	0	1,230	0	0	0	11	10/01/2029.	1.....
31384V RR 5	FN 535196 - 01/10/2029.....			03/01/2017.	MBS PAYMENT.....		42	42	42	42	0	(1)	0	(1)	0	42	0	0	0	0	10/01/2029.	1.....
31384W K2 5	FN 535913 - 01/05/2031.....			03/01/2017.	MBS PAYMENT.....		345	345	357	357	0	(12)	0	(12)	0	345	0	0	0	2	05/01/2031.	1.....
31384W KY 5	FN 535911 - 01/05/2031.....			03/01/2017.	MBS PAYMENT.....		1,080	1,080	1,117	1,117	0	(21)	0	(21)	0	1,080	0	0	0	6	05/01/2031.	1.....
31385H 3P 5	FN 545406 - 01/12/2031.....			03/01/2017.	MBS PAYMENT.....		881	881	897	897	0	(9)	0	(9)	0	881	0	0	0	4	12/01/2031.	1.....
31385H 5A 6	FN 545441 - 01/01/2032.....			03/01/2017.	MBS PAYMENT.....		640	640	640	640	0	0	0	0	0	640	0	0	0	1	01/01/2032.	1.....
31385H QN 5	FN 545061 - 01/12/2029.....			03/01/2017.	MBS PAYMENT.....		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	0	12/01/2029.	1.....
31385W 4P 1	FN 555330 - 01/04/2033.....			03/01/2017.	MBS PAYMENT.....		2,122	2,122	2,138	2,138	0	(9)	0	(9)	0	2,122	0	0	0	8	04/01/2033.	1.....
31385X EC 7	FN 555531 - 01/06/2033.....			03/01/2017.	MBS PAYMENT.....		28,051	28,051	27,854	27,854	0	197	0	197	0	28,051	0	0	0	160	06/01/2033.	1.....
31385X F8 5	FN 555591 - 01/07/2033.....			03/01/2017.	MBS PAYMENT.....		1,283	1,283	1,274	1,274	0	9	0	9	0	1,283	0	0	0	6	07/01/2033.	1.....
31385X F9 3	FN 555592 - 01/07/2033.....			03/01/2017.	MBS PAYMENT.....		6,212	6,212	6,259	6,259	0	(33)	0	(33)	0	6,212	0	0	0	29	07/01/2033.	1.....
31385X JW 8	FN 555677 - 01/07/2033.....			03/01/2017.	MBS PAYMENT.....		4,367	4,367	4,336	4,336	0	31	0	31	0	4,367	0	0	0	26	07/01/2033.	1.....
31385X NR 4	FN 555800 - 01/10/2033.....			03/01/2017.	MBS PAYMENT.....		35,373	35,373	35,701	35,701	0	(203)	0	(203)	0	35,373	0	0	0	262	10/01/2033.	1.....
31386W QR 2	FN 575664 - 01/03/2031.....			03/01/2017.	MBS PAYMENT.....		2	2	3	3	0	0	0	0	0	2	0	0	0	0	03/01/2031.	1.....
31386Y LA 0	FN 577321 - 01/04/2021.....			03/01/2017.	MBS PAYMENT.....		358	358	364	362	0	(6)	0	(6)	0	358	0	0	0	2	04/01/2021.	1.....
31387C XP 1	FN 580386 - 01/05/2031.....			03/01/2017.	MBS PAYMENT.....		23	23	24	24	0	0	0	0	0	23	0	0	0	0	05/01/2031.	1.....
31387E E8 6	FN 581659 - 01/07/2031.....			03/01/2017.	MBS PAYMENT.....		159	159	160	160	0	(1)	0	(1)	0	159	0	0	0	1	07/01/2031.	1.....
31387E ME 4	FN 581857 - 01/07/2031.....			03/01/2017.	MBS PAYMENT.....		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	0	07/01/2031.	1.....
31387H ZR 4	FN 584952 - 01/06/2031.....			03/01/2017.	MBS PAYMENT.....		26	26	26	26	0	0	0	0	0	26	0	0	0	0	06/01/2031.	1.....
31387S 2U 9	FN 593087 - 01/07/2031.....			03/01/2017.	MBS PAYMENT.....		8,982	8,982	9,035	9,035	0	(1)	0	(1)	0	8,982	0	0	0	1	07/01/2031.	1.....
31387X VK 8	FN 597418 - 01/09/2031.....			03/01/2017.	MBS PAYMENT.....		226	226	226	226	0	0	0	0	0	226	0	0	0	0	09/01/2031.	1.....
31388F NW 9	FN 603505 - 01/07/2031.....			03/01/2017.	MBS PAYMENT.....		228	228	236	236	0	(5)	0	(5)	0	228	0	0	0	2	07/01/2031.	1.....
31388W XC 5	FN 617275 - 01/01/2032.....			03/01/2017.	MBS PAYMENT.....		1,764	1,764	1,777	1,777	0	(9)	0	(9)	0	1,764	0	0	0	13	01/01/2032.	1.....
31389C UJ 6	FN 621685 - 01/02/2032.....			03/01/2017.	MBS PAYMENT.....		766	766	765	766	0	0	0	0	0	766	0	0	0	2	02/01/2032.	1.....
31389D S9 9	FN 622544 - 01/09/2031.....			03/01/2017.	MBS PAYMENT.....		1,017	1,017	1,049	1,049	0	(8)	0	(8)	0	1,017	0	0	0	2	09/01/2031.	1.....
31389K 4J 7	FN 628225 - 01/02/2032.....			03/01/2017.	MBS PAYMENT.....		53	53	53	53	0	0	0	0	0	53	0	0	0	0	02/01/2032.	1.....
31389K K2 6	FN 627713 - 01/02/2032.....			03/01/2017.	MBS PAYMENT.....		327	327	327	327	0	0	0	0	0	327	0	0	0	3	02/01/2032.	1.....
31389K MA 6	FN 627753 - 01/02/2032.....			03/01/2017.	MBS PAYMENT.....		231	231	235	235	0	(4)	0	(4)	0	231	0	0	0	1	02/01/2032.	1.....
31389M CR 6	FN 629280 - 01/02/2032.....			03/01/2017.	MBS PAYMENT.....		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/01/2032.	1.....
31389P AV 2	FN 631020 - 01/03/2032.....			03/01/2017.	MBS PAYMENT.....		130	130	130	130	0	0	0	0	0	130	0	0	0	1	03/01/2032.	1.....
31389P P4 6	FN 631443 - 01/03/2032.....			03/01/2017.	MBS PAYMENT.....		3,062	3,062	3,111	3,111	0	(49)	0	(49)	0	3,062	0	0	0	30	03/01/2032.	1.....
31389S 6E 9	FN 634569 - 01/03/2032.....			03/01/2017.	MBS PAYMENT.....		47	47	47	47	0	0	0	0	0	47	0	0	0	0	03/01/2032.	1.....
31389S U7 7	FN 634306 - 01/03/2032.....			03/01/2017.	MBS PAYMENT.....		159	159	159	159	0	0	0	0	0	159	0	0	0	1	03/01/2032.	1.....
31389T CJ 9	FN 634673 - 01/04/2032.....			03/01/2017.	MBS PAYMENT.....		529	529	537	537	0	(9)	0	(9)	0	529	0	0	0	4	04/01/2032.	1.....
31389V KJ 5	FN 636697 - 01/05/2032.....			03/01/2017.	MBS PAYMENT.....		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/01/2032.	1.....
3138A7 FR 4	FN AH5575 - 01/02/2041.....			03/01/2017.	MBS PAYMENT.....		1,547,329	1,547,329	1,523,454	1,523,454	0	23,875	0	23,875	0	1,547,329	0	0	0	4,214	02/01/2041.	1.....
31390A B9 0	FN 640064 - 01/04/2032.....			03/01/2017.	MBS PAYMENT.....		343	343	343	343	0	0	0	0	0	343	0	0	0	2	04/01/2032.	1.....
31390D NW 0	FN 643105 - 01/04/2032.....			03/01/2017.	MBS PAYMENT.....		5,368	5,368	5,366	5,368	0	0	0	0	0	5,368	0	0	0	32	04/01/2032.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390F	CU	1	FN 644583 - 01/05/2032	03/01/2017	MBS PAYMENT		296	296	296	296	0	0	0	0	0	296	0	0	0	2	05/01/2032	1
31390M	RE	6	FN 650385 - 01/07/2033	03/01/2017	MBS PAYMENT		73,134	73,134	67,524	67,524	0	5,611	0	5,611	0	73,134	0	0	0	185	07/01/2033	1
31390U	4D	5	FN 657020 - 01/12/2032	03/01/2017	MBS PAYMENT		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2032	1
31390X	QX	1	FN 659370 - 01/11/2032	03/01/2017	MBS PAYMENT		749	749	754	754	0	(4)	0	(4)	0	749	0	0	0	5	11/01/2032	1
31390Y	6L	7	FN 660675 - 01/10/2032	03/01/2017	MBS PAYMENT		358	358	365	365	0	(6)	0	(6)	0	358	0	0	0	2	10/01/2032	1
31391B	WD	5	FN 662244 - 01/01/2033	03/01/2017	MBS PAYMENT		327	327	333	333	0	(6)	0	(6)	0	327	0	0	0	2	01/01/2033	1
31391C	U8	6	FN 663107 - 01/02/2033	03/01/2017	MBS PAYMENT		862	862	877	877	0	(15)	0	(15)	0	862	0	0	0	7	02/01/2033	1
31391D	L7	6	FN 663750 - 01/10/2032	03/01/2017	MBS PAYMENT		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	0	10/01/2032	1
31391E	2Y	6	FN 665091 - 01/07/2033	03/01/2017	MBS PAYMENT		43,845	43,845	40,481	40,714	0	3,364	0	3,364	0	43,845	0	0	0	178	07/01/2033	1
31391E	4F	5	FN 665122 - 01/12/2033	03/01/2017	MBS PAYMENT		1,416	1,416	1,429	1,429	0	(9)	0	(9)	0	1,416	0	0	0	7	12/01/2033	1
31391F	W6	1	FN 665869 - 01/11/2032	03/01/2017	MBS PAYMENT		995	995	1,003	1,003	0	(5)	0	(5)	0	995	0	0	0	5	11/01/2032	1
31391G	F5	0	FN 666288 - 01/11/2032	03/01/2017	MBS PAYMENT		5,968	5,968	6,076	6,076	0	(107)	0	(107)	0	5,968	0	0	0	28	11/01/2032	1
31391G	JT	4	FN 666374 - 01/11/2032	03/01/2017	MBS PAYMENT		920	920	937	937	0	(16)	0	(16)	0	920	0	0	0	6	11/01/2032	1
31391H	5W	0	FN 667861 - 01/04/2033	03/01/2017	MBS PAYMENT		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	1	04/01/2033	1
31391H	BJ	2	FN 667041 - 01/11/2032	03/01/2017	MBS PAYMENT		36,056	36,056	36,704	36,704	0	(408)	0	(408)	0	36,056	0	0	0	207	11/01/2032	1
31391H	YN	8	FN 667717 - 01/02/2033	03/01/2017	MBS PAYMENT		5,550	5,550	5,649	5,649	0	(31)	0	(31)	0	5,550	0	0	0	10	02/01/2033	1
31391K	YL	5	FN 669515 - 01/12/2017	03/01/2017	MBS PAYMENT		27,661	27,661	28,029	27,661	0	(148)	0	(148)	0	27,661	0	0	0	144	12/01/2017	1
31391L	KC	8	FN 669991 - 01/02/2033	03/01/2017	MBS PAYMENT		384	384	391	391	0	(5)	0	(5)	0	384	0	0	0	2	02/01/2033	1
31391N	UT	4	FN 672106 - 01/12/2032	03/01/2017	MBS PAYMENT		119	119	121	121	0	(1)	0	(1)	0	119	0	0	0	1	12/01/2032	1
31391N	UD	1	FN 672080 - 01/12/2032	03/01/2017	MBS PAYMENT		94	94	95	95	0	(2)	0	(2)	0	94	0	0	0	0	12/01/2032	1
31391P	4B	9	FN 673218 - 01/03/2033	03/01/2017	MBS PAYMENT		3,988	3,988	4,025	4,025	0	(4)	0	(4)	0	3,988	0	0	0	3	03/01/2033	1
31391P	EJ	1	FN 672537 - 01/11/2032	03/01/2017	MBS PAYMENT		24,976	24,976	25,428	25,428	0	(39)	0	(39)	0	24,976	0	0	0	20	11/01/2032	1
31391P	TV	8	FN 672964 - 01/01/2018	03/01/2017	MBS PAYMENT		33,249	33,249	33,828	33,249	0	(385)	0	(385)	0	33,249	0	0	0	254	01/01/2018	1
31391T	TR	9	FN 676560 - 01/12/2032	03/01/2017	MBS PAYMENT		9,377	9,377	9,546	9,546	0	(168)	0	(168)	0	9,377	0	0	0	84	12/01/2032	1
31391T	X6	0	FN 676701 - 01/11/2032	03/01/2017	MBS PAYMENT		659	659	665	665	0	(5)	0	(5)	0	659	0	0	0	3	11/01/2032	1
31391U	5R	2	FN 677756 - 01/03/2033	03/01/2017	MBS PAYMENT		18,713	18,713	19,046	19,046	0	(8)	0	(8)	0	18,713	0	0	0	88	03/01/2033	1
31391U	7A	7	FN 677789 - 01/08/2033	03/01/2017	MBS PAYMENT		581	581	577	577	0	4	0	4	0	581	0	0	0	3	08/01/2033	1
31391U	SP	1	FN 677426 - 01/01/2033	03/01/2017	MBS PAYMENT		737	737	750	750	0	(11)	0	(11)	0	737	0	0	0	6	01/01/2033	1
31391U	XK	6	FN 677582 - 01/12/2032	03/01/2017	MBS PAYMENT		285	285	290	290	0	(5)	0	(5)	0	285	0	0	0	1	12/01/2032	1
31391V	2E	2	FN 678573 - 01/01/2033	03/01/2017	MBS PAYMENT		1,035	1,035	1,054	1,054	0	(15)	0	(15)	0	1,035	0	0	0	4	01/01/2033	1
31391V	2T	9	FN 678586 - 01/02/2033	03/01/2017	MBS PAYMENT		527	527	537	537	0	(9)	0	(9)	0	527	0	0	0	2	02/01/2033	1
31391W	4L	2	FN 679527 - 01/03/2033	03/01/2017	MBS PAYMENT		10	10	10	10	0	0	0	0	0	10	0	0	0	0	03/01/2033	1
31391W	DD	0	FN 678800 - 01/12/2032	03/01/2017	MBS PAYMENT		700	700	712	712	0	(10)	0	(10)	0	700	0	0	0	4	12/01/2032	1
31391X	FG	9	FN 679767 - 01/09/2032	03/01/2017	MBS PAYMENT		5	5	6	6	0	0	0	0	0	5	0	0	0	0	09/01/2032	1
31391Y	2A	4	FN 681269 - 01/01/2018	03/01/2017	MBS PAYMENT		9,083	9,083	9,241	9,083	0	(54)	0	(54)	0	9,083	0	0	0	47	01/01/2018	1
31400A	B6	4	FN 681461 - 01/12/2032	03/01/2017	MBS PAYMENT		79	79	80	80	0	(1)	0	(1)	0	79	0	0	0	0	12/01/2032	1
31400B	KK	1	FN 682598 - 01/02/2033	03/01/2017	MBS PAYMENT		175	175	178	178	0	(3)	0	(3)	0	175	0	0	0	1	02/01/2033	1
31400C	EG	5	FN 683335 - 01/02/2033	03/01/2017	MBS PAYMENT		793	793	807	807	0	(13)	0	(13)	0	793	0	0	0	5	02/01/2033	1
31400C	YT	5	FN 683922 - 01/02/2033	03/01/2017	MBS PAYMENT		1,023	1,023	1,041	1,041	0	(18)	0	(18)	0	1,023	0	0	0	5	02/01/2033	1
31400D	LK	6	FN 684430 - 01/03/2033	03/01/2017	MBS PAYMENT		179	179	184	184	0	(6)	0	(6)	0	179	0	0	0	1	03/01/2033	1
31400E	FX	3	FN 685182 - 01/02/2018	03/01/2017	MBS PAYMENT		21,303	21,303	21,890	21,341	0	(587)	0	(587)	0	21,303	0	0	0	148	02/01/2018	1
31400E	LG	3	FN 685327 - 01/02/2033	03/01/2017	MBS PAYMENT		4,927	4,927	5,015	5,015	0	(66)	0	(66)	0	4,927	0	0	0	31	02/01/2033	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400E	TG	5	FN 685551 - 01/11/2032.....	..	03/01/2017.	MBS PAYMENT.....	2,338	2,338	2,380	2,380	2,380	0	(39)	0	(39)	0	2,338	0	0	0	11	11/01/2032.	1.....
31400E	XK	1	FN 685682 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	826	826	840	840	840	0	(12)	0	(12)	0	826	0	0	0	6	02/01/2033.	1.....
31400F	X7	7	FN 686602 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	558	558	567	567	567	0	(9)	0	(9)	0	558	0	0	0	5	03/01/2033.	1.....
31400F	XD	4	FN 686576 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	302	302	307	307	307	0	(4)	0	(4)	0	302	0	0	0	1	02/01/2033.	1.....
31400G	PB	5	FN 687218 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	578	578	588	588	588	0	(10)	0	(10)	0	578	0	0	0	3	03/01/2033.	1.....
31400H	CY	7	FN 687787 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	394	394	401	401	401	0	(6)	0	(6)	0	394	0	0	0	2	03/01/2033.	1.....
31400H	J5	3	FN 687984 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	4,857	4,857	4,943	4,943	4,943	0	(84)	0	(84)	0	4,857	0	0	0	41	03/01/2033.	1.....
31400H	YH	0	FN 688412 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	9,359	9,359	9,525	9,525	9,525	0	(167)	0	(167)	0	9,359	0	0	0	83	02/01/2033.	1.....
31400J	4D	8	FN 689420 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	10,327	10,327	10,434	10,434	10,434	0	(18)	0	(18)	0	10,327	0	0	0	12	02/01/2033.	1.....
31400J	B2	4	FN 688657 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	347	347	349	349	349	0	(3)	0	(3)	0	347	0	0	0	2	03/01/2033.	1.....
31400K	3Y	0	FN 690315 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	20,215	20,215	20,073	20,073	20,073	0	142	0	142	0	20,215	0	0	0	184	04/01/2033.	1.....
31400L	BT	0	FN 690450 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	28	28	29	29	29	0	(1)	0	(1)	0	28	0	0	0	0	06/01/2033.	1.....
31400M	3Q	3	FN 692107 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	3,719	3,719	3,786	3,786	3,786	0	(37)	0	(37)	0	3,719	0	0	0	11	02/01/2033.	1.....
31400M	3Y	6	FN 692115 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	11,123	11,123	11,226	11,226	11,226	0	(61)	0	(61)	0	11,123	0	0	0	81	02/01/2033.	1.....
31400P	ZY	4	FN 693859 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	11	11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/01/2033.	1.....
31400Q	TN	3	FN 694557 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	41,042	41,042	41,780	41,780	41,780	0	(465)	0	(465)	0	41,042	0	0	0	307	04/01/2033.	1.....
31400R	H8	7	FN 695155 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	40	40	40	40	40	0	0	0	0	0	40	0	0	0	0	04/01/2033.	1.....
31400R	H9	5	FN 695156 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	2,450	2,450	2,433	2,433	2,433	0	12	0	12	0	2,450	0	0	0	12	03/01/2033.	1.....
31400R	TE	1	FN 695449 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	501	501	510	510	510	0	0	0	0	0	501	0	0	0	0	05/01/2033.	1.....
31400S	SC	4	FN 696315 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	601	601	612	612	612	0	(6)	0	(6)	0	601	0	0	0	3	03/01/2033.	1.....
31400T	2L	0	FN 697479 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	174	174	177	177	177	0	0	0	0	0	174	0	0	0	0	04/01/2033.	1.....
31400T	W3	7	FN 697366 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	15,601	15,601	15,881	15,881	15,881	0	(188)	0	(188)	0	15,601	0	0	0	80	05/01/2033.	1.....
31400U	6E	9	FN 698469 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	24,147	24,147	24,581	24,581	24,581	0	(434)	0	(434)	0	24,147	0	0	0	111	05/01/2033.	1.....
31400U	SV	7	FN 698132 - 01/03/2033.....	..	03/01/2017.	MBS PAYMENT.....	156	156	159	159	159	0	(3)	0	(3)	0	156	0	0	0	1	03/01/2033.	1.....
31400W	LV	0	FN 699740 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	2,008	2,008	2,029	2,029	2,029	0	(21)	0	(21)	0	2,008	0	0	0	17	07/01/2033.	1.....
31400Y	CX	2	FN 701286 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	155	155	156	156	156	0	(1)	0	(1)	0	155	0	0	0	1	04/01/2033.	1.....
31401A	B3	0	FN 702158 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	22	22	22	22	22	0	0	0	0	0	22	0	0	0	0	04/01/2033.	1.....
31401A	KM	8	FN 702400 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	179	179	180	181	181	0	(2)	0	(2)	0	179	0	0	0	1	05/01/2033.	1.....
31401A	SL	2	FN 702623 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	3,749	3,749	3,817	3,817	3,817	0	(43)	0	(43)	0	3,749	0	0	0	22	06/01/2033.	1.....
31401A	T9	8	FN 702676 - 01/07/2018.....	..	03/01/2017.	MBS PAYMENT.....	11,714	11,714	12,084	11,755	11,755	0	(370)	0	(370)	0	11,714	0	0	0	49	07/01/2018.	1.....
31401B	TG	4	FN 703895 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	13,300	13,300	13,539	13,539	13,539	0	(237)	0	(237)	0	13,300	0	0	0	118	05/01/2033.	1.....
31401B	YY	5	FN 703727 - 01/02/2033.....	..	03/01/2017.	MBS PAYMENT.....	1,203	1,203	1,225	1,225	1,225	0	(13)	0	(13)	0	1,203	0	0	0	7	02/01/2033.	1.....
31401C	ZL	0	FN 704647 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	49,873	49,873	50,777	50,777	50,777	0	(474)	0	(474)	0	49,873	0	0	0	141	05/01/2033.	1.....
31401D	AN	1	FN 704813 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	274	274	276	276	276	0	(2)	0	(2)	0	274	0	0	0	2	08/01/2033.	1.....
31401D	R5	2	FN 705308 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	157	157	156	156	156	0	0	0	0	0	157	0	0	0	0	06/01/2033.	1.....
31401D	R7	8	FN 705310 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	521	521	530	530	530	0	(9)	0	(9)	0	521	0	0	0	2	06/01/2033.	1.....
31401D	RR	4	FN 705296 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	59	59	60	60	60	0	(1)	0	(1)	0	59	0	0	0	0	06/01/2033.	1.....
31401E	AH	2	FN 705708 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	896	896	913	913	913	0	(2)	0	(2)	0	896	0	0	0	1	05/01/2033.	1.....
31401E	W3	9	FN 706366 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	1,822	1,822	1,855	1,855	1,855	0	(31)	0	(31)	0	1,822	0	0	0	8	05/01/2033.	1.....
31401H	3B	6	FN 709194 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	10,870	10,870	10,036	10,036	10,036	0	834	0	834	0	10,870	0	0	0	8	07/01/2033.	1.....
31401H	CX	8	FN 708486 - 01/04/2033.....	..	03/01/2017.	MBS PAYMENT.....	277	277	282	282	282	0	(5)	0	(5)	0	277	0	0	0	1	04/01/2033.	1.....
31401J	2Y	3	FN 710091 - 01/05/2033.....	..	03/01/2017.	MBS PAYMENT.....	11,475	11,475	11,643	11,643	11,643	0	(169)	0	(169)	0	11,475	0	0	0	52	05/01/2033.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31401J	DF	2	F o r e i g n	03/01/2017	MBS PAYMENT		292	292	290	290	0	2	0	2	0	292	0	0	0	2	07/01/2033	1
31401J	K4	9		03/01/2017	MBS PAYMENT		306	306	308	308	0	(2)	0	(2)	0	306	0	0	0	2	05/01/2033	1
31401J	KH	0		03/01/2017	MBS PAYMENT		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2033	1
31401J	RV	2		03/01/2017	MBS PAYMENT		751	751	757	757	0	(6)	0	(6)	0	751	0	0	0	6	06/01/2028	1
31401K	2C	8		03/01/2017	MBS PAYMENT		40,456	40,456	41,050	40,931	0	(594)	0	(594)	0	40,456	0	0	0	186	06/01/2033	1
31401L	B9	3		03/01/2017	MBS PAYMENT		30,736	30,736	28,378	28,703	0	2,358	0	2,358	0	30,736	0	0	0	137	08/01/2033	1
31401L	Q4	8		03/01/2017	MBS PAYMENT		12,034	12,034	12,250	12,250	0	(142)	0	(142)	0	12,034	0	0	0	63	06/01/2033	1
31401L	RT	2		03/01/2017	MBS PAYMENT		6,817	6,817	6,294	6,324	0	523	0	523	0	6,817	0	0	0	25	08/01/2033	1
31401L	Y5	6		03/01/2017	MBS PAYMENT		410	410	407	407	0	3	0	3	0	410	0	0	0	2	07/01/2033	1
31401M	AA	9		03/01/2017	MBS PAYMENT		175	175	177	177	0	(1)	0	(1)	0	175	0	0	0	1	09/01/2033	1
31401N	2B	4		03/01/2017	MBS PAYMENT		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	1	07/01/2033	1
31401N	3Z	0		03/01/2017	MBS PAYMENT		1,566	1,566	1,446	1,451	0	120	0	120	0	1,566	0	0	0	6	08/01/2033	1
31401N	ZU	6		03/01/2017	MBS PAYMENT		112	112	113	113	0	(1)	0	(1)	0	112	0	0	0	1	06/01/2033	1
31401W	A5	8		03/01/2017	MBS PAYMENT		445	445	442	442	0	3	0	3	0	445	0	0	0	2	07/01/2033	1
31401W	BW	8		03/01/2017	MBS PAYMENT		315	315	318	318	0	(2)	0	(2)	0	315	0	0	0	1	07/01/2033	1
31401W	EU	9		03/01/2017	MBS PAYMENT		328	328	331	330	0	(2)	0	(2)	0	328	0	0	0	2	07/01/2033	1
31401X	4B	0		03/01/2017	MBS PAYMENT		1,261	1,261	1,253	1,253	0	9	0	9	0	1,261	0	0	0	6	04/01/2033	1
31401X	YB	7		03/01/2017	MBS PAYMENT		2,902	2,902	2,924	2,924	0	(14)	0	(14)	0	2,902	0	0	0	10	04/01/2033	1
31401Y	HC	2		03/01/2017	MBS PAYMENT		96,242	96,242	88,858	89,046	0	7,384	0	7,384	0	96,242	0	0	0	362	07/01/2033	1
31401Y	KE	4		03/01/2017	MBS PAYMENT		38,523	38,523	35,567	35,768	0	2,955	0	2,955	0	38,523	0	0	0	145	07/01/2033	1
31401Y	NC	5		03/01/2017	MBS PAYMENT		80	80	80	80	0	0	0	0	0	80	0	0	0	0	08/01/2033	1
31402A	7K	6	F o r e i g n	03/01/2017	MBS PAYMENT		3,028	3,028	2,796	2,811	0	232	0	232	0	3,028	0	0	0	19	08/01/2033	1
31402B	FL	3		03/01/2017	MBS PAYMENT		4,662	4,662	4,629	4,629	0	31	0	31	0	4,662	0	0	0	27	07/01/2033	1
31402B	FM	1		03/01/2017	MBS PAYMENT		47	47	47	47	0	0	0	0	0	47	0	0	0	0	07/01/2033	1
31402B	FP	4		03/01/2017	MBS PAYMENT		4,411	4,411	4,380	4,380	0	31	0	31	0	4,411	0	0	0	36	07/01/2033	1
31402B	FW	9		03/01/2017	MBS PAYMENT		160	160	159	159	0	1	0	1	0	160	0	0	0	1	06/01/2033	1
31402B	JB	1		03/01/2017	MBS PAYMENT		231	231	233	232	0	(1)	0	(1)	0	231	0	0	0	1	09/01/2033	1
31402B	VQ	4		03/01/2017	MBS PAYMENT		576	576	580	580	0	(4)	0	(4)	0	576	0	0	0	3	08/01/2033	1
31402C	F4	9		03/01/2017	MBS PAYMENT		1,950	1,950	1,800	1,800	0	150	0	150	0	1,950	0	0	0	12	06/01/2033	1
31402C	PL	0		03/01/2017	MBS PAYMENT		68,335	68,335	64,641	64,641	0	3,694	0	3,694	0	68,335	0	0	0	469	11/01/2033	1
31402D	BP	4		03/01/2017	MBS PAYMENT		56,585	56,585	53,743	55,563	0	2,843	0	2,843	0	56,585	0	0	0	210	06/01/2019	1
31402D	TC	4		03/01/2017	MBS PAYMENT		35	35	35	35	0	0	0	0	0	35	0	0	0	0	08/01/2033	1
31402D	U7	3		03/01/2017	MBS PAYMENT		235	235	233	233	0	2	0	2	0	235	0	0	0	1	07/01/2033	1
31402E	3T	3		03/01/2017	MBS PAYMENT		4,191	4,191	4,234	4,234	0	(30)	0	(30)	0	4,191	0	0	0	32	06/01/2033	1
31402E	RJ	6		03/01/2017	MBS PAYMENT		5,916	5,916	5,462	5,509	0	454	0	454	0	5,916	0	0	0	23	07/01/2033	1
31402E	S2	8		03/01/2017	MBS PAYMENT		137,409	137,409	139,427	139,427	0	(535)	0	(535)	0	137,409	0	0	0	880	08/01/2033	1
31402E	TH	1		03/01/2017	MBS PAYMENT		17,586	17,586	16,237	16,477	0	1,349	0	1,349	0	17,586	0	0	0	113	08/01/2033	1
31402E	TV	0		03/01/2017	MBS PAYMENT		9,314	9,314	9,450	9,422	0	(137)	0	(137)	0	9,314	0	0	0	57	08/01/2033	1
31402G	ND	1		03/01/2017	MBS PAYMENT		1,199	1,199	1,191	1,191	0	6	0	6	0	1,199	0	0	0	7	07/01/2033	1
31402H	6X	4		03/01/2017	MBS PAYMENT		11,206	11,206	10,346	10,460	0	860	0	860	0	11,206	0	0	0	41	08/01/2033	1
31402H	7E	5		03/01/2017	MBS PAYMENT		4,990	4,990	5,063	5,046	0	(73)	0	(73)	0	4,990	0	0	0	32	08/01/2033	1
31402H	GM	7		03/01/2017	MBS PAYMENT		2,081	2,081	2,066	2,066	0	15	0	15	0	2,081	0	0	0	19	07/01/2033	1

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402J	ND	5	FN 730388 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,893	2,893	2,873	2,873	0	20	0	20	0	2,893	0	0	0	13	08/01/2033.	1.....
31402J	R3	3	FN 730506 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,828	1,828	1,688	1,688	0	140	0	140	0	1,828	0	0	0	7	08/01/2033.	1.....
31402K	4U	5	FN 731735 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	320	320	322	322	0	(2)	0	(2)	0	320	0	0	0	1	09/01/2033.	1.....
31402K	D8	4	FN 731027 - 01/07/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	46	46	45	45	0	0	0	0	0	46	0	0	0	0	07/01/2033.	1.....
31402K	GH	1	FN 731100 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	350	350	347	347	0	2	0	2	0	350	0	0	0	3	08/01/2033.	1.....
31402K	TP	9	FN 731458 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,114	1,114	1,028	1,034	0	85	0	85	0	1,114	0	0	0	4	08/01/2033.	1.....
31402K	WX	8	FN 731562 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,475	1,475	1,491	1,491	0	(15)	0	(15)	0	1,475	0	0	0	6	08/01/2033.	1.....
31402K	XA	7	FN 731573 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	9,074	9,074	9,169	9,169	0	(94)	0	(94)	0	9,074	0	0	0	83	08/01/2033.	1.....
31402L	DD	1	FN 731900 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	48	48	49	49	0	0	0	0	0	48	0	0	0	0	09/01/2033.	1.....
31402L	MC	3	FN 732155 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	5,679	5,679	5,721	5,721	0	(3)	0	(3)	0	5,679	0	0	0	4	08/01/2033.	1.....
31402N	4C	9	FN 734419 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	18,701	18,701	17,266	17,266	0	1,435	0	1,435	0	18,701	0	0	0	74	08/01/2033.	1.....
31402N	HL	5	FN 733835 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	753	753	760	760	0	(2)	0	(2)	0	753	0	0	0	1	09/01/2033.	1.....
31402N	LW	6	FN 733941 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	246	246	248	248	0	(2)	0	(2)	0	246	0	0	0	1	10/01/2033.	1.....
31402N	PJ	1	FN 734025 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	494	494	498	498	0	(4)	0	(4)	0	494	0	0	0	3	09/01/2033.	1.....
31402N	QN	1	FN 734061 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	5,601	5,601	5,684	5,684	0	(82)	0	(82)	0	5,601	0	0	0	26	09/01/2033.	1.....
31402N	VU	9	FN 734227 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	40,057	40,057	40,473	40,473	0	(396)	0	(396)	0	40,057	0	0	0	340	06/01/2033.	1.....
31402Q	B3	4	FN 734558 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	7,143	7,143	7,217	7,216	0	(72)	0	(72)	0	7,143	0	0	0	33	08/01/2033.	1.....
31402Q	B5	9	FN 734560 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,172	3,172	3,205	3,205	0	(32)	0	(32)	0	3,172	0	0	0	15	08/01/2033.	1.....
31402Q	K9	1	FN 734820 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	757	757	763	761	0	(6)	0	(6)	0	757	0	0	0	4	08/01/2033.	1.....
31402S	JA	6	FN 736557 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,152	2,152	2,175	2,175	0	(15)	0	(15)	0	2,152	0	0	0	10	09/01/2033.	1.....
31402S	T5	6	FN 736872 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	698	698	703	703	0	(5)	0	(5)	0	698	0	0	0	3	09/01/2033.	1.....
31402S	U9	6	FN 736908 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,283	2,283	2,108	2,111	0	175	0	175	0	2,283	0	0	0	9	08/01/2033.	1.....
31402T	SE	6	FN 737717 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,541	4,541	4,588	4,588	0	(46)	0	(46)	0	4,541	0	0	0	21	09/01/2033.	1.....
31402U	CW	0	FN 738185 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	8,840	8,840	8,932	8,932	0	(69)	0	(69)	0	8,840	0	0	0	41	10/01/2033.	1.....
31402U	JC	7	FN 738359 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	39	39	38	38	0	0	0	0	0	39	0	0	0	0	08/01/2033.	1.....
31402U	L7	5	FN 738450 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,214	3,214	3,248	3,248	0	(32)	0	(32)	0	3,214	0	0	0	15	09/01/2033.	1.....
31402V	CR	9	FN 739080 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,717	1,717	1,735	1,735	0	(18)	0	(18)	0	1,717	0	0	0	2	09/01/2033.	1.....
31402V	R8	5	FN 739511 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	2,742	2,742	2,782	2,782	0	(40)	0	(40)	0	2,742	0	0	0	12	08/01/2033.	1.....
31402V	RY	8	FN 739503 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	5,903	5,903	5,947	5,947	0	(21)	0	(21)	0	5,903	0	0	0	17	09/01/2033.	1.....
31402V	YF	1	FN 739710 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	19,111	19,111	19,310	19,310	0	(28)	0	(28)	0	19,111	0	0	0	19	10/01/2033.	1.....
31402W	2B	3	FN 740670 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	458	458	462	462	0	(3)	0	(3)	0	458	0	0	0	3	09/01/2033.	1.....
31402W	LX	4	FN 740242 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,854	4,854	4,890	4,890	0	(7)	0	(7)	0	4,854	0	0	0	5	09/01/2033.	1.....
31402W	Q6	8	FN 740377 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,614	1,614	1,631	1,631	0	(16)	0	(16)	0	1,614	0	0	0	12	09/01/2033.	1.....
31402W	Z2	7	FN 740661 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	66,112	66,112	66,799	66,799	0	(687)	0	(687)	0	66,112	0	0	0	304	09/01/2033.	1.....
31402W	ZZ	4	FN 740660 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,572	3,572	3,609	3,609	0	(37)	0	(37)	0	3,572	0	0	0	22	09/01/2033.	1.....
31402X	LZ	7	FN 741144 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,073	1,073	1,081	1,081	0	(5)	0	(5)	0	1,073	0	0	0	5	09/01/2033.	1.....
31402Y	FH	2	FN 741868 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,201	1,201	1,210	1,210	0	(8)	0	(8)	0	1,201	0	0	0	5	09/01/2033.	1.....
31403A	N3	5	FN 743010 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	257	257	259	259	0	(2)	0	(2)	0	257	0	0	0	1	10/01/2033.	1.....
31403A	T5	4	FN 743172 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	72,556	72,556	73,310	73,310	0	(754)	0	(754)	0	72,556	0	0	0	610	10/01/2033.	1.....
31403B	4R	1	FN 744332 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	37,217	37,217	37,604	37,604	0	(351)	0	(351)	0	37,217	0	0	0	172	09/01/2033.	1.....
31403B	GL	1	FN 743703 - 01/09/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	292	292	295	295	0	(2)	0	(2)	0	292	0	0	0	2	09/01/2033.	1.....
31403C	6R	7	FN 745280 - 01/12/2019.....	..	03/01/2017.	MBS PAYMENT.....	.....	5,437	5,437	5,356	5,401	0	82	0	82	0	5,437	0	0	0	31	12/01/2019.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	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)
31403C	H7	9	FN 744654 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	22,788	22,788	23,025	23,025	0	(32)	0	(32)	0	22,788	0	0	0	118	10/01/2033.	1.....
31403C	PT	2	FN 744834 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	705	705	710	710	0	(4)	0	(4)	0	705	0	0	0	4	11/01/2033.	1.....
31403C	R4	5	FN 744907 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,273	1,273	1,313	1,313	0	(40)	0	(40)	0	1,273	0	0	0	11	11/01/2033.	1.....
31403D	UJ	6	FN 745885 - 01/10/2036.....	..	03/01/2017.	MBS PAYMENT.....	.....	647,079	647,079	678,071	678,071	0	(18,725)	0	(18,725)	0	647,079	0	0	0	6,038	10/01/2036.	1.....
31403E	AL	1	FN 746211 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	321	321	323	323	0	(2)	0	(2)	0	321	0	0	0	1	10/01/2033.	1.....
31403E	CU	9	FN 746283 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,211	3,211	3,047	3,057	0	164	0	164	0	3,211	0	0	0	12	10/01/2033.	1.....
31403E	HQ	3	FN 746439 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	409	409	422	422	0	(12)	0	(12)	0	409	0	0	0	2	11/01/2033.	1.....
31403F	K7	8	FN 747418 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,905	1,905	1,922	1,922	0	(12)	0	(12)	0	1,905	0	0	0	9	10/01/2033.	1.....
31403F	M7	6	FN 747482 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,026	4,026	4,068	4,065	0	(42)	0	(42)	0	4,026	0	0	0	18	10/01/2033.	1.....
31403F	Q7	2	FN 747578 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	15,315	15,315	14,516	14,519	0	799	0	799	0	15,315	0	0	0	57	11/01/2033.	1.....
31403G	MD	1	FN 748356 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	81	81	82	82	0	0	0	0	0	81	0	0	0	0	11/01/2033.	1.....
31403G	P3	0	FN 748442 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,188	1,188	1,200	1,200	0	(12)	0	(12)	0	1,188	0	0	0	6	08/01/2033.	1.....
31403H	F9	6	FN 749092 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	470	470	473	473	0	(3)	0	(3)	0	470	0	0	0	2	10/01/2033.	1.....
31403H	J2	7	FN 749181 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	527	527	531	531	0	(3)	0	(3)	0	527	0	0	0	3	10/01/2033.	1.....
31403J	R2	4	FN 750305 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	9,291	9,291	9,377	9,377	0	(24)	0	(24)	0	9,291	0	0	0	55	11/01/2033.	1.....
31403K	5F	6	FN 751546 - 01/01/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	3,252	3,252	3,282	3,282	0	(29)	0	(29)	0	3,252	0	0	0	13	01/01/2034.	1.....
31403K	Y8	0	FN 751435 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	375	375	378	378	0	(3)	0	(3)	0	375	0	0	0	3	11/01/2033.	1.....
31403M	UQ	0	FN 753091 - 01/12/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	616	616	621	621	0	(6)	0	(6)	0	616	0	0	0	3	12/01/2033.	1.....
31403M	WT	2	FN 753158 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	394	394	397	397	0	(2)	0	(2)	0	394	0	0	0	1	11/01/2033.	1.....
31403N	PN	1	FN 753829 - 01/10/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	18,024	18,024	18,587	18,587	0	(563)	0	(563)	0	18,024	0	0	0	180	10/01/2033.	1.....
31403R	U2	2	FN 755801 - 01/11/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	133	133	134	134	0	0	0	0	0	133	0	0	0	0	11/01/2033.	1.....
31403R	YZ	5	FN 755928 - 01/12/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	694	694	701	701	0	(6)	0	(6)	0	694	0	0	0	3	12/01/2033.	1.....
31403S	V7	8	FN 756738 - 01/12/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	5,793	5,793	5,836	5,836	0	(39)	0	(39)	0	5,793	0	0	0	48	12/01/2033.	1.....
31403S	WE	2	FN 756745 - 01/01/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	37	37	36	36	0	0	0	0	0	37	0	0	0	0	01/01/2034.	1.....
31403T	PZ	1	FN 757440 - 01/12/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	163	163	164	164	0	(1)	0	(1)	0	163	0	0	0	1	12/01/2033.	1.....
31403Y	LF	8	FN 761826 - 01/08/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	13,878	13,878	14,007	14,007	0	(124)	0	(124)	0	13,878	0	0	0	32	08/01/2033.	1.....
31403Y	LJ	0	FN 761829 - 01/06/2033.....	..	03/01/2017.	MBS PAYMENT.....	.....	128,971	128,971	130,170	130,170	0	(1,199)	0	(1,199)	0	128,971	0	0	0	24	06/01/2033.	1.....
31404L	TJ	9	FN 771953 - 01/02/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	02/01/2034.	1.....
31404M	ZX	9	FN 773058 - 01/04/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	524	524	518	518	0	7	0	7	0	524	0	0	0	4	04/01/2034.	1.....
31405R	AK	2	FN 796610 - 01/10/2034.....	..	03/01/2017.	MBS PAYMENT.....	.....	46,474	46,474	47,113	47,113	0	(594)	0	(594)	0	46,474	0	0	0	214	10/01/2034.	1.....
31407J	DD	1	FN 831800 - 01/09/2036.....	..	03/01/2017.	MBS PAYMENT.....	.....	73,463	73,463	78,812	78,812	0	(3,029)	0	(3,029)	0	73,463	0	0	0	781	09/01/2036.	1.....
31408J	E7	2	FN 852558 - 01/01/2036.....	..	03/01/2017.	MBS PAYMENT.....	.....	262	262	259	259	0	3	0	3	0	262	0	0	0	1	01/01/2036.	1.....
31410G	KP	7	FN 888702 - 01/08/2037.....	..	03/01/2017.	MBS PAYMENT.....	.....	88,646	88,646	95,101	95,101	0	(6,455)	0	(6,455)	0	88,646	0	0	0	946	08/01/2037.	1.....
31410G	RA	3	FN 888881 - 01/12/2037.....	..	03/01/2017.	MBS PAYMENT.....	.....	168,328	168,328	180,585	180,585	0	(12,256)	0	(12,256)	0	168,328	0	0	0	884	12/01/2037.	1.....
31410K	BX	2	FN 889341 - 01/10/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	1,663	1,663	1,721	1,721	0	(40)	0	(40)	0	1,663	0	0	0	8	10/01/2035.	1.....
31410K	JJ	3	FN 889578 - 01/04/2038.....	..	03/01/2017.	MBS PAYMENT.....	.....	97,590	97,590	102,195	102,195	0	(4,605)	0	(4,605)	0	97,590	0	0	0	821	04/01/2038.	1.....
31410K	KG	8	FN 889595 - 01/12/2028.....	..	03/01/2017.	MBS PAYMENT.....	.....	14,336	14,336	14,946	14,946	0	(609)	0	(609)	0	14,336	0	0	0	105	12/01/2028.	1.....
31410K	YX	6	FN 890026 - 01/07/2035.....	..	03/01/2017.	MBS PAYMENT.....	.....	10,897	10,897	11,224	11,224	0	(115)	0	(115)	0	10,897	0	0	0	34	07/01/2035.	1.....
31410V	JM	3	FN 898568 - 01/10/2036.....	..	03/01/2017.	MBS PAYMENT.....	.....	255	255	263	263	0	(8)	0	(8)	0	255	0	0	0	2	10/01/2036.	1.....
31411A	AV	7	FN 901920 - 01/10/2036.....	..	03/01/2017.	MBS PAYMENT.....	.....	4,912	4,912	4,951	4,942	0	(38)	0	(38)	0	4,912	0	0	0	28	10/01/2036.	1.....
31413B	PH	8	FN 940624 - 01/08/2037.....	..	03/01/2017.	MBS PAYMENT.....	.....	33,418	33,418	35,301	35,301	0	(1,882)	0	(1,882)	0	33,418	0	0	0	334	08/01/2037.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
						F o r e i g n	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)													
CUSIP Identification	Description																																					
31413K PK 1	FN 947826 - 01/11/2037.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....1,883	1,883	1,930	1,930	0	(47)	0	(47)	0	1,883	0	0	0	0	9	11/01/2037.	1.....															
31416B L7 1	FN 995050 - 01/09/2037.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....90,005	90,005	95,181	95,181	0	(5,175)	0	(5,175)	0	90,005	0	0	0	0	479	09/01/2037.	1.....															
31416C JV 9	FN 995876 - 01/11/2038.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....104,792	104,792	109,819	109,819	0	(2,694)	0	(2,694)	0	104,792	0	0	0	0	805	11/01/2038.	1.....															
31417Y UH 8	FN MA0583 - 01/12/2040.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....678,538	678,538	660,673	660,673	0	17,865	0	17,865	0	678,538	0	0	0	0	1,615	12/01/2040.	1.....															
31419B BT 1	FN AE0949 - 01/02/2041.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....1,514,202	1,514,202	1,521,891	1,521,891	0	(7,689)	0	(7,689)	0	1,514,202	0	0	0	0	9,042	02/01/2041.	1.....															
31419F FW 1	FN AE4680 - 01/11/2040.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....598,136	598,136	582,412	583,134	0	15,724	0	15,724	0	598,136	0	0	0	0	1,903	11/01/2040.	1.....															
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments. ....		.....				.....9,743,539	9,743,515	9,720,651	9,750,184	0	50,653	0	50,653	0	9,744,016	0	(477)	(477)	(477)	50,753	XXX	XXX															
Bonds - Industrial and Miscellaneous																																						
00111@ AA 2	AES HAWAII INC.....		..	03/31/2017.	DIRECT.....	.....	.....355,730	355,730	323,714	323,714	0	0	0	0	0	323,714	0	32,016	32,016	32,016	6,110	06/30/2022.	5.....															
00213M AB 0	APXSEC 6.375% - 01/12/2019 CALL.....		..	02/17/2017.	SECURITY CALLED BY ISSUER...	.....	.....2,020,421	1,958,000	2,013,410	2,004,245	0	8,550	0	8,550	0	2,012,795	0	7,626	7,626	7,626	26,698	12/01/2019.	4FE.....															
007036 KD 7	ARMT 2005-4 3A1 - 25/08/2035.....		..	03/01/2017.	DIRECT.....	.....	.....17,477	17,477	17,150	17,357	0	327	0	327	0	17,477	0	0	0	0	147	08/25/2035.	1FM.....															
007643 AB 5	AER 6.375% - 30/05/2017.....		D	03/31/2017.	Morgan Stanley & Co. LLC.....	.....	.....412,960	410,000	441,700	413,648	0	(2,247)	0	(2,247)	0	411,401	0	1,559	1,559	1,559	9,076	05/30/2017.	2FE.....															
00817Y AH 1	AET 3.95% - 01/09/2020.....		..	03/29/2017.	SECURITY CALLED BY ISSUER...	.....	.....19,167,840	18,000,000	17,794,620	17,915,031	0	1,246,098	0	1,246,098	0	19,161,129	0	6,711	6,711	6,711	414,750	09/01/2020.	2FE.....															
038521 AM 2	ARMK 5.75% - 15/03/2020 CALL.....		..	03/23/2017.	SECURITY CALLED BY ISSUER...	.....	.....668,476	659,000	683,089	671,054	0	(2,578)	0	(2,578)	0	668,476	0	0	0	0	19,894	03/15/2020.	4FE.....															
03969A AF 7	ARGID FLOAT - 15/12/2019 CALL.....		D	03/09/2017.	SECURITY CALLED BY ISSUER...	.....	.....2,575,419	2,510,000	2,532,606	2,528,779	0	4,015	0	4,015	0	2,532,793	0	42,625	42,625	42,625	0	12/15/2019.	4FE.....															
04249@ AE 1	ARMY & AIR FORCE EXCHANGE SE		..	02/28/2017.	MATURITY.....	.....	.....13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	0	162,500	02/28/2017.	1.....															
05526X AC 5	BASF AG - P/T TRUST CTFS.....		D	02/16/2017.	MBS PAYMENT.....	.....	.....1,194,582	1,194,582	1,120,762	0	(30,725)	0	(30,725)	0	1,194,582	0	0	0	0	0	48,022	02/16/2021.	1.....															
05535D BF 0	BCF 1997-R2 2B1 - 25/12/2035.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....5,748	5,748	5,577	3,770	1,978	0	0	1,978	0	5,748	0	0	0	0	29	12/25/2035.	6FE.....															
05568B AA 6	BNSF 5.72% - 15/01/2024 SINK.....		..	01/15/2017.	MBS PAYMENT.....	.....	.....609,269	609,269	609,269	609,269	0	0	0	0	0	609,269	0	0	0	0	17,425	01/15/2024.	1FE.....															
05947U 4N 5	BACM 2005-6 G - 10/09/2047.....		..	01/10/2017.	MBS PAYMENT.....	.....	.....2,462,664	2,462,664	2,400,089	2,462,664	0	0	0	0	0	2,462,664	0	0	0	0	11,005	09/10/2047.	1FM.....															
05947U 4P 0	BACM 2005-6 H - 10/09/2047.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....549,194	549,194	480,734	498,279	0	18,095	0	18,095	0	498,828	0	50,366	50,366	50,366	2,672	09/10/2047.	1FM.....															
05947U 4Q 8	BACM 2005-6 J - 10/09/2047.....		..	02/01/2017.	MBS PAYMENT.....	.....	.....0	2,051,923	674,670	674,670	0	0	0	0	0	674,670	0	(674,670)	(674,670)	(674,670)	58,506	09/10/2047.	1FM.....															
05947U 6G 8	BACM 2006-1 G - 10/09/2045.....		..	01/01/2017.	MBS PAYMENT.....	.....	.....0	599,208	84,494	84,494	0	0	0	0	0	84,494	0	(84,494)	(84,494)	(84,494)	2,137	09/10/2045.	1FM.....															
05947U QA 9	BACM 2004-1 F - 10/11/2039.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....159,986	159,986	160,795	159,986	0	0	0	0	0	159,986	0	0	0	0	1,054	11/10/2039.	1FM.....															
05947U Y5 1	BACM 2005-4 E - 10/07/2045.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....37,643	37,643	37,609	37,609	0	34	0	34	0	37,643	0	0	0	0	315	07/10/2045.	1FM.....															
059511 AW 5	BACM 2007-2 G - 10/04/2049.....		..	02/10/2017.	MBS PAYMENT.....	.....	.....0	5,367,907	136,223	136,223	0	0	0	0	0	136,223	0	(136,223)	(136,223)	(136,223)	50,963	04/10/2049.	6FM.....															
07383F WL 8	BSCMS 2003-PWR2 F - 11/05/2039.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....763,943	763,943	750,523	762,040	0	13,421	0	13,421	0	763,943	0	0	0	0	7,020	05/11/2039.	1FM.....															
07387J AN 6	BSCMS 2006-PW12 D - 11/09/2038.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....55,394	55,394	55,204	55,303	0	190	0	190	0	55,394	0	0	0	0	568	09/11/2038.	4FM.....															
07387M AN 9	BSCMS 2006-PW11 E - 11/03/2039.....		..	02/01/2017.	MBS PAYMENT.....	.....	.....0	40,779	3,275	3,275	0	0	0	0	0	3,275	0	(3,275)	(3,275)	(3,275)	185	03/11/2039.	1FM.....															
07387M AP 4	BSCMS 2006-PW11 F - 11/03/2039.....		..	01/11/2017.	MATURITY.....	.....	.....0	9,000,000	455,852	455,852	0	0	0	0	0	455,852	0	(455,852)	(455,852)	(455,852)	87,311	03/11/2039.	1FM.....															
07387M AQ 2	BSCMS 2006-PW11 G - 11/03/2039.....		..	01/11/2017.	MATURITY.....	.....	.....0	6,000,000	887,400	209,611	677,789	0	0	0	0	887,400	0	(887,400)	(887,400)	(887,400)	255,468	03/11/2039.	1FM.....															
07388L AP 5	BSCMS 2006-PW13 E - 11/09/2041.....		..	03/16/2017.	AllianceBernstein Corporation.....	.....	.....3,838,793	25,433,000	20,310,458	6,386,412	13,824,973	0	0	0	13,824,973	0	20,211,384	(16,372,591)	(16,372,591)	(16,372,591)	262,144	09/11/2041.	1FM.....															
07388P AP 6	BSCMS 2006-PW14 E - 11/12/2038.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....0	873,045	121,678	121,678	0	0	0	0	0	121,678	0	(121,678)	(121,678)	(121,678)	8,749	12/11/2038.	4FM.....															
07388V AN 8	BSCMS 2007-T26 F - 12/01/2045.....		..	01/01/2017.	MBS PAYMENT.....	.....	.....0	1,618,446	222,011	94,274	127,737	0	0	127,737	0	222,011	0	(222,011)	(222,011)	(222,011)	106,835	01/12/2045.	5FM.....															
073914 WF 6	BSMSI 1997-6 3B2 - 25/06/2030.....		..	03/01/2017.	MBS PAYMENT.....	.....	.....30,704	30,704	29,025	30,704	0	0	0	0	0	30,704	0	0	0	0	66	06/25/2030.	1FM.....															
10468* AC 8	BRADY CORPORATION.....		..	03/23/2017.	MATURITY.....	.....	.....1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	0	41,878	03/23/2017.	2.....															
12189P AD 4	BNSF 6.23% - 02/07/2018 SINK.....		..	01/02/2017.	DIRECT.....	.....	.....61,288	61,288	57,218	60,827	0	4,071	0	4,071	0	61,288	0	0	0	0	0	07/02/2018.	1FE.....															
12189P AE 2	BNSF 7.16% - 02/01/2020 SINK.....		..	01/02/2017.	DIRECT.....	.....	.....1,540,998	1,540,998	1,540,998	1,540,998	0	0	0	0	0	1,540,998	0	0	0	0	55,168	01/02/2020.	1FE.....															
12189P AF 9	BNSF 7.57% - 02/01/2021 SINK.....		..	01/02/2017.	DIRECT.....	.....	.....918,043	918,043	918,043	918,043	0	0	0	0	0	918,043	0	0	0	0	34,74																	

QE05.16

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.17

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
																				11	12	13	14	15														
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)														
12543D	AR	1	CYH 5.125% - 15/08/2018 CALL.....			03/16/2017	VARIOUS.....		2,896,050	2,881,000	2,911,208	2,897,002	0	8,811	0	8,811	0	2,905,814	0	(9,765)	(9,765)	82,793	08/15/2018	3FE.....														
126171	AQ	0	COMM 2005-C6 E - 10/06/2044.....			03/01/2017	MBS PAYMENT.....		209,210	209,210	207,875	209,210	0	0	0	0	0	209,210	0	0	0	1,566	06/10/2044	1FM.....														
126171	AR	8	COMM 2005-C6 F - 10/06/2044.....			03/16/2017	MBS PAYMENT.....		11,298,782	10,852,800	5,191,579	5,191,579	0	0	0	0	0	5,191,579	0	6,107,204	6,107,204	187,247	06/10/2044	1FM.....														
126171	AS	6	COMM 2005-C6 G - 10/06/2044.....			01/01/2017	MBS PAYMENT.....		0	729,358	123,918	123,918	0	0	0	0	0	123,918	0	(123,918)	(123,918)	6,940	06/10/2044	1FM.....														
12623E	AH	4	CNHIND 3.25% - 01/02/2017.....		D	02/01/2017	MATURITY.....		254,000	254,000	254,000	254,000	0	0	0	0	0	254,000	0	0	0	4,128	02/01/2017	3FE.....														
126650	AN	0	CVS 6.204% - 10/10/2025 SINK.....			03/10/2017	MBS PAYMENT.....		57,158	57,158	57,158	57,158	0	0	0	0	0	57,158	0	0	0	592	10/10/2025	3AM.....														
126650	AQ	3	CVS 5.789% - 10/01/2026 SINK.....			03/10/2017	MBS PAYMENT.....		160,025	160,025	160,025	160,025	0	0	0	0	0	160,025	0	0	0	1,546	01/10/2026	3AM.....														
126650	BP	4	CVS 6.036% - 10/12/2028 SINK.....			03/10/2017	MBS PAYMENT.....		137,607	137,607	137,607	137,607	0	0	0	0	0	137,607	0	0	0	1,387	12/10/2028	3AM.....														
126650	BP	4	CVS 6.036% - 10/12/2028 SINK.....			03/10/2017	MBS PAYMENT.....		101,390	101,390	96,877	98,332	0	4,513	0	4,513	0	101,390	0	0	0	1,022	12/10/2028	1AM.....														
12806*	AH	4	CAITHNESS LONG ISLAND LLC-SER H.....			01/15/2017	DIRECT.....		602,818	602,818	602,818	602,818	0	0	0	0	0	602,818	0	0	0	0	01/15/2032	2FE.....														
14040H	AL	9	COF 5.25% - 21/02/2017.....			02/21/2017	MATURITY.....		10,000,000	10,000,000	9,300,000	9,987,874	0	12,127	0	12,127	0	10,000,000	0	0	0	262,500	02/21/2017	2FE.....														
171265	A#	8	CHUGACH ELECTRIC ASSOCIATION.....			03/15/2017	DIRECT.....		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,038	03/15/2032	1.....														
172967	DY	4	C 5.5% - 15/02/2017.....			02/15/2017	MATURITY.....		25,000,000	25,000,000	24,245,250	24,987,564	0	12,437	0	12,437	0	25,000,000	0	0	0	687,500	02/15/2017	2FE.....														
17307G	RE	0	CMLTI 2005-2 1A4 - 25/05/2035.....			03/01/2017	MBS PAYMENT.....		10,411	10,411	9,807	9,807	0	0	0	0	0	9,807	0	605	605	27	05/25/2035	1FM.....														
201723	AH	6	CMC 6.5% - 15/07/2017.....			02/22/2017	C.L. King & Associates, Inc.....		342,898	337,000	355,486	342,240	0	(1,413)	0	(1,413)	0	340,827	0	2,071	2,071	13,265	07/15/2017	3FE.....														
201723	AJ	2	CMC 7.35% - 15/08/2018.....			02/24/2017	Merrill Lynch & Co., Inc.....		265,625	250,000	277,031	262,276	0	(1,092)	0	(1,092)	0	261,184	0	4,441	4,441	10,004	08/15/2018	3FE.....														
203372	AN	7	COMM 4.375% - 15/06/2020 CALL.....			03/13/2017	SECURITY CALLED BY ISSUER.....		3,020,905	2,934,000	3,015,354	3,000,004	0	6,878	0	6,878	0	3,006,881	0	14,024	14,024	31,734	06/15/2020	3FE.....														
204012	AF	5	CPLT 1987-A B - 01/10/2029.....			01/04/2017	MBS PAYMENT.....		147,578	147,578	96,286	130,669	0	51,293	0	51,293	0	147,578	0	0	0	0	10/01/2029	1.....														
22160K	AC	9	COST 5.5% - 15/03/2017.....			03/15/2017	MATURITY.....		7,000,000	7,000,000	7,078,960	7,002,071	0	(2,071)	0	(2,071)	0	7,000,000	0	0	0	192,500	03/15/2017	1FE.....														
221643	AK	5	BCBCN 6.75% - 01/01/2020 CALL.....		A	03/22/2017	Cott Beverages Inc.....		1,038,919	1,005,000	1,059,138	1,038,919	0	0	0	0	0	1,038,919	0	0	0	49,182	01/01/2020	4FE.....														
22541S	M2	1	CSFB 2004-C4 E - 15/10/2039.....			03/01/2017	MBS PAYMENT.....		1,533,221	1,533,221	1,524,868	1,529,754	0	8,353	0	8,353	0	1,533,221	0	0	0	10,064	10/15/2039	1FM.....														
22545Y	AY	7	CSMC 2007-C2 J - 15/01/2049.....			03/01/2017	MBS PAYMENT.....		0	2,252	11	11	0	0	0	0	0	11	0	(11)	(11)	17	01/15/2049	1FM.....														
225470	NT	6	CSFB 2005-C6 F - 15/12/2040.....			01/15/2017	MBS PAYMENT.....		74,240	74,240	71,906	74,008	0	232	0	232	0	74,240	0	0	0	324	12/15/2040	1FM.....														
225470	NV	1	CSFB 2005-C6 G - 15/12/2040.....			03/01/2017	MBS PAYMENT.....		428,863	428,863	325,877	342,580	0	17,880	0	17,880	0	343,756	0	85,106	85,106	3,616	12/15/2040	1FM.....														
226819	C#	5	CROCKER NATL BK SF CALF-PROJECT.....			03/01/2017	MBS PAYMENT.....		3,477	3,477	2,197	3,133	0	1,280	0	1,280	0	3,477	0	0	0	43	04/01/2019	1.....														
25087*	AB	9	DETROIT INTERNATIONAL BRIDGE.....			03/02/2017	DIRECT.....		2,051,094	2,051,094	2,064,696	2,064,696	0	(4,285)	0	(4,285)	0	2,060,411	0	(9,318)	(9,318)	69,173	09/02/2017	2FE.....														
25087*	AH	6	DETROIT INTERNAT BRIDGE.....			03/02/2017	DIRECT.....		85,730	85,730	85,730	85,730	0	0	0	0	0	85,730	0	0	0	900	11/02/2023	2FE.....														
25275@	AA	1	DIAMOND STATE GENERATION.....			03/30/2017	DIRECT.....		623,808	623,808	624,190	624,190	0	0	0	0	0	623,808	0	0	0	8,141	03/30/2025	2FE.....														
25470X	AH	8	DISH 4.625% - 15/07/2017.....			03/31/2017	Merrill Lynch & Co., Inc.....		327,031	325,000	330,281	325,731	0	(370)	0	(370)	0	325,361	0	1,670	1,670	10,772	07/15/2017	3FE.....														
28932M	AA	3	WEC 5.209% - 11/02/2030 SINK.....			02/11/2017	DIRECT.....		276,379	276,379	276,379	276,379	0	0	0	0	0	276,379	0	0	0	7,198	02/11/2030	1FE.....														
28932M	AG	0	WEC 4.673% - 19/01/2031 SINK.....			01/19/2017	DIRECT.....		211,771	211,771	211,771	211,771	0	0	0	0	0	211,771	0	0	0	4,948	01/19/2031	1FE.....														
31331F	AT	8	FDX 7.84% - 30/01/2018 CALL.....			01/30/2017	DIRECT.....		1,004,384	1,004,384	1,004,384	1,004,384	0	0	0	0	0	1,004,384	0	0	0	39,383	01/30/2018	3AM.....														
316773	CF	5	FITB 5.45% - 15/01/2017.....			01/15/2017	MATURITY.....		12,000,000	12,000,000	12,011,760	12,000,064	0	(64)	0	(64)	0	12,000,000	0	0	0	327,000	01/15/2017	2FE.....														
319963	BE	3	FDC 6.75% - 01/11/2020 CALL.....			02/03/2017	SECURITY CALLED BY ISSUER.....		4,668,415	4,516,000	4,746,648	4,677,394	0	(9,212)	0	(9,212)	0	4,668,182	0	233	233	72,658	11/01/2020	3FE.....														
361849	D8	2	GMACC 2004-C1 F - 10/03/2038.....			03/01/2017	DIRECT.....		126,982	126,982	127,609	126,982	0	0	0	0	0	126,982	0	0	0	1,159	03/10/2038	1FM.....														
36828Q	MP	8	GECMC 2005-C2 H - 10/05/2043.....			03/01/2017	DIRECT.....		202,328	202,328	196,971	202,328	0	0	0	0	0	202,328	0	0	0	1,948	05/10/2043	1FM.....														
36828Q	SJ	6	GECMC 2006-C1 E - 10/03/2044.....			01/10/2017	MATURITY.....		0	3,000,000	437,811	106,202	0	0	0	331,609	0	437,811	0	(437,811)	(437,811)	17,822	03/10/2044	6FM.....														
38119#	AC	8	GOLDEN SPREAD ELECTRIC CO-OPER.....			02/10/2017	DIRECT.....		372,922	372,922	372,922	372,922	0	0	0	0	0	372,922	0	0	0	8,178	08/10/2031	1.....														
396789	LT	4	GCCFC 2005-GG5 F - 10/04/2037.....			03/01/2017	MBS PAYMENT.....		0	240,663	16,730	10,731	0	5,998	0	5,998	0	16,730	0	(16,730)	(16,730)	0	04/10/2037	1FM.....														
404119	BL	2	HCA 8% - 01/10/2018.....			02/28/2017	State Street Bank.....		136,250	125,000	145,000	135,274	0	(921)	0	(921)	0	134,353	0	1,897	1,897	4,222	10/01/2018	4FE.....														
406216	AV	3	HAL 5.9% - 15/09/2018.....			03/15/2017	SECURITY CALLED BY ISSUER.....		14,795,450	14,443,000	14,525,502	14,460,608	0	334,841	0	334,841	0	14,795,450	0	0	0	426,069	09/15/2018	2FE.....														
406216	AX	9	HAL 6.15% - 15/09/2019.....			</																																

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.18

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
42806L AA 9	HERCRE 7.5% - 01/06/2022 CALL.....				03/10/2017.	SECURITY CALLED BY ISSUER...		72,100	70,000	75,863	0	0	(3,458)	0	(3,458)	0	72,405	0	(305)	(305)	1,458	06/01/2022.	4FE.....
432891 AD 1	HLT 5.625% - 15/10/2021 CALL.....				03/22/2017.	SECURITY CALLED BY ISSUER...		2,721,460	2,647,000	2,745,530	2,737,230	0	(15,770)	0	(15,770)	0	2,721,460	0	0	0	65,348	10/15/2021.	3FE.....
44919* AC 2	I 595 EXPRESS LLC - SR SECURED.....				03/31/2017.	DIRECT.....		164,466	164,466	164,466	164,466	0	0	0	0	0	164,466	0	0	0	2,731	12/31/2031.	1FE.....
44919P AF 9	IAC 4.875% - 30/11/2018 CALL.....				01/21/2017.	SECURITY CALLED BY ISSUER...		74,186	73,000	73,913	73,632	0	281	0	281	0	73,913	0	274	274	514	11/30/2018.	3FE.....
44967# AD 7	IMC HOME EQ LOAN TRUST-MTG				03/31/2017.	MBS PAYMENT.....		1,089	1,089	1,089	1,089	0	0	0	0	0	1,089	0	0	0	15	07/25/2025.	1.....
44986U AC 3	INEGRP 5.875% - 15/02/2019 CALL.....			D	03/01/2017.	SECURITY CALLED BY ISSUER...		2,496,137	2,460,000	2,528,375	2,504,620	0	(8,483)	0	(8,483)	0	2,496,137	0	0	0	79,087	02/15/2019.	4FE.....
451102 BA 4	IEP 3.5% - 15/03/2017 CALL.....				02/17/2017.	SECURITY CALLED BY ISSUER...		3,374,000	3,374,000	2,310,157	3,376,061	0	(3,132)	0	(3,132)	0	3,373,960	0	40	40	34,272	03/15/2017.	3FE.....
459745 GG 4	AER 8.75% - 15/03/2017.....			D	03/15/2017.	MATURITY.....		125,000	125,000	148,750	126,364	0	(1,364)	0	(1,364)	0	125,000	0	0	0	5,469	03/15/2017.	2FE.....
46625M 3S 6	JPMCC 2004-C2 E - 15/05/2041.....				01/15/2017.	MBS PAYMENT.....		2,157,588	2,157,588	2,087,649	2,157,588	0	0	0	0	0	2,157,588	0	0	0	10,031	05/15/2041.	1FM.....
46625M 3Z 0	JPMCC 2004-C2 G - 15/05/2041.....				03/01/2017.	MBS PAYMENT.....		430,315	430,315	426,718	429,151	0	3,597	0	3,597	0	430,315	0	0	0	2,669	05/15/2041.	1FM.....
46625M PV 5	JPMCC 2002-C2 G - 12/12/2034.....				03/01/2017.	MBS PAYMENT.....		252,081	254,169	11,919	11,919	0	0	0	0	0	11,919	0	240,162	240,162	4,082	12/12/2034.	1FM.....
46625M RL 5	JPMCC 2002-C3 F - 12/07/2035.....				03/01/2017.	MBS PAYMENT.....		51,252	51,252	30,902	30,902	0	0	0	0	0	30,902	0	20,350	20,350	524	07/12/2035.	1FM.....
46625Y QV 8	JPMCC 2005-CB12 AJ - 12/09/2037.....				03/01/2017.	MBS PAYMENT.....		1,320,957	1,320,957	1,320,957	1,320,957	0	0	0	0	0	1,320,957	0	0	0	5,843	09/12/2037.	1FM.....
46625Y SU 8	JPMCC 2005-LDP3 F - 15/08/2042.....				03/01/2017.	MBS PAYMENT.....		252,522	252,522	215,120	219,066	0	0	0	0	0	219,066	0	33,456	33,456	2,303	08/15/2042.	1FM.....
46629M AU 9	JPMCC 2006-LDP8 F - 15/05/2045.....				01/01/2017.	MBS PAYMENT.....		0	742,876	118,286	118,286	0	0	0	0	0	118,286	0	(118,286)	(118,286)	3,648	05/15/2045.	1FM.....
46629M AV 7	JPMCC 2006-LDP8 G - 15/05/2045.....				01/15/2017.	MATURITY.....		0	4,160,000	207,903	207,903	0	0	0	0	0	207,903	0	(207,903)	(207,903)	30,545	05/15/2045.	1FM.....
46648@ AP 4	JM HUBER CORP.....				02/01/2017.	SECURITY CALLED BY ISSUER...		5,403,185	6,666,667	5,403,185	5,403,185	0	0	0	0	0	5,403,185	0	0	0	127,778	02/01/2018.	3.....
48666K AP 4	KBH 9.1% - 15/09/2017.....				01/13/2017.	SECURITY CALLED BY ISSUER...		406,558	386,000	434,420	402,502	0	3,426	0	3,426	0	405,929	0	630	630	11,514	09/15/2017.	4FE.....
49228R AE 3	BRKHEC 4.893% - 30/04/2018 SINK.....				03/31/2017.	MBS PAYMENT.....		148,518	148,518	145,779	147,997	0	2,739	0	2,739	0	148,518	0	0	0	1,831	04/30/2018.	1FE.....
50181Q AA 6	LCORA 6.625% - 15/09/2019 SINK.....				03/15/2017.	SECURITY CALLED BY ISSUER...		775,278	775,278	857,457	791,534	0	(1,092)	0	(1,092)	0	790,442	0	(15,164)	(15,164)	25,681	09/15/2019.	1FE.....
50540R AL 6	LH 3.75% - 23/08/2022 CALL.....				03/03/2017.	AllianceBernstein Corporation.....		9,875,298	9,715,000	9,759,136	9,741,314	0	(569)	0	(569)	0	9,740,745	0	134,553	134,553	197,336	08/23/2022.	2FE.....
52108H V6 8	LBUBS 2004-C8 G - 15/12/2039.....				03/11/2017.	MBS PAYMENT.....		92,800	92,800	91,155	92,800	0	0	0	0	0	92,800	0	0	0	927	12/15/2039.	1FM.....
52108M DS 9	LBUBS 2006-C1 G - 15/02/2041.....				03/11/2017.	MBS PAYMENT.....		0	13,206	298	298	0	0	0	0	0	298	0	(298)	(298)	78	02/15/2041.	1FM.....
52736R BD 3	LEVI 6.875% - 01/05/2022 CALL.....				03/02/2017.	Levi Strauss & Co.....		2,430,707	2,336,000	2,500,008	2,446,368	0	(15,660)	0	(15,660)	0	2,430,707	0	0	0	54,426	05/01/2022.	3FE.....
532457 QB 3	LLY 5.2% - 15/03/2017.....				03/15/2017.	MATURITY.....		5,000,000	5,000,000	4,955,850	4,998,849	0	1,151	0	1,151	0	5,000,000	0	0	0	130,000	03/15/2017.	1FE.....
56081# AJ 9	MAJOR LEAGUE BASEBALL TRUST.....				02/10/2017.	SECURITY CALLED BY ISSUER...		879,479	879,479	879,479	879,479	0	0	0	0	0	879,479	0	0	0	0	12/10/2017.	1FE.....
581557 AV 7	MCK 5.7% - 01/03/2017.....				03/01/2017.	MATURITY.....		22,700,000	22,700,000	24,683,299	22,755,096	0	(55,096)	0	(55,096)	0	22,700,000	0	0	0	646,950	03/01/2017.	2FE.....
58445M AP 7	MCCC 7.25% - 15/02/2022 CALL.....				02/15/2017.	SECURITY CALLED BY ISSUER...		1,592,716	1,537,000	1,628,195	1,599,119	0	(6,402)	0	(6,402)	0	1,592,716	0	0	0	55,716	02/15/2022.	4FE.....
591709 AL 4	TMUS 6.625% - 15/11/2020 CALL.....			D	02/10/2017.	SECURITY CALLED BY ISSUER...		1,685,410	1,649,000	1,690,520	1,676,023	0	856	0	856	0	1,676,879	0	8,531	8,531	26,098	11/15/2020.	3FE.....
59549P AA 6	MDST 1995-4 A - 01/04/2030.....				01/01/2017.	MBS PAYMENT.....		269,908	269,908	269,866	269,908	0	0	0	0	0	269,908	0	0	0	5,621	04/01/2030.	1FE.....
616912 AA 9	MORBER 7.802% - 31/03/2019 SINK.....				03/31/2017.	MBS PAYMENT.....		813,012	813,012	829,272	815,998	0	(16,260)	0	(16,260)	0	813,012	0	0	0	31,716	03/31/2019.	1FE.....
61745M 3P 6	MSC 2005-HQ5 F - 14/01/2042.....				03/01/2017.	MBS PAYMENT.....		23,974	23,974	24,075	23,974	0	0	0	0	0	23,974	0	0	0	202	01/14/2042.	1FM.....
61745M 6T 5	MSC 2005-HQ6 H - 13/08/2042.....				03/01/2017.	MBS PAYMENT.....		40,166	40,166	35,184	35,372	0	246	0	246	0	35,430	0	4,736	4,736	392	08/13/2042.	1FM.....
61746W HM 5	MSDWC 2001-TOP3 E - 15/07/2033.....				03/01/2017.	MBS PAYMENT.....		158,926	158,926	168,248	159,069	0	(9,014)	0	(9,014)	0	158,926	0	0	0	2,032	07/15/2033.	1FM.....
61750H AP 1	MSC 2006-HQ10 F - 12/11/2041.....				01/01/2017.	MBS PAYMENT.....		0	2,999	107	107	0	0	0	0	0	107	0	(107)	(107)	0	11/12/2041.	3FM.....
61755B AN 4	MSC 2007-HQ12 E - 12/04/2049.....				03/16/2017.	AllianceBernstein Corporation.....		4,978,125	5,000,000	53,326	53,326	0	0	0	0	0	53,326	0	4,924,799	4,924,799	88,477	04/12/2049.	1FM.....
62947Q AM 0	NXPI 5.75% - 15/02/2021 CALL.....			D	03/09/2017.	SECURITY CALLED BY ISSUER...		684,119	665,000	699,913	686,234	0	(2,115)	0	(2,115)	0	684,119	0	0	0	21,774	02/15/2021.	3FE.....
649705 JJ 0	NYCID 1996-1 A - 11/09/2018.....				03/11/2017.	DIRECT.....		452,557	452,557	507,009	452,557	0	(36,435)	0	(36,435)	0	452,557	0	0	0	6,654	09/11/2018.	3.....
65336Y AJ 2	NXST 6.875% - 15/11/2020 CALL.....				02/27/2017.	SECURITY CALLED BY ISSUER...		4,706,429	4,550,000	4,760,688	4,714,630	0	(8,201)	0	(8,201)	0	4,706,429	0	0	0	89,499	11/15/2020.	4FE.....
65504L AC 1	NE 4.9% - 01/08/2020.....			D	02/14/2017.	The Goldman Sachs Group, Inc.....		2,292,000	2,292,000	2,314,069	2,301,118	0	(250)	0	(250)	0	2,300,869	0	(8,869)	(8,869)	61,145	08/01/2020.	3FE.....
68209# AB 8	OMEGA LEASING(US)(NO 2)LLC.....				01/12/2017.	DIRECT.....		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	755	07/12/2017.	1.....
690768 BF 2	OI 7.8% - 15/05/2018.....				03/15/2017.	Owens-Illinois, Inc.....		1,266,074	1,198,000	1,326,469	1,278,085	0	(12,012)	0	(12,012)	0	1,266,074	0	0	0	31,148	05/15/2018.	3FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69349L	AA	6	PNC 5.25% - 15/01/2017.....	..	01/15/2017.	MATURITY.....	.....	..47,500,000	47,500,000	47,458,200	47,499,810	0	24	0	24	0	47,499,834	0	166	166	..1,246,875	01/15/2017.	1FE.....
737446	AE	4	POST 6.75% - 01/12/2021 CALL.....	..	03/08/2017.	SECURITY CALLED BY ISSUER.....	.....	.....6,336,898	5,911,000	6,308,651	6,248,763	0	46,609	0	46,609	0	6,295,373	0	41,525	41,525	108,615	12/01/2021.	4FE.....
74112B	AJ	4	PBH 5.375% - 15/12/2021 CALL.....	..	01/17/2017.	State Street Bank.....	.....	.....1,004,250	975,000	1,007,950	1,007,056	0	894	0	894	0	1,007,950	0	(3,700)	(3,700)	5,095	12/15/2021.	4FE.....
743947	AB	9	PHMS 1992-C 2B1 - 28/08/2022.....	..	03/01/2017.	DIRECT.....	.....	.....23	23	22	23	0	1	0	1	0	23	0	0	0	0	08/28/2022.	1FM.....
744533	BK	5	AEP 5.15% - 01/12/2019.....	..	02/23/2017.	AllianceBernstein Corporation.....	.....	.....21,788,919	20,150,000	20,365,088	20,225,397	0	(4,489)	0	(4,489)	0	20,220,908	0	1,568,011	1,568,011	245,777	12/01/2019.	2FE.....
749618	AA	2	RNBTR 7.02% - 15/07/2017 SINK.....	..	01/16/2017.	DIRECT.....	.....	.....1,679,971	1,679,971	1,686,910	1,679,971	0	0	0	0	0	1,679,971	0	0	0	58,963	07/15/2017.	1FE.....
754427	AA	0	RAVVOD 5.996% - 15/01/2019 SINK.....	D	01/15/2017.	DIRECT.....	.....	.....2,159,834	2,159,834	2,159,834	2,159,834	0	0	0	0	0	2,159,834	0	0	0	51,801	01/15/2019.	2.....
76111X	WD	1	RFMSI 2005-SA3 3A - 25/08/2035.....	..	03/01/2017.	DIRECT.....	.....	.....11,805	11,934	11,178	11,178	0	0	0	0	0	11,178	0	627	627	81	08/25/2035.	1FM.....
78390X	AA	9	LDOS 4.45% - 01/12/2020 CALL.....	..	02/23/2017.	AllianceBernstein Corporation.....	.....	.....16,260,438	15,615,000	15,577,177	15,596,964	0	93	0	93	0	15,597,057	0	663,380	663,380	167,405	12/01/2020.	2FE.....
79548K	KP	2	SBM7 1994-4A A - 25/04/2024.....	..	03/01/2017.	DIRECT.....	.....	.....306	306	312	306	0	0	0	0	0	306	0	0	0	1	04/25/2024.	1FM.....
832248	AQ	1	SFD 7.75% - 01/07/2017.....	D	02/01/2017.	Smithfield Foods, Inc.....	.....	.....2,270,593	2,229,000	2,444,696	2,279,204	0	(8,611)	0	(8,611)	0	2,270,593	0	0	0	100,769	07/01/2017.	2FE.....
832248	AV	0	SFD 6.625% - 15/08/2022 CALL.....	D	02/21/2017.	SECURITY CALLED BY ISSUER.....	.....	.....920,843	870,000	924,375	915,938	0	4,861	0	4,861	0	920,799	0	44	44	29,939	08/15/2022.	2FE.....
83545G	AV	4	SAH 7% - 15/07/2022 CALL.....	..	03/27/2017.	SECURITY CALLED BY ISSUER.....	.....	.....1,986,810	1,884,000	1,993,733	1,973,932	0	12,161	0	12,161	0	1,986,093	0	717	717	92,682	07/15/2022.	4FE.....
84055*	AA	6	SOUTH TEXAS ELECTRIC CO-OP INC.....	..	01/01/2017.	DIRECT.....	.....	.....882,353	882,353	882,353	882,353	0	0	0	0	0	882,353	0	0	0	23,868	01/01/2028.	1.....
852061	AP	5	S 9.125% - 01/03/2017.....	D	03/01/2017.	MATURITY.....	.....	.....1,252,000	1,252,000	1,375,390	1,263,246	0	(11,246)	0	(11,246)	0	1,252,000	0	0	0	29,519	03/01/2017.	4FE.....
85571N	AB	5	STRZA 5% - 15/09/2019 CALL.....	..	01/06/2017.	SECURITY CALLED BY ISSUER.....	.....	.....648,000	640,000	650,839	642,256	0	4,695	0	4,695	0	646,951	0	1,049	1,049	9,956	09/15/2019.	3FE.....
858271	AA	7	SRTCO 4.71% - 30/06/2017 SINK.....	..	03/31/2017.	DIRECT.....	.....	.....175,333	175,333	175,333	175,333	0	0	0	0	0	175,333	0	0	0	138	06/30/2017.	2FE.....
86680W	AA	3	SFD 5.25% - 01/08/2018 CALL.....	D	02/21/2017.	SECURITY CALLED BY ISSUER.....	.....	.....724,170	717,000	728,805	722,004	0	2,102	0	2,102	0	724,106	0	65	65	21,017	08/01/2018.	2FE.....
86787G	AD	4	STI 5.2% - 17/01/2017.....	..	01/17/2017.	MATURITY.....	.....	.....5,000,000	5,000,000	4,769,200	4,998,715	0	1,285	0	1,285	0	5,000,000	0	0	0	130,000	01/17/2017.	2FE.....
87264A	AB	1	TMUS 5.25% - 01/09/2018 CALL.....	D	03/06/2017.	SECURITY CALLED BY ISSUER.....	.....	.....790,241	780,000	800,200	788,740	0	1,485	0	1,485	0	790,225	0	16	16	21,158	09/01/2018.	3FE.....
88031J	AB	2	TENGE0 9.5% - 01/02/2030 SINK.....	..	02/01/2017.	DIRECT.....	.....	.....515,700	515,700	552,150	536,344	0	(36,450)	0	(36,450)	0	515,700	0	0	0	24,496	02/01/2030.	2FE.....
88031V	AA	7	TENGAT 6.052% - 30/12/2023 SINK.....	..	03/30/2017.	DIRECT.....	.....	.....122,583	122,583	122,583	122,583	0	0	0	0	0	122,583	0	0	0	1,855	12/30/2023.	2FE.....
881609	AY	7	TSO 4.25% - 01/10/2017 CALL.....	..	03/29/2017.	State Street Bank.....	.....	.....634,924	630,000	666,225	635,933	0	(2,181)	0	(2,181)	0	633,752	0	1,172	1,172	9,143	10/01/2017.	3FE.....
88632#	AA	5	CVS CORP (MELVILLE)-GTD LEASED	..	03/20/2017.	DIRECT.....	.....	.....312,011	312,011	312,011	312,011	0	0	0	0	0	312,011	0	0	0	3,321	03/20/2018.	2.....
90363@	AB	6	USTA NATIONAL TENNIS CENTER.....	..	01/08/2017.	DIRECT.....	.....	.....24,843	24,843	24,843	24,843	0	0	0	0	0	24,843	0	0	0	0	09/08/2039.	1.....
90783W	AA	1	UNP 5.866% - 02/07/2030 SINK.....	..	01/02/2017.	DIRECT.....	.....	.....287,568	287,568	288,164	287,861	0	(596)	0	(596)	0	287,568	0	0	0	8,434	07/02/2030.	1FE.....
911551	AA	7	USARMY 7.467% - 01/05/2032 SINK.....	D	03/01/2017.	DIRECT.....	.....	.....334,444	334,444	334,444	334,444	0	0	0	0	0	334,444	0	0	0	4,171	05/01/2032.	1.....
92783#	AA	4	VIRGINIA INTERNATIONAL GATEWAY.....	..	03/31/2017.	DIRECT.....	.....	.....27,491	27,491	27,491	27,491	0	0	0	0	0	27,491	0	0	0	270	06/30/2030.	1FE.....
928958	AA	5	ETR 8.09% - 02/01/2017 CALL.....	..	01/02/2017.	MATURITY.....	.....	.....6,727,899	6,727,899	6,727,899	6,727,899	0	0	0	0	0	6,727,899	0	0	0	272,146	01/02/2017.	3AM.....
92966*	AA	7	WABASH VALLEY POWER ASSOC.....	..	01/31/2017.	DIRECT.....	.....	.....136,827	136,827	128,831	132,830	0	7,996	0	7,996	0	136,827	0	0	0	1,738	04/30/2024.	1.....
92966*	AG	4	WABASH VALLEY POWER ASSOC.....	..	01/30/2017.	DIRECT.....	.....	.....142,737	142,737	142,737	142,737	0	0	0	0	0	142,737	0	0	0	2,191	01/31/2028.	1.....
929766	MZ	3	WBCMT 2003-C9 F - 15/12/2035.....	..	03/01/2017.	DIRECT.....	.....	.....39,344	34,611	19,380	19,380	0	0	0	0	0	19,380	0	19,964	19,964	357	12/15/2035.	1FM.....
929766	S9	5	WBCMT 2005-C18 G - 15/04/2042.....	..	03/01/2017.	DIRECT.....	.....	.....19,485	19,485	11,322	11,322	0	0	0	0	0	11,322	0	8,163	8,163	54	04/15/2042.	1FM.....
92978P	AS	8	WBCMT 2006-C29 H - 15/11/2048.....	..	01/15/2017.	MATURITY.....	.....	.....0	5,000,000	136,740	82,840	53,901	0	0	53,901	0	136,740	0	(136,740)	(136,740)	35,597	11/15/2048.	6FM.....
97181#	KG	7	UNION PACIFIC RAILROAD.....	..	03/29/2017.	DIRECT.....	.....	.....382,560	382,560	382,560	382,560	0	0	0	0	0	382,560	0	0	0	11,190	03/29/2024.	1.....
G1591#	AD	4	BRITVIC PLC - SENIOR NOTE SERIES D.....	D	02/20/2017.	MATURITY.....	.....	.....15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	444,958	02/20/2017.	2.....
G4146*	AB	6	GROUP 4 SECURICOR PLC.....	D	03/01/2017.	MATURITY.....	.....	.....14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	410,200	03/01/2017.	2.....
Q1296#	AB	5	CFS RETAIL PROPERTY TRUST.....	D	02/07/2017.	MATURITY.....	.....	.....14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	376,600	02/07/2017.	1.....
00084@	AA	5	ABPCI DIRECT LENDING FUNDING III.....	..	03/02/2017.	DIRECT.....	.....	.....40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	531,586	06/30/2026.	1FE.....
07712#	AA	8	BEERS ENTERPRISES LLC.....	..	03/31/2017.	DIRECT.....	.....	.....22,451	22,451	22,910	22,443	0	8	0	8	0	22,451	0	0	0	493	11/04/2021.	3FE.....
23809#	AA	9	DATAMENTORS LLC.....	..	03/31/2017.	DIRECT.....	.....	.....21,553	21,553	21,993	21,430	0	123	0	123	0	21,553	0	0	0	519	11/21/2021.	2FE.....
25616*	AA	1	DOCUTECH CORPORATION.....	..	01/31/2017.	DIRECT.....	.....	.....65,003	65,003	66,330	64,960	0	43	0	43	0	65,003	0	0	0	2,316	07/26/2021.	3FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26984#	AA	9	EAGLE RX, INC.....	..	03/31/2017.	DIRECT.....	.....	.....39,391	39,391	39,589	39,371	0	20	0	20	0	39,391	0	0	0	690	08/15/2019.	2FE.....
29090@	AB	4	EMERGENCY COMMUNICATIONS.....	..	03/31/2017.	DIRECT.....	.....	.....5,919,648	5,889,652	5,885,976	5,885,976	0	0	0	0	0	5,885,976	0	33,672	33,672	0	06/12/2021.	3FE.....
30287*	AB	7	FQSR, LLC.....	..	03/31/2017.	DIRECT.....	.....	.....17,695	17,695	17,695	17,695	0	0	0	0	0	17,695	0	0	0	0	03/24/2021.	2FE.....
42222L	A*	8	HEALTHTRONICS, INC.....	..	03/31/2017.	DIRECT.....	.....	.....15,395	15,395	15,551	15,300	0	95	0	95	0	15,395	0	0	0	274	03/08/2021.	2FE.....
48237@	AA	0	K2 TOWERS, LLC.....	..	01/25/2017.	DIRECT.....	.....	.....836,624	836,624	843,754	834,353	0	2,271	0	2,271	0	836,624	0	0	0	25,958	11/16/2020.	3FE.....
49373#	AA	0	KIBO SOFTWARE, INC.....	..	03/31/2017.	DIRECT.....	.....	.....42,500	42,500	43,356	42,362	0	138	0	138	0	42,500	0	0	0	872	12/18/2020.	3FE.....
64112#	AA	5	NETDOCUMENTS SOFTWARE INC.....	..	03/28/2017.	DIRECT.....	.....	.....8,402,455	8,402,455	8,617,902	8,379,964	0	22,491	0	22,491	0	8,402,455	0	0	0	450	03/27/2022.	3.....
74276*	AA	0	PRIORITY PAYMENT SYSTEMS.....	..	03/31/2017.	DIRECT.....	.....	.....58,583	58,583	59,175	58,331	0	252	0	252	0	58,583	0	0	0	1,007	01/03/2023.	1Z.....
74348#	AA	0	PROJECT ALPHA INTERMEDIATE.....	..	03/31/2017.	DIRECT.....	.....	.....13,618	13,618	13,896	13,608	0	10	0	10	0	13,618	0	0	0	322	08/22/2022.	3FE.....
74614#	AA	7	PURCHASING POWER, LLC.....	..	03/31/2017.	DIRECT.....	.....	.....416,944	416,944	424,371	416,617	0	327	0	327	0	416,944	0	0	0	7,220	12/01/2021.	3FE.....
78395#	AA	3	FLEISCHMANN'S VINEGAR CO INC.....	..	03/31/2017.	DIRECT.....	.....	.....23,489	23,489	23,726	23,468	0	21	0	21	0	23,489	0	0	0	2,218	10/03/2022.	3FE.....
83605Q	A*	8	SOULCYCLE INC.....	..	03/31/2017.	DIRECT.....	.....	.....12,710	12,710	12,969	12,633	0	77	0	77	0	12,710	0	0	0	162	01/05/2022.	4FE.....
84754*	AA	0	ELITE COMFORT SOLUTIONS.....	..	03/31/2017.	DIRECT.....	.....	.....60,131	60,131	61,047	60,121	0	10	0	10	0	60,131	0	0	0	1,186	01/15/2021.	2FE.....
87292#	AA	8	TPI COMPOSITES, INC.....	..	03/31/2017.	DIRECT.....	.....	.....83,713	83,713	85,421	82,034	0	1,679	0	1,679	0	83,713	0	0	0	1,446	12/29/1930.	3FE.....
89188#	AA	1	TOWERPOINT INVESTMENTS LLC.....	..	03/31/2017.	DIRECT.....	.....	.....860,057	860,057	860,057	860,057	0	0	0	0	0	860,057	0	0	0	45,631	07/17/2017.	5*.....
89188*	AA	5	TOWERPOINT ACQUISITIONS LLC.....	..	03/31/2017.	DIRECT.....	.....	.....1,797,663	1,797,663	1,797,663	1,797,663	0	0	0	0	0	1,797,663	0	0	0	0	07/17/2017.	5*.....
91132#	AA	4	UNITED PF HOLDINGS, LLC.....	..	03/31/2017.	DIRECT.....	.....	.....23,561	23,561	24,165	23,516	0	45	0	45	0	23,561	0	0	0	483	11/02/2021.	2FE.....
AH0893	99	2	REALD INC.....	..	03/31/2017.	DIRECT.....	.....	.....1,802	1,802	1,802	1,787	0	15	0	15	0	1,802	0	0	0	0	03/22/2021.	3FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								463,672,289	530,906,365	470,522,452	453,390,205	15,023,985	1,886,837	0	16,910,822	0	471,577,353	0	(7,905,064)	(7,905,064)	11,741,186	XXX	XXX
Bonds - Hybrid Securities																							
01039X	AA	8	SO 4.24761% VAR - 01/10/2042 CALL.....	..	02/23/2017.	Jefferies LLC.....	.....	.....15,881,250	16,500,000	15,542,769	0	0	0	0	0	0	15,542,769	0	338,481	338,481	271,552	10/01/2042.	1FE.....
4899999. Total - Bonds - Hybrid Securities.....								15,881,250	16,500,000	15,542,769	0	0	0	0	0	0	15,542,769	0	338,481	338,481	271,552	XXX	XXX
8399997. Total - Bonds - Part 4.....								1,282,038,564	1,443,675,482	1,280,691,070	640,735,016	15,023,985	2,761,656	0	17,785,641	4,360,413	1,292,367,263	(4,298,142)	(6,030,555)	(10,328,697)	19,454,555	XXX	XXX
8399999. Total - Bonds.....								1,282,038,564	1,443,675,482	1,280,691,070	640,735,016	15,023,985	2,761,656	0	17,785,641	4,360,413	1,292,367,263	(4,298,142)	(6,030,555)	(10,328,697)	19,454,555	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
068323	10	4	BARRACUDA NETWORKS INC XNYS.....	..	01/11/2017.	DIRECT.....	.....	.....6,182,000	140,996	XXX	140,996	0	0	0	0	0	140,996	0	0	0	0	XXX	L.....
516806	10	6	LAREDO PETROLEUM INC XNYS USD...	..	03/06/2017.	DIRECT.....	.....	.....33,000,000	474,548	XXX	476,855	0	0	0	0	0	476,855	0	(2,307)	(2,307)	0	XXX	L.....
92529L	10	2	VERSARTIS INC XNGS USD.....	..	03/02/2017.	DIRECT.....	.....	.....15,384,000	339,741	XXX	339,298	0	0	0	0	0	339,298	0	443	443	0	XXX	L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								955,285	XXX	957,149	0	0	0	0	0	0	957,149	0	(1,864)	(1,864)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																							
				..				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L.....
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4.....								955,285	XXX	957,149	0	0	0	0	0	0	957,149	0	(1,864)	(1,864)	0	XXX	XXX
9799999. Total - Common Stocks.....								955,285	XXX	957,149	0	0	0	0	0	0	957,149	0	(1,864)	(1,864)	0	XXX	XXX
9899999. Total - Preferred and Common Stocks.....								955,285	XXX	957,149	0	0	0	0	0	0	957,149	0	(1,864)	(1,864)	0	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....								1,282,993,849	XXX	1,281,648,219	640,735,016	15,023,985	2,761,656	0	17,785,641	4,360,413	1,293,324,412	(4,298,142)	(6,032,419)	(10,330,561)	19,454,555	XXX	XXX

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
339294 SPTR 032312 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	03/23/2012	03/27/2012	..10,350	..46,970,505	3,031.5600	..8,790,255	0	0	1,903,332	..	1,903,332	(735,828)	0	0	0	523,417	.....	001.....
339346 SPTR 032612 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	03/26/2012	03/28/2012	..15,000	..68,073,195	3,084.5200	..12,581,825	0	0	2,908,206	..	2,908,206	..(1,102,638)	0	0	0	758,575	.....	001.....
339779 SPTR 032912 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	03/29/2012	04/02/2012	..10,380	..47,106,651	3,015.0000	..8,677,369	0	0	1,877,143	..	1,877,143	(730,138)	0	0	0	524,934	.....	001.....
340333 SPTR 040212 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	04/02/2012	04/04/2012	..10,864	..49,303,146	3,086.0000	..9,045,584	0	0	2,129,904	..	2,129,904	(802,136)	0	0	0	551,528	.....	001.....
341033 SPTR 040512 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	04/05/2012	04/10/2012	..15,136	..68,690,392	3,036.0000	..12,489,016	0	0	2,831,657	..	2,831,657	..(1,082,110)	0	0	0	769,243	.....	001.....
371613 SPTR 09132012 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	09/13/2012	09/18/2012	..10,000	..45,382,130	3,052.0000	..8,755,500	0	0	2,103,966	..	2,103,966	(743,278)	0	0	0	530,094	.....	001.....
371624 SPTR 09132012 02 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/14/2012	09/18/2012	..10,000	..45,382,130	3,110.0000	..8,761,400	0	0	2,223,035	..	2,223,035	(769,160)	0	0	0	530,227	.....	001.....
371628 SPTR 09132012 03 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/14/2012	09/18/2012	..10,000	..45,382,130	3,110.0000	..8,760,000	0	0	2,223,035	..	2,223,035	(769,160)	0	0	0	530,227	.....	001.....
372684 SPTR 09172012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/17/2012	09/19/2012	..10,000	..45,382,130	3,089.3900	..8,823,100	0	0	2,186,952	..	2,186,952	(760,687)	0	0	0	530,892	.....	001.....
373299 SPTR 09182012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	09/18/2012	09/20/2012	..10,000	..45,382,130	3,060.0000	..8,728,400	0	0	2,127,359	..	2,127,359	(747,648)	0	0	0	530,892	.....	001.....
373567 SPTR 09192012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/19/2012	09/21/2012	..10,000	..45,382,130	3,053.0000	..8,703,400	0	0	2,113,311	..	2,113,311	(744,544)	0	0	0	530,892	.....	001.....
373593 SPTR 09192012 02 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/19/2012	09/21/2012	..10,000	..45,382,130	3,053.0000	..8,703,400	0	0	2,113,311	..	2,113,311	(744,544)	0	0	0	530,892	.....	001.....
375229 SPTR 09272012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/27/2012	10/01/2012	..10,000	..45,382,130	2,988.3400	..8,675,800	0	0	1,994,573	..	1,994,573	(718,151)	0	0	0	531,954	.....	001.....
377411 SPTR 100512 P 3072.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	10/05/2012	10/10/2012	..10,000	..45,382,130	3,072.0000	..8,754,000	0	0	2,170,041	..	2,170,041	(756,321)	0	0	0	533,013	.....	001.....
377980 SPTR 10112012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	10/11/2012	10/15/2012	..10,000	..45,382,130	2,993.0000	..8,593,000	0	0	2,020,043	..	2,020,043	(722,155)	0	0	0	533,807	.....	001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										138,842,048	0	0	32,925,868	XX	32,925,868	(11,928,500)	0	0	0	8,440,588	XXX	XXX
Purchased Options - Hedging Other - Collars																						
660175 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/21/2017	..3,455	0	2,256.3400	(3,455)	0	0	(377,801)	..	(377,801)	(186,408)	0	0	0	0	.....	003.....
660176 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/21/2017	..3,455	0	1,560.5500	(3,455)	0	0	(470)	..	(470)	6,672	0	0	0	0	.....	003.....
660177 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/21/2017	..3,455	..8,163,285	2,080.7300	169,884	0	0	975,905	..	975,905	339,799	0	0	0	9,790	.....	003.....
667106 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/20/2016	05/19/2017	..3,937	0	2,052.3200	499,102	0	0	1,221,323	..	1,221,323	377,486	0	0	0	0	.....	003.....
667107 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/20/2016	05/19/2017	..3,937	0	1,539.2400	(139,543)	0	0	(1,473)	..	(1,473)	11,627	0	0	0	0	.....	003.....
667108 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/20/2016	05/19/2017	..3,937	..9,302,048	2,231.2800	(169,276)	0	0	(546,495)	..	(546,495)	(233,407)	0	0	0	17,041	.....	003.....
674090 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/17/2016	06/16/2017	..4,723	0	1,553.4200	(187,931)	0	0	(1,761)	..	(1,761)	23,244	0	0	0	0	.....	003.....
674091 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/17/2016	06/16/2017	..4,723	0	2,243.5500	(232,542)	0	0	(634,357)	..	(634,357)	(253,808)	0	0	0	0	.....	003.....
674092 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/17/2016	06/16/2017	..4,723	..11,159,842	2,071.2200	624,350	0	0	1,384,838	..	1,384,838	420,458	0	0	0	25,629	.....	003.....
681648 MSO Collar 80.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/21/2017	..2,741	0	1,621.3100	(86,625)	0	0	(2,630)	..	(2,630)	26,932	0	0	0	0	.....	003.....
681649 MSO Collar 80.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/21/2017	..2,741	0	2,161.7400	326,764	0	0	589,369	..	589,369	194,029	0	0	0	0	.....	003.....
681650 MSO Collar 80.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/21/2017	..2,741	..6,475,856	2,328.4100	(115,181)	0	0	(216,350)	..	(216,350)	(86,093)	0	0	0	17,936	.....	003.....
686594 MSO Collar 81.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/19/2016	08/18/2017	..4,689	0	1,637.9000	(153,600)	0	0	(8,144)	..	(8,144)	60,526	0	0	0	0	.....	003.....
686595 MSO Collar 81.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/19/2016	08/18/2017	..4,689	0	2,183.8700	573,441	0	0	942,861	..	942,861	302,469	0	0	0	0	.....	003.....
686596 MSO Collar 81.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/19/2016	08/18/2017	..4,689	..11,078,615	2,374.9600	(204,493)	0	0	(273,472)	..	(273,472)	(97,555)	0	0	0	34,306	.....	003.....
694408 MSO Collar 82.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	09/16/2016	09/15/2017	..5,172	0	1,604.3700	(182,596)	0	0	(10,342)	..	(10,342)	69,291	0	0	0	0	.....	003.....
694409 MSO Collar 82.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	09/16/2016	09/15/2017	..5,172	0	2,139.1600	664,010	0	0	1,265,877	..	1,265,877	361,536	0	0	0	0	.....	003.....
694410 MSO Collar 82.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	09/16/2016	09/15/2017	..5,172	..12,219,175	2,315.6400	(240,130)	0	0	(540,364)	..	(540,364)	(185,406)	0	0	0	41,450	.....	003.....
700648 MSO Collar 83.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/21/2016	10/20/2017	..3,967	0	1,605.8700	(121,295)	0	0	(13,100)	..	(13,100)	63,294	0	0	0	0	.....	003.....
700649 MSO Collar 83.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/21/2016	10/20/2017	..3,967	0	2,141.1600	503,866	0	0	990,371	..	990,371	270,133	0	0	0	0	.....	003.....
700650 MSO Collar 83.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/21/2016	10/20/2017	..3,967	..9,372,932	2,304.1000	(192,388)	0	0	(483,098)	..	(483,098)	(155,080)	0	0	0	34,950	.....	003.....
708103 MSO Collar 84.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	..6,378	0	1,636.4300	(197,607)	0	0	(32,381)	..	(32,381)	125,778	0	0	0	0	.....	003.....
708104 MSO Collar 84.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	..6,378	0	2,181.9000	805,736	0	0	1,412,547	..	1,412,547	388,783	0	0	0	0	.....	003.....
708105 MSO Collar 84.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	..6,378	..15,069,256	2,380.6700	(233,509)	0	0	(514,695)	..	(514,695)	(154,733)	0	0	0	59,941	.....	003.....
717067 MSO Collar 85.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	..8,672	0	2,258.0700	1,143,528	0	0	1,464,041	..	1,464,041	416,823	0	0	0	0	.....	003.....

Q06

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
717068 MSO Collar 85.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	...8,672	0	1,693.5500	(262,384)	0	0	(71,712)	..	(71,712)	219,012	0	0	0	0	0	003.....
717069 MSO Collar 85.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	...8,672	...20,488,480	2,487.2600	(284,904)	0	0	(342,990)	..	(342,990)	(72,729)	0	0	0	86,295	0	003.....
723096 MSO Collar 86.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	01/20/2017	01/19/2018	...4,132	0	1,703.4800	0	(115,435)	0	(46,709)	..	(46,709)	68,726	0	0	0	0	0	003.....
723097 MSO Collar 86.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	01/20/2017	01/19/2018	...4,132	0	2,271.3100	0	520,869	0	691,425	..	691,425	170,557	0	0	0	0	0	003.....
723098 MSO Collar 86.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	01/20/2017	01/19/2018	...4,132	...9,762,705	2,485.9500	0	(131,203)	0	(195,292)	..	(195,292)	(64,090)	0	0	0	43,809	0	003.....
727969 MSO Collar 87.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/17/2017	02/16/2018	...4,423	0	1,763.3700	0	(102,015)	0	(76,644)	..	(76,644)	25,370	0	0	0	0	0	003.....
727970 MSO Collar 87.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/17/2017	02/16/2018	...4,423	0	2,351.1600	0	550,521	0	534,836	..	534,836	(15,685)	0	0	0	0	0	003.....
727971 MSO Collar 87.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/17/2017	02/16/2018	...4,423	...10,450,129	2,562.2900	0	(146,730)	0	(132,168)	..	(132,168)	14,562	0	0	0	49,076	0	003.....
737166 MSO Collar 88.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	03/17/2017	03/16/2018	...3,760	0	1,783.6900	0	(87,632)	0	(81,346)	..	(81,346)	6,286	0	0	0	0	0	003.....
737167 MSO Collar 88.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	03/17/2017	03/16/2018	...3,760	0	2,378.2500	0	482,870	0	418,794	..	418,794	(64,076)	0	0	0	0	0	003.....
737168 MSO Collar 88.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	03/17/2017	03/16/2018	...3,760	...8,883,607	2,589.9100	0	(127,156)	0	(105,816)	..	(105,816)	21,340	0	0	0	43,496	0	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	(4,057)	..	(4,057)	7,116	0	0	0	0	0	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	209,626	..	209,626	31,740	0	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	...717,445	3,436.3300	0	0	0	(184)	..	(184)	170	0	0	0	4,079	0	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	(2,705)	..	(2,705)	3,036	0	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	116,523	..	116,523	4,006	0	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	...440,292	1,603.8300	0	0	0	(10,510)	..	(10,510)	2,294	0	0	0	2,503	0	003.....
433258 SCS Collar 843 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/16/2013	07/16/2018	...78	0	727.1300	0	0	0	(496)	..	(496)	314	0	0	0	0	0	003.....
433259 SCS Collar 843 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/16/2013	07/16/2018	...78	0	1,038.7500	1,108	0	0	28,601	..	28,601	983	0	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	...108,072	1,397.1200	0	0	0	(8,596)	..	(8,596)	522	0	0	0	614	0	003.....
433288 SCS Collar 853 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...245	0	1,341.0100	0	0	0	(1,880)	..	(1,880)	3,372	0	0	0	0	0	003.....
433289 SCS Collar 853 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...245	0	1,676.2600	5.609	0	0	168,853	..	168,853	25,566	0	0	0	0	0	003.....
433290 SCS Collar 853 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...245	...577,898	2,386.9900	0	0	0	(32,899)	..	(32,899)	(7,618)	0	0	0	3,286	0	003.....
433291 SCS Collar 854 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...93	0	1,173.3800	0	0	0	(435)	..	(435)	758	0	0	0	0	0	003.....
433292 SCS Collar 854 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...93	0	1,676.2600	2.134	0	0	64,244	..	64,244	9,727	0	0	0	0	0	003.....
433293 SCS Collar 854 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653..	07/16/2013	07/16/2018	...93	...219,875	2,112.0900	0	0	0	(29,961)	..	(29,961)	(6,207)	0	0	0	1,250	0	003.....
439728 SCS Collar 905 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...298	0	822.0880	0	0	0	(2,723)	..	(2,723)	2,816	0	0	0	0	0	003.....
439729 SCS Collar 905 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...298	0	1,027.6100	5.343	0	0	112,613	..	112,613	3,900	0	0	0	0	0	003.....
439730 SCS Collar 905 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...298	...412,697	1,553.7460	0	0	0	(14,726)	..	(14,726)	2,344	0	0	0	2,418	0	003.....
439731 SCS Collar 906 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...209	0	719.3270	0	0	0	(1,380)	..	(1,380)	884	0	0	0	0	0	003.....
439732 SCS Collar 906 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...209	0	1,027.6100	3.754	0	0	79,123	..	79,123	2,740	0	0	0	0	0	003.....
439733 SCS Collar 906 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZW X446..	08/15/2013	08/14/2018	...209	...289,967	1,381.1080	0	0	0	(25,794)	..	(25,794)	1,190	0	0	0	1,699	0	003.....
439792 SCS Collar 923 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..	08/15/2013	08/14/2018	...178	0	1,329.0600	0	0	0	(1,487)	..	(1,487)	2,530	0	0	0	0	0	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	125,625	..	125,625	18,619	0	0	0	0	0	003.....
439794 SCS Collar 923 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..	08/15/2013	08/14/2018	...178	...420,971	2,358.9600	0	0	0	(27,895)	..	(27,895)	(6,306)	0	0	0	2,466	0	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	(652)	..	(652)	1,086	0	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	91,672	..	91,672	13,587	0	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	...307,194	2,091.5400	0	0	0	(44,495)	..	(44,495)	(8,883)	0	0	0	1,800	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	(1,902)	..	(1,902)	2,853	0	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	69,724	..	69,724	10,485	0	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	...246,701	5,465.9700	0	0	0	(0)	..	(0)	0	0	0	0	1,489	0	003.....
450023 SCS Collar 947 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..	09/17/2013	09/14/2018	...141	0	1,363.8100	0	0	0	(1,455)	..	(1,455)	2,392	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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
450024 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	141	0	1,704.7600	5.909	0	0	94,009	..	94,009	14,137	0	0	0	0	0	003.....
450025 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	141	332,628	2,465.5800	0	0	0	(15,019)	..	(15,019)	(3,123)	0	0	0	2,008	0	003.....
450125 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	927	0	853.1100	0	0	0	(10,934)	..	(10,934)	10,812	0	0	0	0	0	003.....
450126 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	927	0	1,066.3900	24.349	0	0	322,819	..	322,819	9,806	0	0	0	0	0	003.....
450127 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	927	1,285.341	1,706.2200	0	0	0	(19,290)	..	(19,290)	5,061	0	0	0	7,759	0	003.....
456794 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	290	0	1,528.2500	0	0	0	(5,689)	..	(5,689)	8,123	0	0	0	0	0	003.....
456795 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	290	0	1,698.0600	6.963	0	0	195,635	..	195,635	28,930	0	0	0	0	0	003.....
456796 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	290	684,579	3,861.4100	0	0	0	(70)	..	(70)	37	0	0	0	4,251	0	003.....
456798 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	153	0	1,358.4500	0	0	0	(1,721)	..	(1,721)	2,723	0	0	0	0	0	003.....
456799 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	153	0	1,698.0600	3.679	0	0	103,385	..	103,385	15,288	0	0	0	0	0	003.....
456807 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	153	361,770	2,383.9400	0	0	0	(23,738)	..	(23,738)	(5,064)	0	0	0	2,247	0	003.....
456808 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	131	0	1,188.6400	0	0	0	(860)	..	(860)	1,329	0	0	0	0	0	003.....
456809 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	131	0	1,698.0600	3.142	0	0	88,274	..	88,274	13,054	0	0	0	0	0	003.....
456810 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	131	308,895	2,114.5800	0	0	0	(43,668)	..	(43,668)	(8,461)	0	0	0	1,918	0	003.....
456852 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	220	0	863.7000	0	0	0	(3,034)	..	(3,034)	2,777	0	0	0	0	0	003.....
456853 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	220	0	1,079.6200	3.368	0	0	74,903	..	74,903	2,141	0	0	0	0	0	003.....
456854 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	220	305,523	1,579.1200	0	0	0	(10,979)	..	(10,979)	1,605	0	0	0	1,897	0	003.....
456855 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	936	0	755.7300	0	0	0	(7,812)	..	(7,812)	6,527	0	0	0	0	0	003.....
456857 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	936	0	1,079.6200	14,309	0	0	318,179	..	318,179	9,096	0	0	0	0	0	003.....
456858 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	936	1,297.832	1,404.1600	0	0	0	(112,485)	..	(112,485)	5,086	0	0	0	8,059	0	003.....
462252 SCS Collar 1070 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	135	187,488	1,116.2000	30,276	0	0	42,441	..	42,441	1,041	0	0	0	1,195	0	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	(7,036)	..	(7,036)	962	0	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	(2,381)	..	(2,381)	1,950	0	0	0	0	0	003.....
462255 SCS Collar 1071 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	142	197,421	1,116.2000	31,880	0	0	44,690	..	44,690	1,097	0	0	0	1,258	0	003.....
462256 SCS Collar 1071 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	142	0	1,424.4900	(15,584)	0	0	(16,279)	..	(16,279)	779	0	0	0	0	0	003.....
462254 SCS Collar 1071 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	142	0	781.3400	(15,010)	0	0	(1,408)	..	(1,408)	1,244	0	0	0	0	0	003.....
462137 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	118	279,872	1,798.1800	33,036	0	0	69,933	..	69,933	10,772	0	0	0	1,784	0	003.....
462138 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	118	0	3,295.1600	(1,259)	0	0	(350)	..	(350)	105	0	0	0	0	0	003.....
462136 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	118	0	1,618.3600	(30,054)	0	0	(3,395)	..	(3,395)	4,119	0	0	0	0	0	003.....
462140 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	187	442,801	1,798.1800	52,269	0	0	110,645	..	110,645	17,042	0	0	0	2,822	0	003.....
462141 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	187	0	2,461.5300	(14,595)	0	0	(22,721)	..	(22,721)	(4,549)	0	0	0	0	0	003.....
462139 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	187	0	1,438.5400	(34,947)	0	0	(2,968)	..	(2,968)	4,411	0	0	0	0	0	003.....
469740 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	12/17/2013	12/14/2018	219	303,471	1,118.8900	50,323	0	0	68,809	..	68,809	1,672	0	0	0	1,982	0	003.....
469741 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	12/17/2013	12/14/2018	219	0	1,976.5192	(5,268)	0	0	(1,178)	..	(1,178)	494	0	0	0	0	0	003.....
469738 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	12/17/2013	12/14/2018	219	0	1,007.0010	(41,160)	0	0	(7,368)	..	(7,368)	4,481	0	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	188,276	1,118.8900	31,221	0	0	42,690	..	42,690	1,037	0	0	0	1,230	0	003.....
469744 SCS Collar 1113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	12/17/2013	12/14/2018	136	0	1,618.4744	(9,409)	0	0	(6,291)	..	(6,291)	920	0	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	(2,612)	..	(2,612)	2,006	0	0	0	0	0	003.....
469644 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/17/2013	12/14/2018	141	332,983	1,781.0000	7,958	0	0	85,514	..	85,514	12,865	0	0	0	2,175	0	003.....
469645 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/17/2013	12/14/2018	141	0	3,712.8900	(1,990)	0	0	(109)	..	(109)	24	0	0	0	0	0	003.....
469643 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/17/2013	12/14/2018	141	0	1,602.9000	(1,990)	0	0	(4,130)	..	(4,130)	4,893	0	0	0	0	0	003.....
469648 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/17/2013	12/14/2018	90	212,260	1,781.0000	5,073	0	0	54,511	..	54,511	8,201	0	0	0	1,387	0	003.....
469649 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/17/2013	12/14/2018	90	0	2,480.9900	(1,269)	0	0	(10,640)	..	(10,640)	(2,059)	0	0	0	0	0	003.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
469646 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/17/2013	12/14/2018	90	0	1,424.8000	(1,269)	0	0	(1,475)	..	(1,475)	2,136	0	0	0	0	0	003.....
469719 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804...	12/17/2013	12/14/2018	115	270,631	1,781.0000	32,618	0	0	69,504	..	69,504	10,457	0	0	0	1,768	0	003.....
469721 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804...	12/17/2013	12/14/2018	115	0	2,218.5917	(14,649)	0	0	(30,857)	..	(30,857)	(6,020)	0	0	0	0	0	003.....
469718 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804...	12/17/2013	12/14/2018	115	0	1,246.7000	(14,735)	0	0	(1,055)	..	(1,055)	1,584	0	0	0	0	0	003.....
473970 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	160	377,088	1,848.3800	46,774	0	0	88,281	..	88,281	13,487	0	0	0	2,524	0	003.....
473971 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	160	0	3,286.9400	(3,511)	0	0	(699)	..	(699)	123	0	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	(6,035)	..	(6,035)	6,360	0	0	0	0	0	003.....
474159 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	412	571,623	936.8400	(57,331)	0	0	(10,591)	..	(10,591)	7,123	0	0	0	3,826	0	003.....
474160 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	412	0	1,171.0500	97,338	0	0	115,124	..	115,124	2,157	0	0	0	0	0	003.....
474161 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	412	0	1,665.8200	(29,536)	0	0	(15,942)	..	(15,942)	2,632	0	0	0	0	0	003.....
474162 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	154	213,027	1,053.9500	(15,525)	0	0	(6,757)	..	(6,757)	3,580	0	0	0	1,426	0	003.....
474163 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	154	0	1,171.0500	36,121	0	0	42,903	..	42,903	804	0	0	0	0	0	003.....
474164 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF GFNF3BB653.	01/15/2014	01/14/2019	154	0	1,972.7500	(16,694)	0	0	(998)	..	(998)	372	0	0	0	0	0	003.....
481765 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	116	161,087	1,045.3300	(21,310)	0	0	(5,199)	..	(5,199)	2,688	0	0	0	1,103	0	003.....
481766 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	116	0	1,161.4800	27,729	0	0	33,609	..	33,609	623	0	0	0	0	0	003.....
481768 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	116	0	1,963.1300	(4,131)	0	0	(937)	..	(937)	301	0	0	0	0	0	003.....
481769 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	351	486,840	929.1800	(48,655)	0	0	(9,289)	..	(9,289)	6,091	0	0	0	3,335	0	003.....
481770 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	351	0	1,161.4800	83,804	0	0	101,574	..	101,574	1,883	0	0	0	0	0	003.....
481772 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	351	0	1,646.7500	(28,232)	0	0	(16,232)	..	(16,232)	2,252	0	0	0	0	0	003.....
481775 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	93	128,870	1,161.4800	22,183	0	0	26,887	..	26,887	499	0	0	0	883	0	003.....
481774 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	93	0	813.0400	(9,369)	0	0	(1,357)	..	(1,357)	1,093	0	0	0	0	0	003.....
481776 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	93	0	1,485.4200	(10,983)	0	0	(9,229)	..	(9,229)	544	0	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	286,234	1,656.6800	(28,106)	0	0	(4,812)	..	(4,812)	4,882	0	0	0	1,961	0	003.....
481935 SCS Collar 1205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	121	0	3,314.4000	(1,720)	0	0	(560)	..	(560)	82	0	0	0	0	0	003.....
481934 SCS Collar 1205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	121	0	1,840.7600	33,606	0	0	68,089	..	68,089	10,180	0	0	0	0	0	003.....
481915 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	99	234,890	1,288.5300	(11,769)	0	0	(1,264)	..	(1,264)	1,752	0	0	0	1,609	0	003.....
481917 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	99	0	2,253.5000	(13,163)	0	0	(25,558)	..	(25,558)	(4,846)	0	0	0	0	0	003.....
481916 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	99	0	1,840.7600	28,033	0	0	55,875	..	55,875	8,354	0	0	0	0	0	003.....
481918 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	108	255,429	1,472.6100	(18,511)	0	0	(2,456)	..	(2,456)	3,086	0	0	0	1,750	0	003.....
481920 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	108	0	2,507.9800	(8,600)	0	0	(12,809)	..	(12,809)	(2,389)	0	0	0	0	0	003.....
481919 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	108	0	1,840.7600	30,484	0	0	60,761	..	60,761	9,084	0	0	0	0	0	003.....
488447 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	128	301,247	1,672.9500	(29,289)	0	0	(5,617)	..	(5,617)	5,389	0	0	0	2,105	0	003.....
488448 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	128	0	1,858.8300	35,621	0	0	70,081	..	70,081	10,404	0	0	0	0	0	003.....
488449 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	128	0	3,118.3700	(2,419)	0	0	(1,391)	..	(1,391)	63	0	0	0	0	0	003.....
488450 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	282	666,046	1,487.0600	(46,417)	0	0	(7,181)	..	(7,181)	8,524	0	0	0	4,654	0	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	154,947	..	154,947	23,003	0	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	(39,435)	..	(39,435)	(7,421)	0	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	162,699	1,301.1800	(7,774)	0	0	(985)	..	(985)	1,312	0	0	0	1,137	0	003.....
488454 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	69	0	1,858.8300	19,237	0	0	37,850	..	37,850	5,619	0	0	0	0	0	003.....
488455 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	69	0	2,244.1700	(9,349)	0	0	(18,437)	..	(18,437)	(3,414)	0	0	0	0	0	003.....
488518 SCS Collar 1259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804...	03/17/2014	03/14/2019	133	184,287	1,188.2300	31,890	0	0	36,317	..	36,317	543	0	0	0	1,288	0	003.....
488516 SCS Collar 1259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804...	03/17/2014	03/14/2019	133	0	1,069.4100	(24,959)	0	0	(6,872)	..	(6,872)	3,270	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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(832)	..	(832)	262	0	0	0	0	0	003.....
488521 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2014	03/14/2019	375	519,037	1,188.2300	89,818	0	0	102,284	..	102,284	1,529	0	0	0	3,627	0	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	(11,605)	..	(11,605)	7,027	0	0	0	0	0	003.....
488522 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2014	03/14/2019	375	0	1,690.9700	(29,552)	0	0	(14,782)	..	(14,782)	2,237	0	0	0	0	0	003.....
496409 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	04/15/2014	04/15/2019	102	141,131	1,119.4900	22,572	0	0	33,115	..	33,115	654	0	0	0	1,008	0	003.....
496410 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	04/15/2014	04/15/2019	102	0	1,007.5400	(17,328)	0	0	(4,293)	..	(4,293)	2,225	0	0	0	0	0	003.....
496411 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	04/15/2014	04/15/2019	102	0	1,918.2500	(2,901)	0	0	(1,370)	..	(1,370)	322	0	0	0	0	0	003.....
496460 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	68	161,534	1,842.9800	18,083	0	0	38,640	..	38,640	5,588	0	0	0	1,154	0	003.....
496461 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	68	0	1,658.6800	(14,906)	0	0	(3,082)	..	(3,082)	2,880	0	0	0	0	0	003.....
496462 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	68	0	3,284.1900	(588)	0	0	(459)	..	(459)	38	0	0	0	0	0	003.....
500863 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	133	184,623	767.1900	(12,002)	0	0	(1,876)	..	(1,876)	1,500	0	0	0	1,344	0	003.....
500864 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	133	0	1,393.0000	(13,248)	0	0	(20,624)	..	(20,624)	478	0	0	0	0	0	003.....
500862 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	133	0	1,095.9900	27,827	0	0	45,960	..	45,960	947	0	0	0	0	0	003.....
500906 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	122	289,206	1,870.8500	31,075	0	0	66,779	..	66,779	9,622	0	0	0	2,106	0	003.....
500907 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	122	0	1,683.7700	(25,617)	0	0	(6,216)	..	(6,216)	5,464	0	0	0	0	0	003.....
500908 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	122	0	3,215.2400	(1,416)	0	0	(1,185)	..	(1,185)	46	0	0	0	0	0	003.....
500909 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	256,372	1,870.8500	27,550	0	0	59,197	..	59,197	8,529	0	0	0	1,867	0	003.....
500910 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	0	1,496.6800	(15,920)	0	0	(3,253)	..	(3,253)	3,524	0	0	0	0	0	003.....
500911 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	0	2,438.6500	(8,047)	0	0	(18,167)	..	(18,167)	(3,360)	0	0	0	0	0	003.....
500912 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	257,633	1,870.8500	27,681	0	0	59,488	..	59,488	8,571	0	0	0	1,876	0	003.....
500913 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	0	1,309.6000	(10,699)	0	0	(1,859)	..	(1,859)	2,298	0	0	0	0	0	003.....
500914 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2014	05/14/2019	109	0	2,222.0100	(13,382)	0	0	(31,861)	..	(31,861)	(5,602)	0	0	0	0	0	003.....
514988 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	120	165,762	1,153.8100	26,465	0	0	37,010	..	37,010	506	0	0	0	1,254	0	003.....
514989 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	120	0	923.0500	(14,489)	0	0	(4,043)	..	(4,043)	2,278	0	0	0	0	0	003.....
514990 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	120	0	1,608.1800	(8,808)	0	0	(8,837)	..	(8,837)	755	0	0	0	0	0	003.....
515028 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	70	165,234	1,973.2800	20,233	0	0	33,182	..	33,182	4,925	0	0	0	1,250	0	003.....
515029 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	70	0	1,578.6200	(11,094)	0	0	(2,977)	..	(2,977)	2,735	0	0	0	0	0	003.....
515030 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2014	07/15/2019	70	0	2,603.3500	(5,971)	0	0	(7,595)	..	(7,595)	(1,290)	0	0	0	0	0	003.....
520507 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2014	08/14/2019	106	146,890	1,141.6500	24,091	0	0	33,983	..	33,983	448	0	0	0	1,131	0	003.....
520508 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2014	08/14/2019	106	0	913.3200	(13,988)	0	0	(3,596)	..	(3,596)	2,009	0	0	0	0	0	003.....
520509 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2014	08/14/2019	106	0	1,647.7400	(7,554)	0	0	(6,960)	..	(6,960)	686	0	0	0	0	0	003.....
520565 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/15/2014	08/14/2019	53	124,478	1,955.0600	16,362	0	0	25,895	..	25,895	3,747	0	0	0	959	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	(1,300)	..	(1,300)	1,402	0	0	0	0	0	003.....
520567 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/15/2014	08/14/2019	53	0	2,433.6600	(7,287)	0	0	(9,819)	..	(9,819)	(1,700)	0	0	0	0	0	003.....
526218 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	7,495	10,386,836	1,150.9700	1,811,431	0	0	2,377,638	..	2,377,638	26,224	0	0	0	81,505	0	003.....
526066 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	7,495	0	1,035.8700	(1,362,882)	0	0	(435,343)	..	(435,343)	182,680	0	0	0	0	0	003.....
526225 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	7,495	0	1,795.5100	(417,146)	0	0	(280,664)	..	(280,664)	38,953	0	0	0	0	0	003.....
526221 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	9,637	13,356,222	1,150.9700	2,329,282	0	0	3,057,356	..	3,057,356	33,721	0	0	0	104,806	0	003.....
526056 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	9,637	0	920.7800	(1,331,073)	0	0	(354,392)	..	(354,392)	189,174	0	0	0	0	0	003.....
526228 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	9,637	0	1,571.0800	(957,926)	0	0	(895,802)	..	(895,802)	67,645	0	0	0	0	0	003.....
526186 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	2,161	2,994,674	1,150.9700	522,261	0	0	685,507	..	685,507	7,561	0	0	0	23,499	0	003.....
526051 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	2,161	0	805.6800	(223,836)	0	0	(47,038)	..	(47,038)	31,955	0	0	0	0	0	003.....
526195 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	09/16/2014	09/16/2019	2,161	0	1,415.6900	(289,394)	0	0	(342,713)	..	(342,713)	10,830	0	0	0	0	0	003.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526110 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	179	248,051	1,208.5200	38,699	0	0	49,877	..	49,877	280	0	0	0	1,946	.....	003.....
526067 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	179	0	1,035.8700	(31,488)	0	0	(10,397)	..	(10,397)	4,363	0	0	0	0	.....	003.....
526125 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	179	0	1,950.6600	(6,463)	0	0	(3,426)	..	(3,426)	587	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	1,037,963	1,208.5200	161,935	0	0	208,708	..	208,708	1,171	0	0	0	8,145	.....	003.....
526060 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	749	0	978.3200	(115,201)	0	0	(34,881)	..	(34,881)	16,485	0	0	0	0	.....	003.....
526175 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	749	0	1,774.6800	(43,603)	0	0	(30,616)	..	(30,616)	4,110	0	0	0	0	.....	003.....
526216 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	3,192	7,542,105	1,998.9800	1,068,533	0	0	1,479,880	..	1,479,880	216,739	0	0	0	59,183	.....	003.....
526086 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	3,192	0	1,799.0800	(800,937)	0	0	(256,960)	..	(256,960)	178,885	0	0	0	0	.....	003.....
526219 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	3,192	0	2,883.1300	(244,357)	0	0	(149,702)	..	(149,702)	(16,138)	0	0	0	0	.....	003.....
526223 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	6,195	0	1,998.9800	2,074,405	0	0	2,871,861	..	2,871,861	420,605	0	0	0	114,851	.....	003.....
526075 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	6,195	0	1,599.1800	(1,132,074)	0	0	(307,905)	..	(307,905)	258,740	0	0	0	0	.....	003.....
526229 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	6,195	0	2,528.5100	(897,234)	0	0	(917,747)	..	(917,747)	(152,969)	0	0	0	0	.....	003.....
526182 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	1,130	2,670,053	1,998.9800	378,530	0	0	523,906	..	523,906	76,730	0	0	0	20,952	.....	003.....
526070 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	1,130	0	1,399.2900	(144,763)	0	0	(32,361)	..	(32,361)	32,916	0	0	0	0	.....	003.....
526188 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	1,130	0	2,336.8100	(225,541)	0	0	(275,073)	..	(275,073)	(45,729)	0	0	0	0	.....	003.....
526100 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	72	170,203	1,998.9800	24,115	0	0	33,397	..	33,397	4,891	0	0	0	1,336	.....	003.....
526087 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	72	0	1,799.0800	(18,074)	0	0	(5,799)	..	(5,799)	4,037	0	0	0	0	.....	003.....
526115 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	72	0	3,564.3800	(1,557)	0	0	(322)	..	(322)	5	0	0	0	0	.....	003.....
526161 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	369	871,107	2,098.9300	107,122	0	0	144,952	..	144,952	22,289	0	0	0	6,836	.....	003.....
526088 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	369	0	1,799.0800	(92,456)	0	0	(29,679)	..	(29,679)	20,661	0	0	0	0	.....	003.....
526172 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	369	0	3,341.3000	(11,982)	0	0	(3,509)	..	(3,509)	(3)	0	0	0	0	.....	003.....
526113 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	113	265,941	2,098.9300	32,712	0	0	44,253	..	44,253	6,805	0	0	0	2,087	.....	003.....
526076 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	113	0	1,699.1300	(24,192)	0	0	(7,188)	..	(7,188)	5,464	0	0	0	0	.....	003.....
526122 SCS Collar 1516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	113	0	2,943.1000	(7,701)	0	0	(4,290)	..	(4,290)	(408)	0	0	0	0	.....	003.....
526102 SCS Collar 1517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	84	198,570	2,098.9300	24,435	0	0	33,042	..	33,042	5,081	0	0	0	1,558	.....	003.....
526072 SCS Collar 1517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	84	0	1,499.2400	(12,920)	0	0	(3,189)	..	(3,189)	2,975	0	0	0	0	.....	003.....
526112 SCS Collar 1517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	09/16/2014	09/16/2019	84	0	2,591.2800	(10,903)	0	0	(10,338)	..	(10,338)	(1,677)	0	0	0	0	.....	003.....
533192 SCS Collar 1556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	10/15/2014	10/14/2019	79	186,482	1,862.4900	23,711	0	0	44,755	..	44,755	6,002	0	0	0	1,486	.....	003.....
533193 SCS Collar 1556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	10/15/2014	10/14/2019	79	0	1,676.2400	(21,344)	0	0	(4,951)	..	(4,951)	3,749	0	0	0	0	.....	003.....
533195 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	10/15/2014	10/14/2019	79	187,751	1,862.4900	24,203	0	0	45,059	..	45,059	6,043	0	0	0	1,496	.....	003.....
533196 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	10/15/2014	10/14/2019	79	0	1,489.9900	(15,944)	0	0	(3,074)	..	(3,074)	2,809	0	0	0	0	.....	003.....
533197 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	10/15/2014	10/14/2019	79	0	2,692.6000	(5,806)	0	0	(7,411)	..	(7,411)	(1,086)	0	0	0	0	.....	003.....
533288 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2014	10/14/2019	1,371	1,899,678	1,072.4500	313,849	0	0	513,817	..	513,817	7,986	0	0	0	15,137	.....	003.....
533289 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2014	10/14/2019	1,371	0	750.7100	(148,913)	0	0	(23,673)	..	(23,673)	17,749	0	0	0	0	.....	003.....
533290 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2014	10/14/2019	1,371	0	1,447.8000	(140,579)	0	0	(200,749)	..	(200,749)	8,230	0	0	0	0	.....	003.....
537919 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	156	216,655	1,164.2300	37,836	0	0	49,033	..	49,033	358	0	0	0	1,755	.....	003.....
537920 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	156	0	1,047.8100	(28,886)	0	0	(10,106)	..	(10,106)	3,939	0	0	0	0	.....	003.....
537921 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	156	0	2,067.5600	(5,004)	0	0	(2,129)	..	(2,129)	390	0	0	0	0	.....	003.....
537922 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	94	130,946	1,164.2300	22,864	0	0	29,636	..	29,636	216	0	0	0	1,061	.....	003.....
537923 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	94	0	931.3900	(13,193)	0	0	(3,927)	..	(3,927)	1,951	0	0	0	0	.....	003.....
537924 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	11/17/2014	11/14/2019	94	0	1,698.9700	(7,287)	0	0	(5,820)	..	(5,820)	677	0	0	0	0	.....	003.....
537977 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	11/17/2014	11/14/2019	116	273,156	2,041.3200	38,732	0	0	50,988	..	50,988	7,424	0	0	0	2,213	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE066

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(10,827)	..	(10,827)	6,948	0	0	0	0	0	003.....
537979 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2014	11/14/2019	116	0	3,363.4800	(2,882)	0	0	(1,216)	..	(1,216)	(32)	0	0	0	0	0	003.....
550211 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	73	173,114	2,784.7600	(7,502)	0	0	(5,963)	..	(5,963)	(740)	0	0	0	1,446	0	003.....
550212 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	73	0	1,992.6700	25,476	0	0	35,400	..	35,400	4,907	0	0	0	0	0	003.....
550213 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	73	0	1,594.1400	(16,806)	0	0	(4,258)	..	(4,258)	3,200	0	0	0	0	0	003.....
550287 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	204	283,254	1,154.7100	49,417	0	0	66,621	..	66,621	481	0	0	0	2,366	0	003.....
550288 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	204	0	923.7700	(32,439)	0	0	(8,943)	..	(8,943)	4,205	0	0	0	0	0	003.....
550289 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	204	0	1,697.6500	(15,089)	0	0	(13,943)	..	(13,943)	1,488	0	0	0	0	0	003.....
557424 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....ZOMI2JT14K8OXYZW446...	02/18/2015	02/14/2018	311	431,140	982.3600	0	0	0	(3,056)	..	(3,056)	5,313	0	0	0	2,018	0	003.....
557425 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....ZOMI2JT14K8OXYZW446...	02/18/2015	02/14/2018	311	0	1,227.9600	299	0	0	61,306	..	61,306	316	0	0	0	0	0	003.....
557426 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....ZOMI2JT14K8OXYZW446...	02/18/2015	02/14/2018	311	0	1,484.8900	0	0	0	(14,359)	..	(14,359)	2,880	0	0	0	0	0	003.....
557325 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	136	188,482	982.3600	(21,303)	0	0	(7,746)	..	(7,746)	3,062	0	0	0	1,598	0	003.....
557326 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	136	0	1,227.9600	36,203	0	0	38,351	..	38,351	40	0	0	0	0	0	003.....
557327 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	136	0	1,819.2200	(11,172)	0	0	(6,298)	..	(6,298)	701	0	0	0	0	0	003.....
557485 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	84	198,048	1,889.7100	(17,711)	0	0	(2,284)	..	(2,284)	3,635	0	0	0	927	0	003.....
557486 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	84	0	2,099.6800	22,335	0	0	25,613	..	25,613	5,908	0	0	0	0	0	003.....
557487 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	84	0	2,751.8400	(4,487)	0	0	(493)	..	(493)	140	0	0	0	0	0	003.....
557488 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	229	541,259	1,679.7400	(33,398)	0	0	(2,762)	..	(2,762)	6,315	0	0	0	2,534	0	003.....
557489 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	229	0	2,099.6800	61,048	0	0	69,999	..	69,999	16,145	0	0	0	0	0	003.....
557490 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	229	0	2,456.8400	(27,275)	0	0	(14,796)	..	(14,796)	(3,484)	0	0	0	0	0	003.....
557491 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	81	191,298	1,679.7400	(18,646)	0	0	(6,021)	..	(6,021)	4,035	0	0	0	1,622	0	003.....
557492 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	81	0	2,099.6800	31,524	0	0	33,543	..	33,543	4,777	0	0	0	0	0	003.....
557493 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	81	0	2,997.5000	(9,083)	0	0	(3,690)	..	(3,690)	(347)	0	0	0	0	0	003.....
564147 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	261	361,478	1,118.0000	(36,450)	0	0	(6,637)	..	(6,637)	7,086	0	0	0	1,765	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	46,752	0	0	49,450	..	49,450	(156)	0	0	0	0	0	003.....
564149 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	261	0	1,681.4800	(10,295)	0	0	(2,261)	..	(2,261)	1,684	0	0	0	0	0	003.....
564151 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	251	348,090	993.7800	(24,491)	0	0	(2,968)	..	(2,968)	4,687	0	0	0	1,699	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	45,021	0	0	47,618	..	47,618	(150)	0	0	0	0	0	003.....
564153 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	251	0	1,488.5600	(20,520)	0	0	(12,291)	..	(12,291)	2,443	0	0	0	0	0	003.....
564158 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	233	322,430	1,118.0000	(46,674)	0	0	(21,510)	..	(21,510)	6,241	0	0	0	2,774	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	60,458	0	0	64,384	..	64,384	62	0	0	0	0	0	003.....
564160 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	233	0	2,153.7700	(7,938)	0	0	(3,290)	..	(3,290)	446	0	0	0	0	0	003.....
564165 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	185	256,604	993.7800	(28,060)	0	0	(11,417)	..	(11,417)	4,196	0	0	0	2,208	0	003.....
564166 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	185	0	1,242.2300	48,115	0	0	51,240	..	51,240	49	0	0	0	0	0	003.....
564167 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	185	0	1,801.7200	(15,403)	0	0	(9,703)	..	(9,703)	931	0	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	315,518	1,866.8500	(25,902)	0	0	(3,818)	..	(3,818)	5,701	0	0	0	1,540	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	33,013	0	0	44,196	..	44,196	9,749	0	0	0	0	0	003.....
564183 SCS COLLAR 1805 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/17/2015	03/14/2018	134	0	2,626.4500	(7,102)	0	0	(2,769)	..	(2,769)	(129)	0	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	698,240	1,659.4200	(38,907)	0	0	(3,850)	..	(3,850)	8,128	0	0	0	3,409	0	003.....
564185 SCS COLLAR 1806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/17/2015	03/14/2018	296	0	2,074.2800	73,057	0	0	97,805	..	97,805	21,574	0	0	0	0	0	003.....
564186 SCS COLLAR 1806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/17/2015	03/14/2018	296	0	2,381.4800	(34,132)	0	0	(32,236)	..	(32,236)	(8,363)	0	0	0	0	0	003.....
564206 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/17/2015	03/16/2020	172	406,643	1,866.8500	(49,266)	0	0	(19,702)	..	(19,702)	10,949	0	0	0	3,499	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	62,571	0	0	75,032	..	75,032	10,498	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 at Inception and at Year-end (b)
564208 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	172	0	3,430.8600	(6,083)	0	0	(2,249)	..	(2,249)	(112)	0	0	0	0	0	003.....
564221 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159	375,887	1,659.4200	(33,660)	0	0	(11,791)	..	(11,791)	7,779	0	0	0	3,234	0	003.....
564222 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159	0	2,074.2800	57,915	0	0	69,357	..	69,357	9,704	0	0	0	0	0	003.....
564223 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159	0	2,837.6200	(17,580)	0	0	(12,496)	..	(12,496)	(1,442)	0	0	0	0	0	003.....
570507 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/14/2020	89	123,883	1,020.2800	0	0	0	(6,239)	..	(6,239)	2,080	0	0	0	1,080	0	003.....
570508 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/14/2020	89	0	1,275.3500	1,100	0	0	23,276	..	23,276	(29)	0	0	0	0	0	003.....
570509 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/14/2020	89	0	1,821.7200	0	0	0	(4,617)	..	(4,617)	397	0	0	0	0	0	003.....
570394 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	65	153,655	1,685.3000	(14,602)	0	0	(5,298)	..	(5,298)	3,317	0	0	0	1,340	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	23,530	0	0	27,247	..	27,247	3,800	0	0	0	0	0	003.....
570392 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	65	0	2,832.1500	(7,608)	0	0	(5,486)	..	(5,486)	(640)	0	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	124,662	1,698.1800	(12,050)	0	0	(4,583)	..	(4,583)	2,754	0	0	0	1,102	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	19,843	0	0	21,797	..	21,797	3,017	0	0	0	0	0	003.....
575615 SCS COLLAR 1864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	53	0	2,931.9100	(5,854)	0	0	(3,585)	..	(3,585)	(383)	0	0	0	0	0	003.....
575767 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176	243,994	1,119.5500	0	0	0	(17,263)	..	(17,263)	4,579	0	0	0	2,156	0	003.....
575768 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176	0	1,243.9500	3,791	0	0	49,749	..	49,749	208	0	0	0	0	0	003.....
575769 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176	0	2,152.0300	0	0	0	(2,991)	..	(2,991)	301	0	0	0	0	0	003.....
575610 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118	279,377	1,910.4600	(36,157)	0	0	(15,652)	..	(15,652)	7,877	0	0	0	2,469	0	003.....
575611 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118	0	2,122.7300	44,470	0	0	48,849	..	48,849	6,762	0	0	0	0	0	003.....
575612 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118	0	3,563.8500	(3,968)	0	0	(1,279)	..	(1,279)	(51)	0	0	0	0	0	003.....
575616 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191	450,788	1,485.9100	(31,359)	0	0	(10,215)	..	(10,215)	7,387	0	0	0	3,983	0	003.....
575617 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191	0	2,122.7300	71,754	0	0	78,821	..	78,821	10,911	0	0	0	0	0	003.....
575618 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191	0	2,660.4200	(33,384)	0	0	(26,694)	..	(26,694)	(3,680)	0	0	0	0	0	003.....
582597 SCS COLLAR 1917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/16/2015	06/15/2020	87	206,258	1,886.6600	(3,312)	0	0	(11,395)	..	(11,395)	5,707	0	0	0	1,848	0	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	10,632	0	0	37,994	..	37,994	5,170	0	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	394,484	1,572.2200	(30,212)	0	0	(11,449)	..	(11,449)	7,425	0	0	0	3,534	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	54,863	0	0	61,718	..	61,718	8,608	0	0	0	0	0	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	(18,239)	0	0	(13,195)	..	(13,195)	(1,456)	0	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	830,669	1,886.6600	(69,160)	0	0	(14,915)	..	(14,915)	17,482	0	0	0	4,560	0	003.....
582621 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/14/2018	352	0	2,096.2900	89,147	0	0	115,745	..	115,745	24,272	0	0	0	0	0	003.....
582622 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/14/2018	352	0	2,758.9300	(13,502)	0	0	(5,076)	..	(5,076)	326	0	0	0	0	0	003.....
582626 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	460	1,087,647	1,781.8500	(114,198)	0	0	(49,149)	..	(49,149)	26,836	0	0	0	9,745	0	003.....
582627 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	460	0	2,201.1000	151,264	0	0	170,164	..	170,164	23,732	0	0	0	0	0	003.....
582628 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015	06/15/2020	460	0	3,400.6000	(19,387)	0	0	(8,945)	..	(8,945)	(527)	0	0	0	0	0	003.....
582600 SCS COLLAR 1922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/16/2015	06/15/2020	620	1,464,097	1,886.6600	(23,512)	0	0	(80,883)	..	(80,883)	40,512	0	0	0	13,118	0	003.....
582601 SCS COLLAR 1922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/16/2015	06/15/2020	620	0	2,201.1000	46,244	0	0	229,061	..	229,061	31,946	0	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	2,096,399	1,677.0300	(118,091)	0	0	(19,454)	..	(19,454)	29,028	0	0	0	11,509	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	224,985	0	0	292,111	..	292							

QE06.7

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
582645 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	06/16/2015	06/15/2020	..10,375	0	1,269.5300	2,792,248	0	0	2,814,123	..	2,814,123	9,800	0	0	0	0	0	003.....
582646 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	06/16/2015	06/15/2020	..10,375	0	1,142.5800	(2,107,310)	0	0	(1,117,092)	..	(1,117,092)	270,452	0	0	0	0	0	003.....
582614 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2015	06/15/2020	..7,768	..18,352,503	1,677.0300	(1,653,537)	0	0	(670,125)	..	(670,125)	397,054	0	0	0	164,431	0	003.....
582615 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2015	06/15/2020	..7,768	0	2,096.2900	2,919,870	0	0	3,380,668	..	3,380,668	460,009	0	0	0	0	0	003.....
582616 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2015	06/15/2020	..7,768	0	2,825.1700	(968,021)	0	0	(746,350)	..	(746,350)	(87,932)	0	0	0	0	0	003.....
582657 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	..13,328	..18,471,219	1,015.6200	(2,065,497)	0	0	(978,682)	..	(978,682)	298,672	0	0	0	165,494	0	003.....
582658 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	..13,328	0	1,269.5300	3,632,003	0	0	3,615,136	..	3,615,136	12,590	0	0	0	0	0	003.....
582659 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	..13,328	0	1,797.5300	(1,256,502)	0	0	(833,849)	..	(833,849)	51,434	0	0	0	0	0	003.....
582660 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	580	803,476	1,142.5800	(82,705)	0	0	(23,907)	..	(23,907)	15,961	0	0	0	4,411	0	003.....
582661 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	580	0	1,269.5300	108,635	0	0	106,748	..	106,748	(642)	0	0	0	0	0	003.....
582662 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	580	0	1,749.6700	(19,454)	0	0	(5,769)	..	(5,769)	2,330	0	0	0	0	0	003.....
582663 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	619	858,060	1,015.6200	(62,125)	0	0	(13,595)	..	(13,595)	11,910	0	0	0	4,711	0	003.....
582664 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	619	0	1,269.5300	116,024	0	0	114,000	..	114,000	(686)	0	0	0	0	0	003.....
582665 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	619	0	1,547.4300	(46,984)	0	0	(26,928)	..	(26,928)	5,182	0	0	0	0	0	003.....
582666 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	154	213,969	1,142.5800	(31,308)	0	0	(16,624)	..	(16,624)	4,025	0	0	0	1,917	0	003.....
582667 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	154	0	1,269.5300	42,123	0	0	41,878	..	41,878	146	0	0	0	0	0	003.....
582668 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	154	0	2,521.6700	(1,838)	0	0	(818)	..	(818)	137	0	0	0	0	0	003.....
582669 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	131	181,219	1,015.6200	(20,247)	0	0	(9,602)	..	(9,602)	2,930	0	0	0	1,624	0	003.....
582670 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	131	0	1,269.5300	35,663	0	0	35,468	..	35,468	124	0	0	0	0	0	003.....
582671 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	131	0	1,983.3900	(7,813)	0	0	(4,388)	..	(4,388)	314	0	0	0	0	0	003.....
582673 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	714	989,062	1,142.5800	(144,694)	0	0	(76,842)	..	(76,842)	18,604	0	0	0	8,862	0	003.....
582674 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	714	0	1,333.0100	174,844	0	0	168,113	..	168,113	(537)	0	0	0	0	0	003.....
582675 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	714	0	2,380.7500	(13,550)	0	0	(6,047)	..	(6,047)	807	0	0	0	0	0	003.....
582676 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	641	888,627	1,079.1000	(114,050)	0	0	(57,388)	..	(57,388)	15,618	0	0	0	7,962	0	003.....
582677 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	641	0	1,333.0100	157,057	0	0	151,042	..	151,042	(483)	0	0	0	0	0	003.....
582678 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	641	0	2,099.5500	(28,093)	0	0	(14,332)	..	(14,332)	1,121	0	0	0	0	0	003.....
582679 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	440	609,158	952.1500	(58,700)	0	0	(26,109)	..	(26,109)	8,967	0	0	0	5,458	0	003.....
582680 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	440	0	1,333.0100	107,636	0	0	103,540	..	103,540	(331)	0	0	0	0	0	003.....
582681 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2015	06/15/2020	440	0	1,826.2200	(38,713)	0	0	(25,050)	..	(25,050)	1,583	0	0	0	0	0	003.....
582708 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..1,445	..2,002,140	888.6700	(166,132)	0	0	(68,405)	..	(68,405)	26,502	0	0	0	17,938	0	003.....
582709 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..1,445	0	1,269.5300	388,605	0	0	391,853	..	391,853	1,365	0	0	0	0	0	003.....
582710 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..1,445	0	1,637.6900	(188,874)	0	0	(150,209)	..	(150,209)	6,964	0	0	0	0	0	003.....
582790 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..7,873	..18,602,720	1,886.6600	(2,204,562)	0	0	(1,027,697)	..	(1,027,697)	514,745	0	0	0	166,672	0	003.....
582791 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..7,873	0	2,096.2900	2,821,870	0	0	3,426,760	..	3,426,760	466,281	0	0	0	0	0	003.....
582792 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	..7,873	0	3,333.1000	(314,937)	0	0	(185,712)	..	(185,712)	(12,007)	0	0	0	0	0	003.....
588208 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	..1,835	..2,543,826	885.1600	(194,779)	0	0	(89,040)	..	(89,040)	33,018	0	0	0	23,072	0	003.....
588209 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	..1,835	0	1,264.5200	477,384	0	0	509,529	..	509,529	2,942	0	0	0	0	0	003.....
588210 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	..1,835	0	1,595.7000	(246,095)	0	0	(223,437)	..	(223,437)	7,599	0	0	0	0	0	003.....
588211 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	200	277,289	1,011.6200	(29,092)	0	0	(14,940)	..	(14,940)	4,388	0	0	0	2,515	0	003.....
588212 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	200	0	1,264.5200	52,037	0	0	55,541	..	55,541	321	0	0	0	0	0	003.....
588213 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	200	0	1,927.3800	(12,007)	0	0	(8,628)	..	(8,628)	503	0	0	0	0	0	003.....
588214 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	759	1,052,164	1,138.0700	(145,987)	0	0	(82,646)	..	(82,646)	19,340	0	0	0	9,543	0	003.....
588215 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2015	07/14/2020	759	0	1,327.7500	176,217	0	0	183,749	..	183,749	(42)	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

QE06.9

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 at Inception and at Year-end (b)
588216 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	759	0	2,307.7500	(15,130)	0	0	(9,026)	..	(9,026)	911	0	0	0	0	0	003.....
588218 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	1,360,141	1,074.8400	(164,767)	0	0	(89,053)	..	(89,053)	23,359	0	0	0	12,336	0	003.....
588219 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	0	1,327.7500	227.797	0	0	237,534	..	237,534	(55)	0	0	0	0	0	003.....
588220 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	0	2,038.9100	(43,509)	0	0	(29,051)	..	(29,051)	1,791	0	0	0	0	0	003.....
588221 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	298,113	948.3900	(26,855)	0	0	(13,039)	..	(13,039)	4,298	0	0	0	2,704	0	003.....
588222 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	0	1,327.7500	49,928	0	0	52,062	..	52,062	(12)	0	0	0	0	0	003.....
588223 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	0	1,779.6900	(18,795)	0	0	(14,933)	..	(14,933)	772	0	0	0	0	0	003.....
588230 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	150,234	1,896.6600	(11,553)	0	0	(3,038)	..	(3,038)	3,307	0	0	0	854	0	003.....
588231 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	0	2,107.4000	14,815	0	0	20,701	..	20,701	4,274	0	0	0	0	0	003.....
588232 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	0	2,694.3100	(2,421)	0	0	(1,670)	..	(1,670)	(91)	0	0	0	0	0	003.....
588233 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	445,099	1,685.9200	(22,550)	0	0	(4,768)	..	(4,768)	6,538	0	0	0	2,531	0	003.....
588234 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	0	2,107.4000	43,892	0	0	61,331	..	61,331	12,662	0	0	0	0	0	003.....
588235 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	0	2,423.5100	(18,853)	0	0	(21,625)	..	(21,625)	(4,914)	0	0	0	0	0	003.....
588236 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	80	188,354	1,896.6600	(21,469)	0	0	(10,895)	..	(10,895)	5,268	0	0	0	1,708	0	003.....
588237 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	80	0	2,107.4000	27,989	0	0	34,476	..	34,476	4,655	0	0	0	0	0	003.....
588239 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	133,418	1,685.9200	(11,154)	0	0	(5,131)	..	(5,131)	2,935	0	0	0	1,210	0	003.....
588240 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	2,107.4000	19,829	0	0	24,421	..	24,421	3,297	0	0	0	0	0	003.....
588241 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	3,088.1800	(3,532)	0	0	(2,853)	..	(2,853)	(259)	0	0	0	0	0	003.....
588244 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	1,012,402	1,791.2900	(99,384)	0	0	(48,026)	..	(48,026)	25,346	0	0	0	9,182	0	003.....
588245 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	0	2,212.7700	130,086	0	0	157,472	..	157,472	21,751	0	0	0	0	0	003.....
588246 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	0	3,308.4100	(16,498)	0	0	(11,781)	..	(11,781)	(812)	0	0	0	0	0	003.....
588247 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	451	1,066,218	1,580.5500	(75,167)	0	0	(32,710)	..	(32,710)	20,451	0	0	0	9,670	0	003.....
588248 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	451	0	2,212.7700	137,001	0	0	165,843	..	165,843	22,907	0	0	0	0	0	003.....
588249 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	451	0	2,839.9300	(46,875)	0	0	(43,847)	..	(43,847)	(5,090)	0	0	0	0	0	003.....
588268 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	7,619	18,001,249	1,685.9200	(1,561,868)	0	0	(692,230)	..	(692,230)	396,013	0	0	0	163,267	0	003.....
588269 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	7,619	0	2,107.4000	2,705,833	0	0	3,294,916	..	3,294,916	444,871	0	0	0	0	0	003.....
588270 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	7,619	0	2,779.6600	(891,407)	0	0	(862,089)	..	(862,089)	(106,208)	0	0	0	0	0	003.....
588279 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	12,729,584	1,896.6600	(1,476,225)	0	0	(736,288)	..	(736,288)	356,023	0	0	0	115,454	0	003.....
588280 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	0	2,107.4000	1,913,430	0	0	2,330,000	..	2,330,000	314,590	0	0	0	0	0	003.....
588281 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	0	3,259.0900	(258,609)	0	0	(169,951)	..	(169,951)	(12,442)	0	0	0	0	0	003.....
588288 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	2,885,850	1,475.1800	(173,440)	0	0	(69,484)	..	(69,484)	47,527	0	0	0	26,174	0	003.....
588289 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	0	2,107.4000	433,783	0	0	528,221	..	528,221	71,319	0	0	0	0	0	003.....
588290 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	0	2,548.2700	(219,854)	0	0	(238,425)	..	(238,425)	(33,365)	0	0	0	0	0	003.....
588291 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	1,687,336	1,896.6600	(194,963)	0	0	(97,597)	..	(97,597)	47,192	0	0	0	15,304	0	003.....
588292 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	0	2,212.7700	219,350	0	0	262,453	..	262,453	36,251	0	0	0	0	0	003.....
588293 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	0	5,270.6100	(714)	0	0	(75)	..	(75)	53	0	0	0	0	0	003.....
588304 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	21,147,396	1,011.6200	(2,218,926)	0	0	(1,139,371)	..	(1,139,371)	334,645	0	0	0	191,801	0	003.....
588305 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	0	1,264.5200	3,873,081	0	0	4,235,826	..	4,235,826	24,640	0	0	0	0	0	003.....
588306 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	0	1,753.8900	(1,350,643)	0	0	(1,148,319)	..	(1,148,319)	58,570	0	0	0	0	0	003.....
588307 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	10,324,357	1,138.0700	(1,431,839)	0	0	(810,966)	..	(810,966)	189,772	0	0	0	93,639	0	003.....
588308 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	0	1,264.5200	1,890,874	0	0	2,067,970	..	2,067,970	11,942	0	0	0	0	0	003.....
588309 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	0	2,035.8800	(310,859)	0	0	(222,811)	..	(222,811)	13,709	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

QE06.10

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
588321 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	168	233,449	1,707.3600	(5,712)	0	0	(2,717)	..	(2,717)	859	0	0	0	1,327	.....	003.....
588322 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	168	0	1,264.5200	30,141	0	0	32,321	..	32,321	(88)	0	0	0	0	.....	003.....
588323 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	168	0	1,138.0700	(23,094)	0	0	(7,380)	..	(7,380)	4,608	0	0	0	0	.....	003.....
588324 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	290	402,233	1,515.9100	(21,997)	0	0	(16,779)	..	(16,779)	2,427	0	0	0	2,287	.....	003.....
588325 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	290	0	1,264.5200	51,942	0	0	55,689	..	55,689	(151)	0	0	0	0	.....	003.....
588326 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		07/15/2015	07/16/2018	290	0	1,011.6200	(27,644)	0	0	(6,921)	..	(6,921)	5,620	0	0	0	0	.....	003.....
596272 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	7,875	18,606,741	1,892.2000	(2,219,300)	0	0	(1,097,663)	..	(1,097,663)	519,023	0	0	0	170,923	.....	003.....
596273 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	7,875	0	2,102.4400	2,785,050	0	0	3,467,940	..	3,467,940	462,875	0	0	0	0	.....	003.....
596274 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	7,875	0	3,273.0800	(355,972)	0	0	(259,559)	..	(259,559)	(19,248)	0	0	0	0	.....	003.....
596275 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	10,055	23,758,234	1,681.9500	(2,089,786)	0	0	(937,472)	..	(937,472)	522,640	0	0	0	218,244	.....	003.....
596276 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	10,055	0	2,783.0000	(1,198,480)	0	0	(1,183,049)	..	(1,183,049)	(144,746)	0	0	0	0	.....	003.....
596277 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	10,055	0	2,102.4400	3,556,123	0	0	4,428,079	..	4,428,079	591,027	0	0	0	0	.....	003.....
596278 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	2,475	5,848,249	2,550.2600	(444,057)	0	0	(495,977)	..	(495,977)	(68,583)	0	0	0	53,722	.....	003.....
596279 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	2,475	0	1,471.7100	(365,372)	0	0	(145,577)	..	(145,577)	96,754	0	0	0	0	.....	003.....
596280 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	2,475	0	2,102.4400	875,364	0	0	1,090,002	..	1,090,002	145,485	0	0	0	0	.....	003.....
596281 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	192	454,016	2,742.8400	(4,367)	0	0	(4,367)	..	(4,367)	(102)	0	0	0	2,660	.....	003.....
596282 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	192	0	2,102.4400	46,096	0	0	64,156	..	64,156	12,912	0	0	0	0	.....	003.....
596283 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	192	0	1,892.2000	(36,170)	0	0	(9,759)	..	(9,759)	10,144	0	0	0	0	.....	003.....
596284 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	527	1,245,170	2,443.8800	(52,198)	0	0	(58,299)	..	(58,299)	(12,720)	0	0	0	7,294	.....	003.....
596285 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	527	0	2,102.4400	126,423	0	0	175,951	..	175,951	35,412	0	0	0	0	.....	003.....
596286 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	527	0	1,681.9500	(66,081)	0	0	(14,427)	..	(14,427)	18,778	0	0	0	0	.....	003.....
596287 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	212	501,213	2,102.4400	75,021	0	0	93,417	..	93,417	12,469	0	0	0	4,604	.....	003.....
596288 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	212	0	3,124.0200	(13,041)	0	0	(10,449)	..	(10,449)	(923)	0	0	0	0	.....	003.....
596289 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	212	0	1,681.9500	(44,087)	0	0	(19,777)	..	(19,777)	11,026	0	0	0	0	.....	003.....
596290 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	555	1,310,350	1,787.0700	(134,766)	0	0	(63,591)	..	(63,591)	32,730	0	0	0	12,037	.....	003.....
596291 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	555	0	2,207.5600	169,700	0	0	208,422	..	208,422	28,443	0	0	0	0	.....	003.....
596292 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	555	0	3,363.9000	(20,160)	0	0	(14,256)	..	(14,256)	(938)	0	0	0	0	.....	003.....
596293 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	163	385,464	1,576.8300	(28,730)	0	0	(12,177)	..	(12,177)	7,409	0	0	0	3,541	.....	003.....
596294 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	163	0	2,857.2200	(16,845)	0	0	(15,993)	..	(15,993)	(1,831)	0	0	0	0	.....	003.....
596295 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	163	0	2,207.5600	49,920	0	0	61,311	..	61,311	8,367	0	0	0	0	.....	003.....
596328 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	340	471,744	1,225.0900	57,237	0	0	76,015	..	76,015	629	0	0	0	2,763	.....	003.....
596329 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	340	0	1,663.4300	(9,170)	0	0	(8,380)	..	(8,380)	2,080	0	0	0	0	.....	003.....
596330 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2018	340	0	1,102.5800	(45,003)	0	0	(13,591)	..	(13,591)	8,609	0	0	0	0	.....	003.....
596331 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	233	323,546	1,225.0900	57,269	0	0	71,112	..	71,112	784	0	0	0	2,972	.....	003.....
596332 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	233	0	2,452.3900	(1,885)	0	0	(1,929)	..	(1,929)	213	0	0	0	0	.....	003.....
596333 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	233	0	1,102.5800	(43,910)	0	0	(23,583)	..	(23,583)	5,626	0	0	0	0	.....	003.....
596334 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	953	1,321,335	1,286.3400	208,266	0	0	256,230	..	256,230	1,510	0	0	0	12,138	.....	003.....
596335 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	953	0	1,102.5800	(179,323)	0	0	(96,313)	..	(96,313)	22,977	0	0	0	0	.....	003.....
596336 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	953	0	2,282.2200	(14,145)	0	0	(13,529)	..	(13,529)	1,074	0	0	0	0	.....	003.....
596337 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	980	1,358,667	1,286.3400	214,150	0	0	263,469	..	263,469	1,553	0	0	0	12,481	.....	003.....
596338 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	980	0	1,977.4200	(38,108)	0	0	(38,150)	..	(38,150)	1,840	0	0	0	0	.....	003.....
596339 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/17/2015	08/14/2020	980	0	1,041.3300	(160,826)	0	0	(82,718)	..	(82,718)	21,936	0	0	0	0		003.....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
596357 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	336	466,088	980.0700	(47,755)	0	0	(23,409)	..	(23,409)	6,927	0	0	0	4,282	.....	003.....
596358 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	336	0	1,864.1000	(17,774)	0	0	(18,857)	..	(18,857)	851	0	0	0	0	.....	003.....
596359 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	336	0	1,225.0900	82,058	0	0	102,441	..	102,441	1,129	0	0	0	0	.....	003.....
596360 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	442	612,022	918.8200	(53,875)	0	0	(25,054)	..	(25,054)	8,270	0	0	0	5,622	.....	003.....
596361 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	442	0	1,717.7000	(35,540)	0	0	(38,844)	..	(38,844)	1,568	0	0	0	0	.....	003.....
596362 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2020	442	0	1,286.3500	96,269	0	0	118,679	..	118,679	699	0	0	0	0	.....	003.....
596383 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/17/2015	08/14/2020	4,036	5,594,176	1,225.0900	1,029,291	0	0	1,229,545	..	1,229,545	13,549	0	0	0	51,388	.....	003.....
596384 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/17/2015	08/14/2020	4,036	0	857.5600	(435,935)	0	0	(183,849)	..	(183,849)	68,075	0	0	0	0	.....	003.....
596385 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/17/2015	08/14/2020	4,036	0	1,543.8600	(530,702)	0	0	(585,364)	..	(585,364)	12,445	0	0	0	0	.....	003.....
596398 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/17/2015	08/14/2020	146	343,882	1,892.2000	(40,753)	0	0	(20,287)	..	(20,287)	9,592	0	0	0	3,159	.....	003.....
596399 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/17/2015	08/14/2020	146	0	2,102.4400	51,004	0	0	64,093	..	64,093	8,555	0	0	0	0	.....	003.....
596413 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2018	771	1,067,928	980.0700	(70,121)	0	0	(17,006)	..	(17,006)	13,785	0	0	0	6,256	.....	003.....
596414 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2018	771	0	1,473.1700	(53,168)	0	0	(60,397)	..	(60,397)	6,117	0	0	0	0	.....	003.....
596415 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		08/17/2015	08/14/2018	771	0	1,225.0900	130,224	0	0	172,083	..	172,083	1,424	0	0	0	0	.....	003.....
596448 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	599	1,414,863	1,892.2000	(164,299)	0	0	(83,467)	..	(83,467)	39,467	0	0	0	12,997	.....	003.....
596449 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	599	0	2,207.5600	178,148	0	0	225,045	..	225,045	30,711	0	0	0	0	.....	003.....
596461 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	10,830	15,009,813	1,225.0900	2,633,703	0	0	3,299,009	..	3,299,009	36,354	0	0	0	137,881	.....	003.....
596462 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	10,830	0	1,102.5800	(2,063,178)	0	0	(1,094,074)	..	(1,094,074)	261,011	0	0	0	0	.....	003.....
596463 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	10,830	0	1,999.3500	(402,418)	0	0	(392,059)	..	(392,059)	19,051	0	0	0	0	.....	003.....
596464 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	19,913	27,597,557	980.0700	(2,854,222)	0	0	(1,386,069)	..	(1,386,069)	410,155	0	0	0	253,513	.....	003.....
596465 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	19,913	0	1,700.6700	(1,679,108)	0	0	(1,844,358)	..	(1,844,358)	71,754	0	0	0	0	.....	003.....
596466 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2015	08/14/2020	19,913	0	1,225.0900	4,842,416	0	0	6,065,672	..	6,065,672	66,842	0	0	0	0	.....	003.....
606786 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	6,281	14,840,981	1,780.2800	(1,818,773)	0	0	(732,784)	..	(732,784)	368,727	0	0	0	138,035	.....	003.....
606787 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	6,281	0	3,458.8900	(136,053)	0	0	(135,840)	..	(135,840)	(7,664)	0	0	0	0	.....	003.....
606788 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	6,281	0	1,978.0900	2,153,253	0	0	3,304,490	..	3,304,490	422,598	0	0	0	0	.....	003.....
606789 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	11,040	26,084,294	1,978.0900	3,784,526	0	0	5,807,924	..	5,807,924	742,752	0	0	0	242,608	.....	003.....
606790 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	11,040	0	2,753.5000	(1,048,662)	0	0	(1,456,496)	..	(1,456,496)	(181,305)	0	0	0	0	.....	003.....
606791 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	11,040	0	1,582.4700	(2,387,112)	0	0	(865,029)	..	(865,029)	508,464	0	0	0	0	.....	003.....
606792 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	2,058	4,861,391	1,384.6600	(319,982)	0	0	(102,596)	..	(102,596)	70,723	0	0	0	45,215	.....	003.....
606793 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	2,058	0	2,484.2800	(320,349)	0	0	(484,526)	..	(484,526)	(66,517)	0	0	0	0	.....	003.....
606794 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	2,058	0	1,978.0900	705,331	0	0	1,082,436	..	1,082,436	138,428	0	0	0	0	.....	003.....
606795 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	206	487,335	1,978.0900	49,927	0	0	89,884	..	89,884	16,052	0	0	0	2,942	.....	003.....
606796 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	206	0	2,805.3300	(3,745)	0	0	(3,885)	..	(3,885)	39	0	0	0	0	.....	003.....
606797 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	206	0	1,780.2800	(42,306)	0	0	(8,259)	..	(8,259)	9,141	0	0	0	0	.....	003.....
606798 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	362	855,222	2,392.3000	(29,757)	0	0	(52,136)	..	(52,136)	(11,407)	0	0	0	5,162	.....	003.....
606799 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	362	0	1,978.0900	87,617	0	0	157,736	..	157,736	28,169	0	0	0	0	.....	003.....
606800 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2018	362	0	1,582.4700	(51,058)	0	0	(7,799)	..	(7,799)	10,999	0	0	0	0	.....	003.....
606801 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	1,200	2,834,418	1,978.0900	411,241	0	0	631,111	..	631,111	80,710	0	0	0	26,363	.....	003.....
606802 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	1,200	0	3,171.0800	(48,717)	0	0	(56,043)	..	(56,043)	(4,783)	0	0	0	0	.....	003.....
606803 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	1,200	0	1,582.4700	(259,393)	0	0	(93,997)	..	(93,997)	55,252	0	0	0	0	.....	003.....
606804 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	983	2,323,196	2,076.9900	296,068	0	0	453,697	..	453,697	59,685	0	0	0	21,608	.....	003.....
606805 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	983	0	1,780.2800	(284,709)	0	0	(114,710)	..	(114,710)	57,720	0	0	0	0	.....	003.....
606806 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		09/15/2015	09/14/2020	3,849	9,093,311	1,681.3800	(967,080)	0	0	(370,426)	..	(370,426)	200,830	0	0	0	84,576	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
606807 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...3,849	0	2,076.9900	...1,151,543	0	0	1,775,831	..	1,775,831	233,615	0	0	0	0	0	003.....
606808 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...3,849	0	3,584.1000	(62,883)	0	0	(59,075)	..	(59,075)	(2,061)	0	0	0	0	0	003.....
606810 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...311	734,584	2,076.9900	93,025	0	0	143,457	..	143,457	18,872	0	0	0	6,832	0	003.....
606811 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...311	0	1,483.5700	(57,318)	0	0	(19,560)	..	(19,560)	12,485	0	0	0	0	0	003.....
606812 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...311	0	2,821.1500	(25,885)	0	0	(34,983)	..	(34,983)	(4,124)	0	0	0	0	0	003.....
606828 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...407	564,592	2,599.5900	(1,586)	0	0	(2,394)	..	(2,394)	292	0	0	0	5,251	0	003.....
606829 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...407	0	1,049.4000	(77,092)	0	0	(36,214)	..	(36,214)	9,020	0	0	0	0	0	003.....
606830 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		09/15/2015	09/14/2020	...407	0	1,166.0000	99,323	0	0	140,334	..	140,334	2,245	0	0	0	0	0	003.....
606834 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...3,087	4,279,017	1,521.3900	(365,494)	0	0	(488,315)	..	(488,315)	6,690	0	0	0	39,799	0	003.....
606835 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...3,087	0	1,166.0000	747,173	0	0	1,063,584	..	1,063,584	17,018	0	0	0	0	0	003.....
606836 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...3,087	0	816.2000	(324,187)	0	0	(124,949)	..	(124,949)	47,504	0	0	0	0	0	003.....
606837 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...6,487	8,990,689	991.1000	(1,102,818)	0	0	(482,480)	..	(482,480)	133,156	0	0	0	83,622	0	003.....
606838 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...6,487	0	2,014.7200	(203,561)	0	0	(238,285)	..	(238,285)	9,013	0	0	0	0	0	003.....
606839 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...6,487	0	1,224.2900	1,427,176	0	0	2,002,313	..	2,002,313	25,505	0	0	0	0	0	003.....
606849 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...311	734,584	1,780.2800	(88,608)	0	0	(36,271)	..	(36,271)	18,251	0	0	0	6,832	0	003.....
606850 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.		09/15/2015	09/14/2020	...311	0	1,978.0900	105,521	0	0	163,562	..	163,562	20,917	0	0	0	0	0	003.....
606929 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...460	637,098	1,049.4000	(64,752)	0	0	(15,446)	..	(15,446)	10,231	0	0	0	3,846	0	003.....
606930 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...460	0	1,700.9500	(9,504)	0	0	(9,897)	..	(9,897)	2,553	0	0	0	0	0	003.....
606931 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...460	0	1,165.9900	79,349	0	0	124,227	..	124,227	2,291	0	0	0	0	0	003.....
606932 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...545	754,771	932.8000	(54,502)	0	0	(10,100)	..	(10,100)	8,628	0	0	0	4,556	0	003.....
606933 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...545	0	1,165.9900	94,114	0	0	147,171	..	147,171	2,714	0	0	0	0	0	003.....
606934 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2018	...545	0	1,464.3700	(33,578)	0	0	(47,223)	..	(47,223)	4,000	0	0	0	0	0	003.....
606935 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...231	319,737	1,165.9900	56,205	0	0	79,475	..	79,475	1,272	0	0	0	2,974	0	003.....
606936 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...231	0	932.8000	(34,003)	0	0	(14,206)	..	(14,206)	4,338	0	0	0	0	0	003.....
606937 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...231	0	1,876.9000	(10,513)	0	0	(13,118)	..	(13,118)	472	0	0	0	0	0	003.....
606938 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...628	870,067	2,447.6600	(4,031)	0	0	(5,839)	..	(5,839)	538	0	0	0	8,092	0	003.....
606939 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...628	0	1,049.4000	(121,215)	0	0	(55,808)	..	(55,808)	13,901	0	0	0	0	0	003.....
606940 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...628	0	1,224.2900	136,935	0	0	193,772	..	193,772	2,468	0	0	0	0	0	003.....
606941 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...253	350,642	874.5000	(32,161)	0	0	(12,739)	..	(12,739)	4,322	0	0	0	3,261	0	003.....
606942 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...253	0	1,707.2500	(18,457)	0	0	(23,933)	..	(23,933)	755	0	0	0	0	0	003.....
606943 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		09/15/2015	09/14/2020	...253	0	1,224.2900	55,329	0	0	78,091	..	78,091	995	0	0	0	0	0	003.....
607000 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...10,688	14,812,529	1,049.4000	(2,093,988)	0	0	(950,109)	..	(950,109)	236,651	0	0	0	137,770	0	003.....
607001 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...10,688	0	2,052.1500	(292,858)	0	0	(347,687)	..	(347,687)	13,395	0	0	0	0	0	003.....
607002 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...10,688	0	1,166.0000	2,585,865	0	0	3,681,774	..	3,681,774	58,911	0	0	0	0	0	003.....
607003 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...23,756	32,923,466	932.8000	(3,546,295)	0	0	(1,462,763)	..	(1,462,763)	446,670	0	0	0	306,218	0	003.....
607004 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...23,756	0	1,691.2800	(1,758,894)	0	0	(2,355,236)	..	(2,355,236)	71,074	0	0	0	0	0	003.....
607005 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..		09/15/2015	09/14/2020	...23,756	0	1,166.0000	5,747,543	0	0	8,183,393	..	8,183,393	130,940	0	0	0	0	0	003.....
615844 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		10/15/2015	10/14/2020	...3,559	4,932,129	813.9400	(389,145)	0	0	(148,419)	..	(148,419)	53,647	0	0	0	46,415	0	003.....
615845 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		10/15/2015	10/14/2020	...3,559	0	1,465.6700	(419,180)	0	0	(661,740)	..	(661,740)	2,458	0	0	0	0	0	003.....
615846 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		10/15/2015	10/14/2020	...3,559	0	1,162.7700	820,158	0	0	1,244,276	..	1,244,276	21,632	0	0	0	0	0	003.....
615847 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		10/15/2015	10/15/2018	...377	522,057	1,046.4900	(50,737)	0	0	(13,405)	..	(13,405)	8,400	0	0	0	3,242	0	003.....
615848 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....		10/15/2015	10/15/2018	...377	0	1,623.1100	(7,951)	0	0	(14,547)	..	(14,547)	2,566	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

QE06.13

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
615849 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/15/2018	377	0	1,162.7700	59,831	0	0	103,904	..	103,904	1,999	0	0	0	0	0	003.....
615850 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/15/2018	794	1,100,134	930.2200	(74,667)	0	0	(15,829)	..	(15,829)	12,724	0	0	0	6,832	0	003.....
615851 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/15/2018	794	0	1,414.7400	(49,006)	0	0	(91,058)	..	(91,058)	4,548	0	0	0	0	0	003.....
615852 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/15/2018	794	0	1,162.7700	126,081	0	0	218,958	..	218,958	4,212	0	0	0	0	0	003.....
615853 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	271	375,453	1,046.4900	(52,829)	0	0	(24,507)	..	(24,507)	5,851	0	0	0	3,533	0	003.....
615854 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	271	0	1,162.7700	62,434	0	0	94,719	..	94,719	1,647	0	0	0	0	0	003.....
615855 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	271	0	2,850.7700	(44)	0	0	(854)	..	(854)	129	0	0	0	0	0	003.....
615856 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	985	1,364,739	1,162.7700	226,941	0	0	344,296	..	344,296	5,986	0	0	0	12,843	0	003.....
615857 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	985	0	1,794.8500	(46,995)	0	0	(75,123)	..	(75,123)	1,926	0	0	0	0	0	003.....
615858 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	985	0	930.2200	(145,196)	0	0	(62,067)	..	(62,067)	18,084	0	0	0	0	0	003.....
615859 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	298	412,401	1,162.7700	68,578	0	0	104,040	..	104,040	1,809	0	0	0	3,881	0	003.....
615860 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	298	0	1,589.5100	(25,538)	0	0	(40,492)	..	(40,492)	595	0	0	0	0	0	003.....
615861 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	298	0	813.9400	(32,538)	0	0	(12,410)	..	(12,410)	4,486	0	0	0	0	0	003.....
615862 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,460	3,408,867	1,046.4900	(479,650)	0	0	(222,509)	..	(222,509)	53,127	0	0	0	32,080	0	003.....
615863 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,460	0	2,364.8400	(17,045)	0	0	(32,221)	..	(32,221)	2,068	0	0	0	0	0	003.....
615864 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,460	0	1,220.9100	504,883	0	0	772,457	..	772,457	11,219	0	0	0	0	0	003.....
615865 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	983	1,362,355	1,926.3600	(31,616)	0	0	(50,563)	..	(50,563)	1,411	0	0	0	12,821	0	003.....
615866 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	983	0	1,220.9100	201,777	0	0	308,713	..	308,713	4,484	0	0	0	0	0	003.....
615867 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	983	0	988.3600	(166,892)	0	0	(74,604)	..	(74,604)	19,699	0	0	0	0	0	003.....
615868 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	439	607,874	1,220.9100	90,032	0	0	137,746	..	137,746	2,001	0	0	0	5,721	0	003.....
615869 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	439	0	872.0800	(55,648)	0	0	(22,680)	..	(22,680)	7,326	0	0	0	0	0	003.....
615870 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	439	0	1,638.8100	(32,925)	0	0	(52,257)	..	(52,257)	982	0	0	0	0	0	003.....
615892 SCS COLLAR 2146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	9,814	23,188,712	2,023.8600	3,158,220	0	0	4,908,003	..	4,908,003	632,573	0	0	0	218,222	0	003.....
615893 SCS COLLAR 2146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	9,814	0	1,821,4700	(2,909,925)	0	0	(1,270,641)	..	(1,270,641)	604,643	0	0	0	0	0	003.....
615894 SCS COLLAR 2146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	9,814	0	3,440,5600	(191,479)	0	0	(242,236)	..	(242,236)	(14,400)	0	0	0	0	0	003.....
615895 SCS COLLAR 2147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	13,342	31,524,180	2,732,2100	(1,272,925)	0	0	(1,922,995)	..	(1,922,995)	(241,384)	0	0	0	296,665	0	003.....
615896 SCS COLLAR 2147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	13,342	0	2,023.8600	4,293,480	0	0	6,672,245	..	6,672,245	859,960	0	0	0	0	0	003.....
615897 SCS COLLAR 2147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/14/2020	13,342	0	1,619.0900	(2,943,330)	0	0	(1,167,623)	..	(1,167,623)	647,560	0	0	0	0	0	003.....
615901 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	282	665,436	1,821,4700	(58,140)	0	0	(13,584)	..	(13,584)	13,817	0	0	0	4,132	0	003.....
615902 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	282	0	2,023.8600	64,410	0	0	113,578	..	113,578	20,611	0	0	0	0	0	003.....
615903 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	282	0	2,813.1700	(4,782)	0	0	(5,976)	..	(5,976)	(78)	0	0	0	0	0	003.....
615904 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	546	1,291,179	2,408.3900	(45,225)	0	0	(77,416)	..	(77,416)	(16,388)	0	0	0	8,018	0	003.....
615905 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	546	0	1,619.0900	(76,867)	0	0	(14,547)	..	(14,547)	18,474	0	0	0	0	0	003.....
615906 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56....	10/15/2015	10/15/2018	546	0	2,023.8600	124,978	0	0	220,381	..	220,381	39,992	0	0	0	0	0	003.....
615974 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	11,342	15,718,927	1,046.4900	(2,241,959)	0	0	(1,026,031)	..	(1,026,031)	244,978	0	0	0	147,926	0	003.....
615975 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	11,342	0	1,979.0400	(318,355)	0	0	(495,307)	..	(495,307)	13,811	0	0	0	0	0	003.....
615976 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	11,342	0	1,162.7700	2,598,037	0	0	3,965,565	..	3,965,565	68,942	0	0	0	0	0	003.....
615977 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	25,263	35,012,397	1,634.8600	(1,884,109)	0	0	(3,042,531)	..	(3,042,531)	56,326	0	0	0	329,492	0	003.....
615978 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	25,263	0	1,162.7700	5,786,878	0	0	8,832,914	..	8,832,914	153,562	0	0	0	0	0	003.....
615979 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41....	10/15/2015	10/14/2020	25,263	0	930.2200	(3,818,744)	0	0	(1,592,324)	..	(1,592,324)	463,937	0	0	0	0	0	003.....
615998 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,970	7,016,270	2,023.8600	989,091	0	0	1,485,027	..	1,485,027	191,399	0	0	0	66,028	0	003.....
615999 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,970	0	1,416.7000	(462,045)	0	0	(166,277)	..	(166,277)	108,703	0	0	0	0	0	003.....
616000 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	2,970	0	2,446.8500	(509,888)	0	0	(768,797)	..	(768,797)	(104,923)	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
616001 SCS COLLAR 2167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	285	673,609	1,821,4700	(85,439)	0	0	(36,911)	..	(36,911)	17,564	0	0	0	6,339	.....	003.....
616002 SCS COLLAR 2167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	285	0	2,023,8600	94,959	0	0	142,573	..	142,573	18,376	0	0	0	0	.....	003.....
616003 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	759	1,794,344	1,619,0900	(165,623)	0	0	(66,461)	..	(66,461)	36,859	0	0	0	16,886	.....	003.....
616004 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	759	0	3,041,2500	(40,685)	0	0	(52,735)	..	(52,735)	(5,267)	0	0	0	0	.....	003.....
616005 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	759	0	2,023,8600	252,950	0	0	379,782	..	379,782	48,949	0	0	0	0	.....	003.....
616006 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	186	440,123	2,662,7900	(21,621)	0	0	(31,302)	..	(31,302)	(4,102)	0	0	0	4,142	.....	003.....
616007 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	186	0	2,023,8600	62,045	0	0	93,154	..	93,154	12,006	0	0	0	0	.....	003.....
616008 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	186	0	1,416,7000	(28,984)	0	0	(10,430)	..	(10,430)	6,819	0	0	0	0	.....	003.....
616011 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	935	2,209,949	3,317,3100	(26,729)	0	0	(32,002)	..	(32,002)	(2,348)	0	0	0	20,797	.....	003.....
616012 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	935	0	1,720,2800	(237,988)	0	0	(100,191)	..	(100,191)	51,328	0	0	0	0	.....	003.....
616013 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	935	0	2,125,0500	270,140	0	0	407,425	..	407,425	53,526	0	0	0	0	.....	003.....
616014 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	456	1,076,373	2,751,0300	(44,569)	0	0	(62,948)	..	(62,948)	(7,803)	0	0	0	10,129	.....	003.....
616015 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	456	0	1,517,9000	(84,364)	0	0	(32,113)	..	(32,113)	19,359	0	0	0	0	.....	003.....
616016 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2015	10/14/2020	456	0	2,125,0500	131,574	0	0	198,439	..	198,439	26,070	0	0	0	0	.....	003.....
622415 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	576	1,362,018	2,050,4400	204,864	0	0	281,104	..	281,104	36,110	0	0	0	12,980	.....	003.....
622414 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	576	0	1,640,3500	(120,838)	0	0	(54,516)	..	(54,516)	28,860	0	0	0	0	.....	003.....
622413 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	576	0	3,280,7000	(26,131)	0	0	(23,475)	..	(23,475)	(1,839)	0	0	0	0	.....	003.....
622420 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2018	734	1,735,364	2,050,4400	181,834	0	0	284,018	..	284,018	51,570	0	0	0	11,060	.....	003.....
622418 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2018	734	0	1,640,3500	(100,617)	0	0	(22,547)	..	(22,547)	26,613	0	0	0	0	.....	003.....
622419 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2018	734	0	2,458,2700	(64,380)	0	0	(90,186)	..	(90,186)	(18,102)	0	0	0	0	.....	003.....
622424 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	16,436	38,834,781	2,860,3600	(1,632,717)	0	0	(1,857,799)	..	(1,857,799)	(212,050)	0	0	0	370,098	.....	003.....
622425 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	16,436	0	1,640,3500	(3,484,236)	0	0	(1,554,405)	..	(1,554,405)	822,867	0	0	0	0	.....	003.....
622423 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	16,436	0	2,050,4400	5,841,210	0	0	8,015,019	..	8,015,019	1,029,586	0	0	0	0	.....	003.....
622416 SCS COLLAR 2181 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	683	1,614,371	1,845,4000	(200,791)	0	0	(95,033)	..	(95,033)	43,204	0	0	0	15,385	.....	003.....
622417 SCS COLLAR 2181 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	683	0	2,050,4400	242,820	0	0	333,186	..	333,186	42,800	0	0	0	0	.....	003.....
622422 SCS COLLAR 2182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	1,190	2,810,458	2,152,9600	370,288	0	0	504,157	..	504,157	65,950	0	0	0	26,784	.....	003.....
622421 SCS COLLAR 2182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/16/2020	1,190	0	1,845,4000	(349,556)	0	0	(165,442)	..	(165,442)	75,213	0	0	0	0	.....	003.....
622450 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	270	373,758	1,634,6800	(6,177)	0	0	(10,567)	..	(10,567)	1,798	0	0	0	2,382	.....	003.....
622451 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	270	0	1,153,2100	45,935	0	0	77,112	..	77,112	1,595	0	0	0	0	.....	003.....
622452 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	270	0	1,037,8900	(36,281)	0	0	(9,834)	..	(9,834)	5,928	0	0	0	0	.....	003.....
622453 SCS COLLAR 2185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	305	423,031	1,037,8900	(59,477)	0	0	(27,690)	..	(27,690)	6,366	0	0	0	4,032	.....	003.....
622454 SCS COLLAR 2185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	305	0	1,153,2100	75,543	0	0	109,596	..	109,596	2,091	0	0	0	0	.....	003.....
622456 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	1,211	1,678,905	1,210,8700	269,509	0	0	392,208	..	392,208	6,582	0	0	0	16,000	.....	003.....
622457 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	1,211	0	1,037,8900	(236,051)	0	0	(109,894)	..	(109,894)	25,266	0	0	0	0	.....	003.....
622458 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	1,211	0	2,707,9700	(3,437)	0	0	(6,555)	..	(6,555)	658	0	0	0	0	.....	003.....
622472 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	234	553,103	2,050,4400	58,680	0	0	90,523	..	90,523	16,437	0	0	0	3,525	.....	003.....
622473 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	234	0	1,845,4000	(47,870)	0	0	(12,800)	..	(12,800)	12,240	0	0	0	0	.....	003.....
622474 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/14/2018	234	0	2,829,0100	(5,443)	0	0	(5,312)	..	(5,312)	(148)	0	0	0	0	.....	003.....
622475 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	156	368,736	1,435,3100	(24,806)	0	0	(9,506)	..	(9,506)	5,937	0	0	0	3,514	.....	003.....
622476 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	156	0	2,050,4400	56,845	0	0	76,102	..	76,102	9,776	0	0	0	0	.....	003.....
622477 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	156	0	2,822,1200	(16,365)	0	0	(19,237)	..	(19,237)	(2,255)	0	0	0	0	.....	003.....
622478 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	968	2,286,161	1,742,8700	(248,079)	0	0	(111,640)	..	(111,640)	54,660	0	0	0	21,787	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	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)
622479 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	968	0	3,698.8300	(17,618)	0	0	(13,196)	..	(13,196)	10	0	0	0	0	0	003.....
622480 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	968	0	2,152.9600	308,333	0	0	410,106	..	410,106	53,647	0	0	0	0	0	003.....
622481 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	457	1,080,857	2,926.1400	(39,509)	0	0	(44,476)	..	(44,476)	(4,895)	0	0	0	10,301	0	003.....
622482 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	457	0	1,537.8300	(86,108)	0	0	(34,969)	..	(34,969)	20,108	0	0	0	0	0	003.....
622483 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	457	0	2,152.9600	145,775	0	0	193,891	..	193,891	25,363	0	0	0	0	0	003.....
622493 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	102	241,983	2,658.5600	(14,389)	0	0	(18,023)	..	(18,023)	(2,342)	0	0	0	2,306	0	003.....
622494 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	102	0	2,050.4400	37,304	0	0	49,942	..	49,942	6,415	0	0	0	0	0	003.....
622495 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2015	11/16/2020	102	0	1,640.3500	(22,600)	0	0	(9,686)	..	(9,686)	5,127	0	0	0	0	0	003.....
622528 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	11/17/2015	11/16/2020	..11,564	..27,322,161	1,845.4000	(3,390,674)	0	0	(1,608,364)	..	(1,608,364)	731,191	0	0	0	260,382	0	003.....
622529 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	11/17/2015	11/16/2020	..11,564	0	3,649.7800	(178,072)	0	0	(179,430)	..	(179,430)	(2,676)	0	0	0	0	0	003.....
622530 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	11/17/2015	11/16/2020	..11,564	0	2,050.4400	4,078,296	0	0	5,638,956	..	5,638,956	724,364	0	0	0	0	0	003.....
622536 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..13,865	..19,215,472	1,037.8900	(2,636,748)	0	0	(1,257,764)	..	(1,257,764)	289,173	0	0	0	183,124	0	003.....
622537 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..13,865	0	2,035.4200	(223,847)	0	0	(541,517)	..	(541,517)	9,524	0	0	0	0	0	003.....
622538 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..13,865	0	1,153.2100	3,204,192	0	0	4,978,211	..	4,978,211	94,960	0	0	0	0	0	003.....
622539 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..30,202	..41,857,258	1,684.8400	(1,781,845)	0	0	(3,291,157)	..	(3,291,157)	49,801	0	0	0	398,902	0	003.....
622540 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..30,202	0	922.5700	(4,449,418)	0	0	(1,920,909)	..	(1,920,909)	535,445	0	0	0	0	0	003.....
622541 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..30,202	0	1,153.2100	6,979,723	0	0	10,844,087	..	10,844,087	206,852	0	0	0	0	0	003.....
622542 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..3,867	..5,358,796	1,153.2100	893,582	0	0	1,388,319	..	1,388,319	26,482	0	0	0	51,070	0	003.....
622543 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..3,867	0	1,522.2400	(370,408)	0	0	(642,855)	..	(642,855)	2,558	0	0	0	0	0	003.....
622544 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..3,867	0	807.2500	(427,352)	0	0	(163,795)	..	(163,795)	56,454	0	0	0	0	0	003.....
622545 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	..1,370	..1,898,834	1,153.2100	224,360	0	0	391,757	..	391,757	8,101	0	0	0	12,101	0	003.....
622546 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	..1,370	0	1,427.1000	(77,579)	0	0	(154,829)	..	(154,829)	7,590	0	0	0	0	0	003.....
622547 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	..1,370	0	922.5700	(129,117)	0	0	(28,323)	..	(28,323)	21,800	0	0	0	0	0	003.....
622549 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	695	..962,636	922.5700	(102,328)	0	0	(44,177)	..	(44,177)	12,314	0	0	0	9,174	0	003.....
622550 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	695	0	1,908.5600	(18,959)	0	0	(39,919)	..	(39,919)	733	0	0	0	0	0	003.....
622551 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	695	0	1,153.2100	160,520	0	0	249,393	..	249,393	4,757	0	0	0	0	0	003.....
622552 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	238	..329,292	807.2500	(26,260)	0	0	(10,065)	..	(10,065)	3,469	0	0	0	3,138	0	003.....
622553 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	238	0	1,654.8600	(15,229)	0	0	(28,098)	..	(28,098)	366	0	0	0	0	0	003.....
622554 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	238	0	1,153.2100	54,910	0	0	85,311	..	85,311	1,627	0	0	0	0	0	003.....
622555 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..2,347	..3,253,255	2,075.7800	(31,591)	0	0	(80,915)	..	(80,915)	1,461	0	0	0	31,004	0	003.....
622556 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..2,347	0	1,210.8700	484,066	0	0	759,991	..	759,991	12,753	0	0	0	0	0	003.....
622557 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	..2,347	0	980.2300	(394,303)	0	0	(179,163)	..	(179,163)	45,413	0	0	0	0	0	003.....
622558 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	250	..346,117	1,718.2800	(13,297)	0	0	(24,789)	..	(24,789)	427	0	0	0	3,299	0	003.....
622559 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	250	0	1,210.8700	51,500	0	0	80,856	..	80,856	1,357	0	0	0	0	0	003.....
622560 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	250	0	864.9100	(32,014)	0	0	(13,075)	..	(13,075)	4,032	0	0	0	0	0	003.....
622567 SCS COLLAR 2211 Russel2000.....	LIFE HEDGE.....																					

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
631324 SCS COLLAR 2233 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2015	12/14/2020	216	0	1,554.5300	(19,156)	0	0	(33,906)	..	(33,906)	51	0	0	0	0	0	003.....
631369 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	12,091	28,566,641	1,839.0700	(3,688,858)	0	0	(1,702,518)	..	(1,702,518)	759,973	0	0	0	275,101	0	003.....
631370 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	12,091	0	3,840.5900	(220,133)	0	0	(124,826)	..	(124,826)	6,476	0	0	0	0	0	003.....
631371 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	12,091	0	2,043.4100	4,453,007	0	0	5,997,903	..	5,997,903	763,330	0	0	0	0	0	003.....
631372 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	3,704	8,751,756	2,610.4600	(579,181)	0	0	(739,316)	..	(739,316)	(96,257)	0	0	0	84,281	0	003.....
631373 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	3,704	0	1,430.3900	(618,389)	0	0	(230,749)	..	(230,749)	140,978	0	0	0	0	0	003.....
631374 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	3,704	0	2,043.4100	1,364,236	0	0	1,837,534	..	1,837,534	233,856	0	0	0	0	0	003.....
631378 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	274	646,350	2,991.5500	(4,053)	0	0	(3,365)	..	(3,365)	177	0	0	0	4,222	0	003.....
631379 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	274	0	2,043.4100	70,507	0	0	108,295	..	108,295	19,180	0	0	0	0	0	003.....
631380 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	274	0	1,839.0700	(58,181)	0	0	(15,565)	..	(15,565)	14,465	0	0	0	0	0	003.....
631383 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	745	1,759,832	2,043.4100	191,970	0	0	294,857	..	294,857	52,223	0	0	0	11,496	0	003.....
631384 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	745	0	1,634.7300	(109,949)	0	0	(24,070)	..	(24,070)	27,447	0	0	0	0	0	003.....
631385 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	745	0	2,501.1300	(59,495)	0	0	(81,607)	..	(81,607)	(15,520)	0	0	0	0	0	003.....
631386 SCS COLLAR 2243 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	405	957,386	2,043.4100	149,239	0	0	201,014	..	201,014	25,582	0	0	0	9,220	0	003.....
631387 SCS COLLAR 2243 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	405	0	1,839.0700	(123,629)	0	0	(57,058)	..	(57,058)	25,470	0	0	0	0	0	003.....
631388 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	636	1,501,986	1,634.7300	(146,280)	0	0	(61,138)	..	(61,138)	31,722	0	0	0	14,464	0	003.....
631389 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	636	0	2,043.4100	234,132	0	0	315,360	..	315,360	40,135	0	0	0	0	0	003.....
631390 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	636	0	3,414.7400	(23,538)	0	0	(19,636)	..	(19,636)	(1,256)	0	0	0	0	0	003.....
631391 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	184	434,755	1,430.3900	(30,719)	0	0	(11,463)	..	(11,463)	7,003	0	0	0	4,187	0	003.....
631392 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	184	0	2,043.4100	67,770	0	0	91,282	..	91,282	11,617	0	0	0	0	0	003.....
631393 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	184	0	2,870.9900	(18,435)	0	0	(21,175)	..	(21,175)	(2,400)	0	0	0	0	0	003.....
631394 SCS COLLAR 2246 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	61	143,377	2,104.7100	13,863	0	0	21,244	..	21,244	3,917	0	0	0	937	0	003.....
631395 SCS COLLAR 2246 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	61	0	1,839.0700	(12,906)	0	0	(3,453)	..	(3,453)	3,209	0	0	0	0	0	003.....
631396 SCS COLLAR 2247 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	750	1,772,553	2,145.5800	242,429	0	0	324,591	..	324,591	42,039	0	0	0	17,070	0	003.....
631397 SCS COLLAR 2247 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	750	0	1,839.0700	(228,893)	0	0	(105,641)	..	(105,641)	47,156	0	0	0	0	0	003.....
631398 SCS COLLAR 2248 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	643	1,519,331	2,145.5800	207,796	0	0	278,221	..	278,221	36,033	0	0	0	14,631	0	003.....
631399 SCS COLLAR 2248 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	643	0	1,736.9000	(171,346)	0	0	(75,277)	..	(75,277)	36,149	0	0	0	0	0	003.....
631400 SCS COLLAR 2248 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	643	0	4,070.6800	(7,516)	0	0	(3,767)	..	(3,767)	465	0	0	0	0	0	003.....
631401 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	298	704,164	2,988.9000	(24,189)	0	0	(26,249)	..	(26,249)	(2,778)	0	0	0	6,781	0	003.....
631402 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	298	0	1,532.5600	(58,708)	0	0	(23,232)	..	(23,232)	13,077	0	0	0	0	0	003.....
631403 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	298	0	2,145.5800	96,307	0	0	128,947	..	128,947	16,700	0	0	0	0	0	003.....
631413 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	65	153,782	2,043.4100	23,972	0	0	32,288	..	32,288	4,109	0	0	0	1,481	0	003.....
631414 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	65	0	1,634.7300	(14,977)	0	0	(6,260)	..	(6,260)	3,248	0	0	0	0	0	003.....
631415 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	65	0	2,702.4100	(8,725)	0	0	(10,781)	..	(10,781)	(1,357)	0	0	0	0	0	003.....
631416 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	107	253,222	2,465.5800	(21,136)	0	0	(28,062)	..	(28,062)	(3,745)	0	0	0	2,439	0	003.....
631417 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	107	0	1,430.3900	(17,892)	0	0	(6,676)	..	(6,676)	4,079	0	0	0	0	0	003.....
631418 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2020	107	0	2,043.4100	39,473	0	0	53,167	..	53,167	6,766	0	0	0	0	0	003.....
631427 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	12,331	17,089,574	2,036.7900	(142,039)	0	0	(506,229)	..	(506,229)	4,726	0	0	0	164,575	0	003.....
631428 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	12,331	0	1,131.5500	2,755,723	0	0	4,629,742	..	4,629,742	95,580	0	0	0	0	0	003.....
631429 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	12,331	0	1,018.4000	(2,306,437)	0	0	(1,081,941)	..	(1,081,941)	245,727	0	0	0	0	0	003.....
631430 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	27,181	37,671,041	905.2400	(3,875,394)	0	0	(1,681,194)	..	(1,681,194)	459,116	0	0	0	362,778	0	003.....
631431 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	27,181	0	1,131.5500	6,074,521	0	0	10,205,473	..	10,205,473	210,689	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
631432 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..27,181	0	1,674.7000	(1,521,851)	0	0	(3,143,308)	..	(3,143,308)	26,765	0	0	0	0	0	003.....
631433 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..3,458	4,792.625	792.0900	(362,736)	0	0	(143,014)	..	(143,014)	48,231	0	0	0	46,154	0	003.....
631434 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..3,458	0	1,131.5500	772,819	0	0	1,298,371	..	1,298,371	26,805	0	0	0	0	0	003.....
631435 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..3,458	0	1,495.9100	(323,919)	0	0	(625,691)	..	(625,691)	(1,272)	0	0	0	0	0	003.....
631436 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..288	399,284	1,131.5500	46,944	0	0	87,805	..	87,805	2,026	0	0	0	2,608	0	003.....
631437 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..288	0	1,018.4000	(39,120)	0	0	(10,212)	..	(10,212)	6,072	0	0	0	0	0	003.....
631438 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..288	0	1,671.3600	(2,999)	0	0	(9,919)	..	(9,919)	1,835	0	0	0	0	0	003.....
631439 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..1,158	1,604,482	1,131.5500	188,639	0	0	352,835	..	352,835	8,140	0	0	0	10,481	0	003.....
631440 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..1,158	0	1,429.2100	(61,832)	0	0	(134,689)	..	(134,689)	5,872	0	0	0	0	0	003.....
631441 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..1,158	0	905.2400	(107,420)	0	0	(23,491)	..	(23,491)	17,681	0	0	0	0	0	003.....
631442 SCS COLLAR 2262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..342	473,996	1,131.5500	76,433	0	0	128,410	..	128,410	2,651	0	0	0	4,565	0	003.....
631443 SCS COLLAR 2262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..342	0	1,018.4000	(60,566)	0	0	(30,009)	..	(30,009)	6,815	0	0	0	0	0	003.....
631444 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..928	1,286,035	905.2400	(132,300)	0	0	(57,394)	..	(57,394)	15,674	0	0	0	12,385	0	003.....
631445 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..928	0	1,901.0100	(23,090)	0	0	(57,083)	..	(57,083)	622	0	0	0	0	0	003.....
631446 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..928	0	1,131.5500	207,375	0	0	348,400	..	348,400	7,193	0	0	0	0	0	003.....
631447 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..192	265,781	1,131.5500	42,858	0	0	72,003	..	72,003	1,486	0	0	0	2,560	0	003.....
631448 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..192	0	1,018.4000	(11,998)	0	0	(24,250)	..	(24,250)	163	0	0	0	0	0	003.....
631449 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..192	0	792.0900	(20,116)	0	0	(7,931)	..	(7,931)	2,675	0	0	0	0	0	003.....
631450 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..110	151,875	1,165.5000	16,120	0	0	30,668	..	30,668	612	0	0	0	992	0	003.....
631451 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..110	0	1,018.4000	(13,665)	0	0	(3,884)	..	(3,884)	2,310	0	0	0	0	0	003.....
631452 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	..110	0	2,048.1100	(620)	0	0	(374)	..	(374)	174	0	0	0	0	0	003.....
631453 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..553	766,721	1,018.4000	(93,887)	0	0	(48,541)	..	(48,541)	11,025	0	0	0	7,384	0	003.....
631454 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..553	0	1,188.1300	110,802	0	0	188,374	..	188,374	3,616	0	0	0	0	0	003.....
631455 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..553	0	3,168.3500	(3,130)	0	0	(954)	..	(954)	150	0	0	0	0	0	003.....
631456 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..718	995,759	1,188.1300	143,901	0	0	244,646	..	244,646	4,696	0	0	0	9,589	0	003.....
631457 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..718	0	2,042.5800	(8,114)	0	0	(28,984)	..	(28,984)	270	0	0	0	0	0	003.....
631458 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..718	0	961.8200	(117,885)	0	0	(53,179)	..	(53,179)	13,244	0	0	0	0	0	003.....
631459 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..415	575,654	848.6600	(51,230)	0	0	(21,193)	..	(21,193)	6,396	0	0	0	5,544	0	003.....
631460 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..415	0	1,188.1300	83,190	0	0	141,431	..	141,431	2,715	0	0	0	0	0	003.....
631461 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	..415	0	1,692.0800	(21,611)	0	0	(45,833)	..	(45,833)	442	0	0	0	0	0	003.....
631474 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	12/15/2015	12/14/2020	..15,421	36,435,014	2,913.9000	(1,511,854)	0	0	(1,612,334)	..	(1,612,334)	(178,718)	0	0	0	350,875	0	003.....
631475 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	12/15/2015	12/14/2020	..15,421	0	2,043.4100	5,514,475	0	0	7,649,961	..	7,649,961	973,581	0	0	0	0	0	003.....
631476 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	12/15/2015	12/14/2020	..15,421	0	1,634.7300	(3,308,685)	0	0	(1,483,090)	..	(1,483,090)	769,509	0	0	0	0	0	003.....
639117 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	..14,561	20,179,716	906.9500	(2,585,060)	0	0	(933,189)	..	(933,189)	241,456	0	0	0	196,546	0	003.....
639118 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	..14,561	0	1,007.7300	2,971,453	0	0	6,691,197	..	6,691,197	158,148	0	0	0	0	0	003.....
639119 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	..14,561	0	1,835.2700	(256,950)	0	0	(1,126,169)	..	(1,126,169)	3,482	0	0	0	0	0	003.....
639123 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..301	416,714	1,007.7300	45,360	0	0	121,522	..	121,522	3,949	0	0	0	2,789	0	003.....
639124 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..301	0	1,501.4100	(4,615)	0	0	(26,619)	..	(26,619)	1,878	0	0	0	0	0	003.....
639125 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..301	0	906.9500	(38,689)	0	0	(6,638)	..	(6,638)	4,746	0	0	0	0	0	003.....
639126 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..566	783,919	1,280.2100	(29,015)	0	0	(115,834)	..	(115,834)	(234)	0	0	0	5,247	0	003.....
639127 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..566	0	806.1800	(52,483)	0	0	(7,334)	..	(7,334)	6,176	0	0	0	0	0	003.....
639128 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	..566	0	1,007.7300	85,367	0	0	228,605	..	228,605	7,429	0	0	0	0	0	003.....
639129 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	..754	1,045,225	1,674.6400	(23,922)	0	0	(89,934)	..	(89,934)	247	0	0	0	10,180	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
639130 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	754	0	806.1800	(102,682)	0	0	(34,129)	..	(34,129)	10,590	0	0	0	0	0	003.....
639131 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	754	0	1,007.7250	154,199	0	0	346,579	..	346,579	8,192	0	0	0	0	0	003.....
639132 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	1,515	2,100,076	1,058.1100	277,347	0	0	644,983	..	644,983	14,765	0	0	0	20,454	0	003.....
639133 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	1,515	0	1,829.5300	(27,363)	0	0	(119,073)	..	(119,073)	370	0	0	0	0	0	003.....
639134 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	1,515	0	856.5700	(236,513)	0	0	(82,147)	..	(82,147)	23,174	0	0	0	0	0	003.....
639135 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	907	1,257,020	1,058.1100	165,516	0	0	386,060	..	386,060	8,838	0	0	0	12,243	0	003.....
639136 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	907	0	1,498.3900	(50,735)	0	0	(166,593)	..	(166,593)	(941)	0	0	0	0	0	003.....
639137 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	907	0	755.7900	(106,718)	0	0	(33,730)	..	(33,730)	11,592	0	0	0	0	0	003.....
639177 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.		01/15/2016	01/14/2021	678	1,600,840	1,598.2800	(176,161)	0	0	(62,446)	..	(62,446)	32,375	0	0	0	15,592	0	003.....
639178 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.		01/15/2016	01/14/2021	678	0	1,974.3500	192,140	0	0	368,707	..	368,707	45,698	0	0	0	0	0	003.....
639179 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.		01/15/2016	01/14/2021	678	0	3,779.4600	(4,743)	0	0	(8,925)	..	(8,925)	200	0	0	0	0	0	003.....
639186 SCS COLLAR 2314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.		01/15/2016	01/14/2021	781	1,845,866	1,880.3300	249,064	0	0	473,682	..	473,682	56,695	0	0	0	17,978	0	003.....
639187 SCS COLLAR 2314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.		01/15/2016	01/14/2021	781	0	1,692.3000	(234,374)	0	0	(86,463)	..	(86,463)	41,719	0	0	0	0	0	003.....
639221 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2019	171	404,609	1,880.3300	38,572	0	0	90,277	..	90,277	14,025	0	0	0	2,708	0	003.....
639222 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2019	171	0	1,692.3000	(35,099)	0	0	(7,021)	..	(7,021)	7,183	0	0	0	0	0	003.....
639223 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2019	171	0	2,858.1000	(1,288)	0	0	(4,398)	..	(4,398)	(238)	0	0	0	0	0	003.....
639227 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2021	12,839	30,334,263	3,798.2700	(120,684)	0	0	(161,421)	..	(161,421)	4,633	0	0	0	295,449	0	003.....
639228 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2021	12,839	0	1,692.3000	(3,862,524)	0	0	(1,420,901)	..	(1,420,901)	685,598	0	0	0	0	0	003.....
639229 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..		01/15/2016	01/14/2021	12,839	0	1,880.3300	4,196,202	0	0	7,784,769	..	7,784,769	931,762	0	0	0	0	0	003.....
639230 SCS COLLAR 2324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		01/15/2016	01/14/2021	1,083	1,500,448	1,058.1100	202,926	0	0	460,823	..	460,823	10,549	0	0	0	14,614	0	003.....
639231 SCS COLLAR 2324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		01/15/2016	01/14/2021	1,083	0	3,527.0400	(2,379)	0	0	(793)	..	(793)	153	0	0	0	0	0	003.....
639232 SCS COLLAR 2324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		01/15/2016	01/14/2021	1,083	0	906.9500	(190,925)	0	0	(69,387)	..	(69,387)	17,953	0	0	0	0	0	003.....
639245 SCS COLLAR 2329 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	20,467	48,356,666	1,880.2900	6,503,647	0	0	12,409,747	..	12,409,747	1,485,306	0	0	0	470,983	0	003.....
639246 SCS COLLAR 2329 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	20,467	0	1,504.2300	(4,579,385)	0	0	(1,552,925)	..	(1,552,925)	867,386	0	0	0	0	0	003.....
639247 SCS COLLAR 2329 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	20,467	0	2,726.4200	(1,584,723)	0	0	(3,328,285)	..	(3,328,285)	(415,073)	0	0	0	0	0	003.....
639249 SCS COLLAR 2330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	513	1,212,593	3,290.5100	(13,210)	0	0	(23,136)	..	(23,136)	(1,934)	0	0	0	11,810	0	003.....
639250 SCS COLLAR 2330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	513	0	1,504.2300	(114,833)	0	0	(38,941)	..	(38,941)	21,751	0	0	0	0	0	003.....
639251 SCS COLLAR 2330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	513	0	1,880.2900	163,086	0	0	311,187	..	311,187	37,246	0	0	0	0	0	003.....
639309 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	837	1,977,845	2,801.6300	(101,022)	0	0	(116,372)	..	(116,372)	(13,947)	0	0	0	19,264	0	003.....
639310 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	837	0	1,974.3000	266,007	0	0	455,566	..	455,566	56,463	0	0	0	0	0	003.....
639311 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	837	0	1,410.2200	(151,106)	0	0	(51,674)	..	(51,674)	31,085	0	0	0	0	0	003.....
639321 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	34,587	47,935,175	1,007.7400	7,110,449	0	0	15,894,124	..	15,894,124	375,660	0	0	0	466,877	0	003.....
639322 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	34,587	0	806.1900	(4,879,571)	0	0	(1,565,262)	..	(1,565,262)	485,674	0	0	0	0	0	003.....
639323 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	34,587	0	1,506.5700	(1,923,398)	0	0	(6,235,456)	..	(6,235,456)	(33,524)	0	0	0	0	0	003.....
639324 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	7,089	9,824,957	1,334.2500	(644,260)	0	0	(1,852,534)	..	(1,852,534)	(26,280)	0	0	0	95,693	0	003.....
639325 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	7,089	0	705.4200	(750,100)	0	0	(213,020)	..	(213,020)	81,372	0	0	0	0	0	003.....
639326 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	7,089	0	1,007.7400	1,457,382	0	0	3,257,714	..	3,257,714	76,996	0	0	0	0	0	003.....
639327 SCS COLLAR 2341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	236	327,316	906.9700	(42,603)	0	0	(15,137)	..	(15,137)	3,917	0	0	0	3,188	0	003.....
639328 SCS COLLAR 2341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		01/15/2016	01/14/2021	236	0	1,007.7400	48,552	0	0	108,536	..	108,536	2,565	0	0	0	0	0	003.....
639329 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	5,285	12,487,547	1,880.3300	1,675,179	0	0	3,204,530	..	3,204,530	383,551	0	0	0	121,626	0	003.....
639330 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	5,285	0	2,398.5500	(722,989)	0	0	(1,580,279)	..	(1,580,279)	(209,016)	0	0	0	0	0	003.....
639331 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.		01/15/2016	01/14/2021	5,285	0	1,316.2300	(864,560)	0	0	(261,956)	..	(261,956)	169,251	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

QE06.19

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 at Inception and at Year-end (b)
639332 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	388	917,279	1,880.3300	89,892	0	0	204,666	..	204,666	31,797	0	0	0	6,139	.....	003.....
639333 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	388	0	2,323.5200	(27,744)	0	0	(80,721)	..	(80,721)	(15,961)	0	0	0	0	.....	003.....
639334 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	388	0	1,504.2600	(57,190)	0	0	(9,002)	..	(9,002)	11,465	0	0	0	0	.....	003.....
639347 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	55	129,425	2,639.4200	(4,681)	0	0	(10,615)	..	(10,615)	(1,375)	0	0	0	1,261	.....	003.....
639348 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	55	0	1,880.3300	17,376	0	0	33,213	..	33,213	3,975	0	0	0	0	.....	003.....
639349 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	55	0	1,316.2300	(8,955)	0	0	(2,715)	..	(2,715)	1,754	0	0	0	0	.....	003.....
648069 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	142	335,986	1,348.7700	(25,838)	0	0	(7,931)	..	(7,931)	4,836	0	0	0	3,311	.....	003.....
648070 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	142	0	2,551.3000	(15,618)	0	0	(33,372)	..	(33,372)	(4,396)	0	0	0	0	.....	003.....
648071 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	142	0	1,926.8200	45,429	0	0	82,353	..	82,353	9,960	0	0	0	0	.....	003.....
648174 SCS COLLAR 2387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	596	826,509	910.0200	(110,864)	0	0	(39,811)	..	(39,811)	9,709	0	0	0	8,145	.....	003.....
648175 SCS COLLAR 2387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	596	0	1,011.1300	121,097	0	0	274,313	..	274,313	6,663	0	0	0	0	.....	003.....
648176 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	618	856,662	808.9100	(89,380)	0	0	(29,322)	..	(29,322)	8,538	0	0	0	8,443	.....	003.....
648177 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	618	0	1,575.3500	(28,099)	0	0	(97,135)	..	(97,135)	(643)	0	0	0	0	.....	003.....
648178 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	618	0	1,011.1300	126,553	0	0	284,320	..	284,320	6,906	0	0	0	0	.....	003.....
648179 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	106	146,661	707.7900	(11,376)	0	0	(3,360)	..	(3,360)	1,199	0	0	0	1,445	.....	003.....
648180 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	106	0	1,376.2500	(8,727)	0	0	(25,808)	..	(25,808)	(389)	0	0	0	0	.....	003.....
648181 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	106	0	1,011.1300	21,656	0	0	48,676	..	48,676	1,182	0	0	0	0	.....	003.....
648206 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	649	1,534,010	1,926.8200	208,918	0	0	376,001	..	376,001	45,473	0	0	0	15,118	.....	003.....
648207 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	649	0	2,986.5700	(36,878)	0	0	(63,045)	..	(63,045)	(7,033)	0	0	0	0	.....	003.....
648208 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	649	0	1,541.4600	(153,874)	0	0	(55,115)	..	(55,115)	28,940	0	0	0	0	.....	003.....
653814 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	4,569	10,795,520	2,459.4300	(804,026)	0	0	(1,278,385)	..	(1,278,385)	(168,633)	0	0	0	107,399	.....	003.....
653815 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	4,569	0	1,411.1500	(736,860)	0	0	(302,789)	..	(302,789)	171,388	0	0	0	0	.....	003.....
653816 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	4,569	0	2,015.9300	1,547,465	0	0	2,398,143	..	2,398,143	297,296	0	0	0	0	.....	003.....
653817 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	132	312,930	2,015.9300	32,574	0	0	56,706	..	56,706	9,311	0	0	0	2,187	.....	003.....
653818 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	132	0	1,814.3400	(27,233)	0	0	(8,400)	..	(8,400)	7,049	0	0	0	0	.....	003.....
653819 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	132	0	2,688.8500	(5,164)	0	0	(8,289)	..	(8,289)	(1,167)	0	0	0	0	.....	003.....
653820 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	448	1,059,510	2,373.9600	(46,412)	0	0	(85,120)	..	(85,120)	(16,315)	0	0	0	7,404	.....	003.....
653821 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	448	0	2,015.9300	110,286	0	0	191,994	..	191,994	31,524	0	0	0	0	.....	003.....
653822 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	448	0	1,612.7400	(63,282)	0	0	(16,685)	..	(16,685)	17,103	0	0	0	0	.....	003.....
653823 SCS COLLAR 2432 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	224	528,583	2,015.9300	75,769	0	0	117,421	..	117,421	14,557	0	0	0	5,259	.....	003.....
653824 SCS COLLAR 2432 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	224	0	1,814.3400	(68,191)	0	0	(32,401)	..	(32,401)	13,602	0	0	0	0	.....	003.....
653825 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	623	1,470,890	3,140.8200	(37,384)	0	0	(44,428)	..	(44,428)	(4,607)	0	0	0	14,633	.....	003.....
653826 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	623	0	2,015.9300	210,842	0	0	326,747	..	326,747	40,507	0	0	0	0	.....	003.....
653827 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	623	0	1,612.7400	(138,048)	0	0	(62,517)	..	(62,517)	30,289	0	0	0	0	.....	003.....
653828 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	253	598,905	2,015.9300	85,849	0	0	133,042	..	133,042	16,493	0	0	0	5,958	.....	003.....
653829 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	253	0	1,411.1500	(40,879)	0	0	(16,798)	..	(16,798)	9,508	0	0	0	0	.....	003.....
653830 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	253	0	2,697.3100	(30,552)	0	0	(46,229)	..	(46,229)	(5,898)	0	0	0	0	.....	003.....
653859 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	533	1,259,928	2,116.7300	150,500	0	0	246,630	..	246,630	31,096	0	0	0	12,534	.....	003.....
653860 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	533	0	1,713.5400	(132,225)	0	0	(64,676)	..	(64,676)	29,091	0	0	0	0	.....	003.....
653861 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	533	0	3,366.6000	(17,512)	0	0	(22,458)	..	(22,458)	(1,950)	0	0	0	0	.....	003.....
653862 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	549	1,296,259	1,511.9500	(99,538)	0	0	(45,058)	..	(45,058)	23,585	0	0	0	12,896	.....	003.....
653863 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	549	0	2,116.7300	154,840	0	0	253,742	..	253,742	31,995	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

QE06.20

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 at Inception and at Year-end (b)
653864 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...549	0	2,781.9800	(54,517)	0	0	(84,669)	..	(84,669)	(10,457)	0	0	0	0	0	003.....
653871 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...9,742	...13,501,035	960.0000	...(1,856,246)	0	0	(775,398)	..	(775,398)	167,469	0	0	0	134,315	0	003.....
653872 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...9,742	0	1,802.7700	(241,279)	0	0	(883,562)	..	(883,562)	(8,025)	0	0	0	0	0	003.....
653873 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...9,742	0	1,066.6700	2,104,910	0	0	4,142,847	..	4,142,847	100,843	0	0	0	0	0	003.....
653874 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...3,818	...5,292,052	746.6700	(416,790)	0	0	(147,378)	..	(147,378)	46,171	0	0	0	52,648	0	003.....
653875 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...3,818	0	1,351.4700	(405,385)	0	0	(990,393)	..	(990,393)	(17,646)	0	0	0	0	0	003.....
653876 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...3,818	0	1,066.6700	825,069	0	0	1,623,887	..	1,623,887	39,528	0	0	0	0	0	003.....
653877 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...258	...357,308	1,511.4700	(4,832)	0	0	(23,781)	..	(23,781)	1,582	0	0	0	2,497	0	003.....
653878 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...258	0	960.0000	(34,779)	0	0	(8,345)	..	(8,345)	4,953	0	0	0	0	0	003.....
653879 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...258	0	1,066.6700	39,792	0	0	93,287	..	93,287	2,380	0	0	0	0	0	003.....
653880 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...711	...984,869	1,066.6700	109,683	0	0	257,134	..	257,134	6,560	0	0	0	6,883	0	003.....
653881 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...711	0	853.3300	(68,758)	0	0	(13,670)	..	(13,670)	10,025	0	0	0	0	0	003.....
653882 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	...711	0	1,313.0700	(40,424)	0	0	(136,262)	..	(136,262)	729	0	0	0	0	0	003.....
653883 SCS COLLAR 2449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...128	...178,005	960.0000	(24,474)	0	0	(10,223)	..	(10,223)	2,208	0	0	0	1,771	0	003.....
653884 SCS COLLAR 2449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...128	0	1,066.6700	28,269	0	0	54,621	..	54,621	1,330	0	0	0	0	0	003.....
653885 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...539	...747,098	1,066.6700	116,478	0	0	229,250	..	229,250	5,580	0	0	0	7,433	0	003.....
653886 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...539	0	853.3300	(79,091)	0	0	(30,726)	..	(30,726)	7,864	0	0	0	0	0	003.....
653887 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...539	0	1,690.6700	(21,166)	0	0	(65,289)	..	(65,289)	(461)	0	0	0	0	0	003.....
653888 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...434	...601,577	746.6700	(47,379)	0	0	(16,753)	..	(16,753)	5,249	0	0	0	5,985	0	003.....
653889 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...434	0	1,066.6700	93,790	0	0	184,596	..	184,596	4,493	0	0	0	0	0	003.....
653890 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...434	0	1,477.3300	(33,350)	0	0	(86,794)	..	(86,794)	(1,132)	0	0	0	0	0	003.....
653891 SCS COLLAR 2452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...612	...848,444	1,120.0000	121,027	0	0	239,540	..	239,540	5,679	0	0	0	8,441	0	003.....
653892 SCS COLLAR 2452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...612	0	960.0000	(116,652)	0	0	(48,728)	..	(48,728)	10,524	0	0	0	0	0	003.....
653893 SCS COLLAR 2453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...992	...1,374,661	1,804.8000	(24,356)	0	0	(89,486)	..	(89,486)	(818)	0	0	0	13,676	0	003.....
653894 SCS COLLAR 2453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...992	0	906.6700	(166,476)	0	0	(67,163)	..	(67,163)	15,741	0	0	0	0	0	003.....
653895 SCS COLLAR 2453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...992	0	1,120.0000	191,583	0	0	388,107	..	388,107	9,201	0	0	0	0	0	003.....
653896 SCS COLLAR 2454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...359	...497,633	1,522.1300	(23,421)	0	0	(65,014)	..	(65,014)	(743)	0	0	0	4,951	0	003.....
653897 SCS COLLAR 2454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...359	0	800.0000	(45,661)	0	0	(16,984)	..	(16,984)	4,793	0	0	0	0	0	003.....
653898 SCS COLLAR 2454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...359	0	1,120.0000	69,354	0	0	140,496	..	140,496	3,331	0	0	0	0	0	003.....
653934 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...25,252	...34,996,667	1,505.6000	(1,732,183)	0	0	(4,744,821)	..	(4,744,821)	(58,154)	0	0	0	348,164	0	003.....
653935 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...25,252	0	853.3300	(3,704,912)	0	0	(1,439,320)	..	(1,439,320)	368,375	0	0	0	0	0	003.....
653936 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	...25,252	0	1,066.6700	5,456,235	0	0	10,738,867	..	10,738,867	261,399	0	0	0	0	0	003.....
653942 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...11,594	...27,393,737	2,015.9300	3,926,708	0	0	6,085,311	..	6,085,311	754,391	0	0	0	272,527	0	003.....
653943 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...11,594	0	1,814.3400	(3,505,956)	0	0	(1,679,152)	..	(1,679,152)	704,906	0	0	0	0	0	003.....
653944 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...11,594	0	3,386.7600	(404,172)	0	0	(465,222)	..	(465,222)	(39,401)	0	0	0	0	0	003.....
654001 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...20,261	...47,871,353	1,612.7400	(4,492,944)	0	0	(2,034,664)	..	(2,034,664)	985,775	0	0	0	476,248	0	003.....
654002 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...20,261	0	2,737.6300	(2,340,018)	0	0	(3,414,891)	..	(3,414,891)	(428,872)	0	0	0	0	0	003.....
654003 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	...20,261	0	2,015.9300	6,861,955	0	0	10,634,259	..	10,634,259	1,318,321	0	0	0	0	0	003.....
658350 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	03/31/2021	...253	...597,071	1,633.5300	(58,504)	0	0	(26,780)	..	(26,780)	12,589	0	0	0	5,973	0	003.....
658351 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	03/31/2021	...253	0	2,041.9100	80,785	0	0	129,017	..	129,017	16,033	0	0	0	0	0	003.....
658352 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	03/31/2021	...253	0	3,213.5600	(8,932)	0	0	(15,681)	..	(15,681)	(1,587)	0	0	0	0	0	003.....
660235 SCS COLLAR 2534 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	...250	...346,810	1,017.8300	(49,723)	0	0	(24,049)	..	(24,049)	4,530	0	0	0	3,486	0	003.....
660236 SCS COLLAR 2534 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	...250	0	1,130.9200	53,487	0	0	96,927	..	96,927	2,393	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

QE06.21

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
660237 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	593	822,295	1,130.9200	125,477	0	0	229,816	..	229,816	5,673	0	0	0	8,265	.....	003.....
660238 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	593	0	904.7400	(90,048)	0	0	(41,009)	..	(41,009)	9,164	0	0	0	0	.....	003.....
660239 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	593	0	1,779.1500	(17,480)	0	0	(59,124)	..	(59,124)	(824)	0	0	0	0	.....	003.....
660240 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	94	129,901	791.6500	(10,483)	0	0	(4,441)	..	(4,441)	1,205	0	0	0	1,306	.....	003.....
660241 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	94	0	1,130.9200	19,822	0	0	36,305	..	36,305	896	0	0	0	0	.....	003.....
660242 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	94	0	1,538.8500	(6,503)	0	0	(16,681)	..	(16,681)	(244)	0	0	0	0	.....	003.....
660333 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	151	356,556	2,741.3600	(14,664)	0	0	(25,984)	..	(25,984)	(3,277)	0	0	0	3,584	.....	003.....
660334 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	151	0	1,456.5100	(24,837)	0	0	(11,383)	..	(11,383)	6,043	0	0	0	0	.....	003.....
660335 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	151	0	2,080.7300	47,916	0	0	73,703	..	73,703	9,185	0	0	0	0	.....	003.....
660348 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	465	1,099,187	1,664.5800	(107,158)	0	0	(52,894)	..	(52,894)	23,997	0	0	0	11,048	.....	003.....
660349 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	465	0	2,080.7300	147,717	0	0	227,212	..	227,212	28,315	0	0	0	0	.....	003.....
660350 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	465	0	3,219.9300	(14,617)	0	0	(29,127)	..	(29,127)	(2,990)	0	0	0	0	.....	003.....
660433 SCS COLLAR 2568 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6FNF3BB653	04/15/2016	04/14/2021	282	666,554	2,080.7300	2,924	0	0	137,783	..	137,783	17,170	0	0	0	6,700	.....	003.....
660434 SCS COLLAR 2568 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6FNF3BB653	04/15/2016	04/14/2021	282	0	1,872.6600	(282)	0	0	(46,031)	..	(46,031)	18,075	0	0	0	0	.....	003.....
661145 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	77	180,750	1,568.6100	(14,613)	0	0	(7,247)	..	(7,247)	3,530	0	0	0	1,817	.....	003.....
661143 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	77	0	2,196.0500	21,686	0	0	32,172	..	32,172	4,097	0	0	0	0	.....	003.....
661144 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	77	0	2,916.3600	(6,019)	0	0	(9,281)	..	(9,281)	(1,105)	0	0	0	0	.....	003.....
661148 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	81	190,917	1,882.3300	(16,143)	0	0	(6,389)	..	(6,389)	4,793	0	0	0	1,366	.....	003.....
661147 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	81	0	2,091.4800	18,538	0	0	30,487	..	30,487	5,135	0	0	0	0	.....	003.....
661146 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	81	0	2,770.3700	(2,089)	0	0	(4,001)	..	(4,001)	(490)	0	0	0	0	.....	003.....
661118 SCS COLLAR 2578 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	225	312,384	1,022.1900	(42,755)	0	0	(21,924)	..	(21,924)	4,102	0	0	0	3,140	.....	003.....
661117 SCS COLLAR 2578 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	225	0	1,192.5600	43,343	0	0	78,919	..	78,919	1,897	0	0	0	0	.....	003.....
661120 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	409	567,415	1,192.5600	78,757	0	0	143,349	..	143,349	3,445	0	0	0	5,703	.....	003.....
661121 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	409	0	965.4100	(67,964)	0	0	(33,914)	..	(33,914)	6,920	0	0	0	0	.....	003.....
661119 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	409	0	1,976.0100	(7,729)	0	0	(24,193)	..	(24,193)	(457)	0	0	0	0	.....	003.....
661140 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	305	719,611	1,777.7600	(79,905)	0	0	(42,374)	..	(42,374)	17,755	0	0	0	7,233	.....	003.....
661142 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	305	0	2,196.0500	86,339	0	0	128,086	..	128,086	16,312	0	0	0	0	.....	003.....
661141 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	305	0	3,957.9200	(2,236)	0	0	(3,398)	..	(3,398)	156	0	0	0	0	.....	003.....
661139 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	706	1,667,419	2,091.4800	232,411	0	0	340,036	..	340,036	42,442	0	0	0	16,760	.....	003.....
661138 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	706	0	2,563.7400	(109,387)	0	0	(168,593)	..	(168,593)	(22,137)	0	0	0	0	.....	003.....
661137 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	706	0	1,464.0400	(113,298)	0	0	(54,083)	..	(54,083)	28,542	0	0	0	0	.....	003.....
661136 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	6,093	14,395,616	1,673.1800	(1,370,128)	0	0	(703,794)	..	(703,794)	317,312	0	0	0	144,694	.....	003.....
661135 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	6,093	0	2,846.5000	(552,411)	0	0	(852,287)	..	(852,287)	(103,640)	0	0	0	0	.....	003.....
661134 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	6,093	0	2,091.4800	2,006,510	0	0	2,935,693	..	2,935,693	366,419	0	0	0	0	.....	003.....
660776 SCS COLLAR 2593 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568	04/21/2016	04/14/2021	4,198	9,918,661	2,091.4800	57,860	0	0	1,149,952	..	1,149,952	471,149	0	0	0	99,695	.....	003.....
661157 SCS COLLAR 2594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	100	139,108	1,135.7700	21,660	0	0	38,578	..	38,578	952	0	0	0	1,398	.....	003.....
661158 SCS COLLAR 2594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	100	0	1,022.1900	(18,991)	0	0	(9,763)	..	(9,763)	1,827	0	0	0	0	.....	003.....
661162 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	3,327	7,860,370	2,091.4800	1,078,489	0	0	1,602,963	..	1,602,963	200,074	0	0	0	79,006	.....	003.....
661163 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	3,327	0	1,882.3300	(1,015,868)	0	0	(551,501)	..	(551,501)	214,951	0	0	0	0	.....	003.....
661164 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	3,327	0	3,836.0000	(16,767)	0	0	(48,889)	..	(48,889)	633	0	0	0	0	.....	003.....
661167 SCS COLLAR 2598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	88	207,863	1,882.3300	(26,568)	0	0	(14,584)	..	(14,584)	5,684	0	0	0	2,089	.....	003.....
661168 SCS COLLAR 2598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	88	0	2,091.4800	28,520	0	0	42,389	..	42,389	5,291	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	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)
661189 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...2,529	...3,504,547	1,135.7700	549,586	0	0	971,904	..	971,904	23,993	0	0	0	35,225	.....	003.....
661190 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...2,529	0	1,022.1900	(479,653)	0	0	(245,960)	..	(245,960)	46,018	0	0	0	0	.....	003.....
661191 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...2,529	0	1,960.6800	(51,006)	0	0	(155,858)	..	(155,858)	(2,878)	0	0	0	0	.....	003.....
661192 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...7,244	...10,038,964	1,605.6400	(476,176)	0	0	(1,106,962)	..	(1,106,962)	(14,565)	0	0	0	100,904	.....	003.....
661193 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...7,244	0	908.6200	(1,043,924)	0	0	(506,666)	..	(506,666)	112,546	0	0	0	0	.....	003.....
661194 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...7,244	0	1,135.7700	1,574,318	0	0	2,784,070	..	2,784,070	68,730	0	0	0	0	.....	003.....
661195 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...1,042	...1,443,551	1,135.7700	226,379	0	0	400,335	..	400,335	9,883	0	0	0	14,509	.....	003.....
661196 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...1,042	0	1,442.5400	(108,552)	0	0	(228,134)	..	(228,134)	(3,937)	0	0	0	0	.....	003.....
661197 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...1,042	0	795.0400	(110,031)	0	0	(49,966)	..	(49,966)	13,476	0	0	0	0	.....	003.....
661227 SCS COLLAR 2607 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	04/21/2016	04/14/2021	...581	...1,041,414	1,716.5100	143,651	0	0	165,721	..	165,721	32,212	0	0	0	10,468	.....	003.....
661228 SCS COLLAR 2607 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	04/21/2016	04/14/2021	...581	0	1,544.8600	(137,082)	0	0	(93,655)	..	(93,655)	27,926	0	0	0	0	.....	003.....
664040 SCS COLLAR 2609 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/05/2021	...3,474	...8,208,218	2,050.6300	855	0	0	983,726	..	983,726	344,880	0	0	0	83,088	.....	003.....
664185 SCS COLLAR 2610 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/05/2016	05/05/2021	...845	...1,514,889	1,477.4500	(206,257)	0	0	(119,208)	..	(119,208)	37,540	0	0	0	15,335	.....	003.....
664186 SCS COLLAR 2610 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/05/2016	05/05/2021	...845	0	1,641.6100	206,410	0	0	277,583	..	277,583	52,307	0	0	0	0	.....	003.....
664201 SCS COLLAR 2615 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	...218	...301,464	997.1500	(42,536)	0	0	(20,040)	..	(20,040)	3,768	0	0	0	3,052	.....	003.....
664202 SCS COLLAR 2615 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	...218	0	1,107.9500	47,641	0	0	87,782	..	87,782	2,230	0	0	0	0	.....	003.....
664255 SCS COLLAR 2621 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...2,613	...6,174,598	3,711.6400	(5,789)	0	0	(53,912)	..	(53,912)	(1,565)	0	0	0	62,503	.....	003.....
664256 SCS COLLAR 2621 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...2,613	0	1,845.5700	(836,539)	0	0	(413,831)	..	(413,831)	162,912	0	0	0	0	.....	003.....
664257 SCS COLLAR 2621 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...2,613	0	2,050.6300	842,970	0	0	1,331,728	..	1,331,728	164,593	0	0	0	0	.....	003.....
664258 SCS COLLAR 2622 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...6,187	...14,619,016	1,640.5000	(1,479,418)	0	0	(684,874)	..	(684,874)	310,290	0	0	0	147,982	.....	003.....
664259 SCS COLLAR 2622 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...6,187	0	2,050.6300	1,995,822	0	0	3,153,008	..	3,153,008	389,690	0	0	0	0	.....	003.....
664260 SCS COLLAR 2622 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...6,187	0	2,795.0100	(514,882)	0	0	(979,942)	..	(979,942)	(122,181)	0	0	0	0	.....	003.....
664261 SCS COLLAR 2623 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...246	...581,858	2,153.1600	68,832	0	0	110,351	..	110,351	13,893	0	0	0	5,890	.....	003.....
664262 SCS COLLAR 2623 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...246	0	3,752.6500	(394)	0	0	(4,620)	..	(4,620)	(78)	0	0	0	0	.....	003.....
664263 SCS COLLAR 2623 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016	05/05/2021	...246	0	1,743.0400	(68,377)	0	0	(32,785)	..	(32,785)	13,808	0	0	0	0	.....	003.....
664265 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...2,830	...3,922,788	997.1500	(540,552)	0	0	(260,768)	..	(260,768)	49,029	0	0	0	39,709	.....	003.....
664266 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...2,830	0	1,107.9500	612,304	0	0	1,142,259	..	1,142,259	29,019	0	0	0	0	.....	003.....
664267 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...2,830	0	1,897.5800	(71,376)	0	0	(212,555)	..	(212,555)	(4,497)	0	0	0	0	.....	003.....
664268 SCS COLLAR 2625 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...7,711	...10,686,345	886.3600	(1,131,438)	0	0	(512,815)	..	(512,815)	113,736	0	0	0	108,173	.....	003.....
664269 SCS COLLAR 2625 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...7,711	0	1,561.4300	(535,559)	0	0	(1,324,112)	..	(1,324,112)	(22,772)	0	0	0	0	.....	003.....
664270 SCS COLLAR 2625 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...7,711	0	1,107.9500	1,668,022	0	0	3,111,708	..	3,111,708	79,053	0	0	0	0	.....	003.....
664271 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...1,110	...1,538,593	1,107.9500	240,158	0	0	448,016	..	448,016	11,382	0	0	0	15,574	.....	003.....
664272 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...1,110	0	775.5600	(120,122)	0	0	(50,717)	..	(50,717)	13,646	0	0	0	0	.....	003.....
664273 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	...1,110	0	1,400.5600	(119,888)	0	0	(267,687)	..	(267,687							

QE06.22

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
664286 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	784	1,851,574	2,506.6900	(126,423)	0	0	(209,076)	..	(209,076)	(27,344)	0	0	0	18,743	.....	003.....
664287 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	784	0	1,435.4400	(132,176)	0	0	(57,775)	..	(57,775)	30,544	0	0	0	0	.....	003.....
664288 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	784	0	2,050.6300	258,791	0	0	399,345	..	399,345	49,356	0	0	0	0	.....	003.....
664291 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	239	564,574	2,153.1600	68,232	0	0	107,073	..	107,073	13,480	0	0	0	5,715	.....	003.....
664292 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	239	0	2,846.0700	(20,433)	0	0	(34,222)	..	(34,222)	(4,197)	0	0	0	0	.....	003.....
664293 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/05/2016	05/05/2021	239	0	1,537.9700	(47,741)	0	0	(21,730)	..	(21,730)	10,622	0	0	0	0	.....	003.....
665990 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	124	171,713	878.1400	(11,862)	0	0	(3,058)	..	(3,058)	2,008	0	0	0	1,250	.....	003.....
665991 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	124	0	1,097.6800	18,703	0	0	42,592	..	42,592	871	0	0	0	0	.....	003.....
665992 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	124	0	1,360.4600	(5,891)	0	0	(21,343)	..	(21,343)	330	0	0	0	0	.....	003.....
666012 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	138	190,651	1,152.5600	25,690	0	0	51,853	..	51,853	1,332	0	0	0	1,936	.....	003.....
666013 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	138	0	1,941.2300	(1,931)	0	0	(9,303)	..	(9,303)	(225)	0	0	0	0	.....	003.....
666014 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	138	0	933.0200	(23,375)	0	0	(10,617)	..	(10,617)	2,160	0	0	0	0	.....	003.....
666016 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	116	160,350	1,152.5600	21,607	0	0	43,612	..	43,612	1,120	0	0	0	1,628	.....	003.....
666017 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	116	0	823.2600	(14,842)	0	0	(6,318)	..	(6,318)	1,532	0	0	0	0	.....	003.....
666018 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	116	0	1,578.1900	(6,441)	0	0	(19,258)	..	(19,258)	(348)	0	0	0	0	.....	003.....
666027 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	203	480,112	2,047.2100	47,050	0	0	83,891	..	83,891	13,537	0	0	0	3,496	.....	003.....
666028 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	203	0	1,842.4900	(42,024)	0	0	(15,248)	..	(15,248)	11,549	0	0	0	0	.....	003.....
666029 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	203	0	2,955.1100	(2,122)	0	0	(5,284)	..	(5,284)	(370)	0	0	0	0	.....	003.....
666030 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	120	282,759	2,452.1700	(8,908)	0	0	(19,243)	..	(19,243)	(3,549)	0	0	0	2,059	.....	003.....
666031 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	120	0	1,637.7700	(17,091)	0	0	(5,378)	..	(5,378)	4,962	0	0	0	0	.....	003.....
666032 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	120	0	2,047.2100	27,710	0	0	49,407	..	49,407	7,973	0	0	0	0	.....	003.....
666047 SCS COLLAR 2664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	9,312	22,000,933	2,047.2100	2,935,699	0	0	4,774,665	..	4,774,665	588,654	0	0	0	223,374	.....	003.....
666048 SCS COLLAR 2664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	9,312	0	1,842.4900	(2,879,279)	0	0	(1,476,142)	..	(1,476,142)	578,019	0	0	0	0	.....	003.....
666049 SCS COLLAR 2664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	9,312	0	3,898.5000	(8,008)	0	0	(128,614)	..	(128,614)	2,769	0	0	0	0	.....	003.....
666050 SCS COLLAR 2665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	14,944	35,309,057	2,047.2100	4,659,465	0	0	7,662,807	..	7,662,807	944,724	0	0	0	358,491	.....	003.....
666051 SCS COLLAR 2665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	14,944	0	2,809.8600	(1,127,692)	0	0	(2,319,871)	..	(2,319,871)	(288,640)	0	0	0	0	.....	003.....
666052 SCS COLLAR 2665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	14,944	0	1,637.7700	(3,454,062)	0	0	(1,658,179)	..	(1,658,179)	746,679	0	0	0	0	.....	003.....
666053 SCS COLLAR 2666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,024	9,507,616	1,433.0500	(670,574)	0	0	(297,870)	..	(297,870)	156,409	0	0	0	96,530	.....	003.....
666054 SCS COLLAR 2666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,024	0	2,047.2100	1,254,647	0	0	2,063,352	..	2,063,352	254,384	0	0	0	0	.....	003.....
666055 SCS COLLAR 2666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,024	0	2,526.3600	(563,149)	0	0	(1,045,184)	..	(1,045,184)	(136,963)	0	0	0	0	.....	003.....
666056 SCS COLLAR 2667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	461	1,088,333	2,047.2100	143,619	0	0	236,191	..	236,191	29,119	0	0	0	11,050	.....	003.....
666057 SCS COLLAR 2667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	461	0	1,842.4900	(140,394)	0	0	(73,021)	..	(73,021)	28,593	0	0	0	0	.....	003.....
666058 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	236	557,439	2,047.2100	73,561	0	0	120,976	..	120,976	14,915	0	0	0	5,660	.....	003.....
666059 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	236	0	3,258.1100	(4,540)	0	0	(14,240)	..	(14,240)	(1,485)	0	0	0	0	.....	003.....
666060 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	236	0	1,637.7700	(54,531)	0	0	(26,178)	..	(26,178)	11,788	0	0	0	0	.....	003.....
666061 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	105	248,135	2,047.2100	32,745	0	0	53,851	..	53,851	6,639	0	0	0	2,519	.....	003.....
666062 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	105	0	1,433.0500	(17,501)	0	0	(7,774)	..	(7,774)	4,082	0	0	0	0	.....	003.....
666063 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	105	0	2,753.6200	(8,794)	0	0	(18,164)	..	(18,164)	(2,296)	0	0	0	0	.....	003.....
666066 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	165	388,937	2,149.5700	45,158	0	0	74,301	..	74,301	9,332	0	0	0	3,949	.....	003.....
666067 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	165	0	4,098.4100	(121)	0	0	(1,470)	..	(1,470)	106	0	0	0	0	.....	003.....
666068 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	165	0	1,740.1300	(44,181)	0	0	(21,953)	..	(21,953)	9,192	0	0	0	0	.....	003.....
666069 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	135	318,537	1,535.4100	(26,606)	0	0	(12,299)	..	(12,299)	5,973	0	0	0	3,234	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
666070 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	135	0	2,861.4100	(8,987)	0	0	(18,910)	..	(18,910)	(2,318)	0	0	0	0	0	003.....
666071 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	135	0	2,149.5700	36,294	0	0	60,852	..	60,852	7,643	0	0	0	0	0	003.....
666121 SCS COLLAR 2677 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	440	609,834	987.9100	(85,804)	0	0	(39,761)	..	(39,761)	7,469	0	0	0	6,192	0	003.....
666122 SCS COLLAR 2677 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	440	0	1,097.6800	90,634	0	0	180,747	..	180,747	4,657	0	0	0	0	0	003.....
666129 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,613	7,778,846	1,918.5200	(112,255)	0	0	(403,225)	..	(403,225)	(9,465)	0	0	0	78,978	0	003.....
666130 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,613	0	987.9100	(1,078,841)	0	0	(507,183)	..	(507,183)	95,274	0	0	0	0	0	003.....
666131 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,613	0	1,097.6800	1,206,745	0	0	2,305,546	..	2,305,546	59,403	0	0	0	0	0	003.....
666132 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	15,569	21,577,745	878.1400	(2,257,542)	0	0	(1,017,141)	..	(1,017,141)	224,950	0	0	0	219,078	0	003.....
666133 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	15,569	0	1,552.6600	(1,046,441)	0	0	(2,742,633)	..	(2,742,633)	(50,241)	0	0	0	0	0	003.....
666134 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	15,569	0	1,097.6800	3,347,390	0	0	6,395,355	..	6,395,355	164,777	0	0	0	0	0	003.....
666135 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	3,428	4,751,144	1,392.1800	(363,384)	0	0	(843,914)	..	(843,914)	(17,955)	0	0	0	48,238	0	003.....
666136 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	3,428	0	1,097.6800	737,053	0	0	1,408,176	..	1,408,176	36,282	0	0	0	0	0	003.....
666137 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	3,428	0	768.3700	(364,111)	0	0	(153,961)	..	(153,961)	41,281	0	0	0	0	0	003.....
666144 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2019	226	313,124	987.9100	(29,120)	0	0	(9,177)	..	(9,177)	4,800	0	0	0	2,280	0	003.....
666145 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2019	226	0	1,097.6800	34,100	0	0	77,668	..	77,668	1,589	0	0	0	0	0	003.....
666146 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2019	226	0	1,593.7200	(3,249)	0	0	(16,062)	..	(16,062)	1,414	0	0	0	0	0	003.....
666147 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2021	287	397,717	1,097.6800	60,971	0	0	117,878	..	117,878	3,037	0	0	0	4,038	0	003.....
666148 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2021	287	0	1,732.6800	(10,732)	0	0	(33,116)	..	(33,116)	(571)	0	0	0	0	0	003.....
666149 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/17/2016	05/14/2021	287	0	878.1400	(40,789)	0	0	(18,748)	..	(18,748)	4,146	0	0	0	0	0	003.....
666533 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/19/2021	618	1,108,231	3,238.9800	(8,809)	0	0	(3,784)	..	(3,784)	(1,005)	0	0	0	11,270	0	003.....
666534 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/19/2021	618	0	1,619.4900	155,556	0	0	211,549	..	211,549	39,428	0	0	0	0	0	003.....
666535 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/19/2021	618	0	1,457.5400	(138,738)	0	0	(84,048)	..	(84,048)	26,846	0	0	0	0	0	003.....
666559 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/15/2019	119	281,435	2,468.6500	(8,801)	0	0	(18,238)	..	(18,238)	(3,355)	0	0	0	2,050	0	003.....
666560 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/15/2019	119	0	2,040.0400	28,212	0	0	49,811	..	49,811	7,995	0	0	0	0	0	003.....
666561 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/15/2019	119	0	1,632.0300	(16,835)	0	0	(5,279)	..	(5,279)	4,896	0	0	0	0	0	003.....
666564 SCS COLLAR 2708 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	124	291,860	2,040.0400	41,079	0	0	63,970	..	63,970	7,867	0	0	0	2,968	0	003.....
666565 SCS COLLAR 2708 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	124	0	1,836.0400	(39,539)	0	0	(19,445)	..	(19,445)	7,616	0	0	0	0	0	003.....
666566 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	342	807,247	2,142.0400	98,598	0	0	155,955	..	155,955	19,532	0	0	0	8,210	0	003.....
666567 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	342	0	6,120.1200	(390)	0	0	(43)	..	(43)	36	0	0	0	0	0	003.....
666568 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	342	0	1,734.0300	(92,980)	0	0	(45,261)	..	(45,261)	18,947	0	0	0	0	0	003.....
666569 SCS COLLAR 2710 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN3QJCEQV1H4R804..	05/19/2016	05/19/2021	6,786	16,032,594	2,040.0400	111,298	0	0	2,093,490	..	2,093,490	657,075	0	0	0	163,048	0	003.....
666584 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	372	515,237	1,149.5200	71,225	0	0	141,011	..	141,011	3,650	0	0	0	5,240	0	003.....
666585 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	372	0	1,974.6500	(4,868)	0	0	(23,139)	..	(23,139)	(606)	0	0	0	0	0	003.....
666586 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	372	0	930.5600	(63,085)	0	0	(28,605)	..	(28,605)	5,792	0	0	0	0	0	003.....
666587 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	104	144,317	766.3400	(11,400)	0	0	(4,667)	..	(4,667)	1,244	0	0	0	1,468	0	003.....
666588 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	104	0	1,537.8300	(7,348)	0	0	(19,013)	..	(19,013)	(358)	0	0	0	0	0	003.....
666589 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	104	0	1,094.7800	22,800	0	0	43,016	..	43,016	1,116	0	0	0	0	0	003.....
666593 SCS COLLAR 2717 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	335	464,599	1,149.5200	65,326	0	0	127,152	..	127,152	3,292	0	0	0	4,725	0	003.....
666594 SCS COLLAR 2717 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	335	0	985.3000	(64,225)	0	0	(30,186)	..	(30,186)	5,646	0	0	0	0	0	003.....
666595 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	8,134	11,273,169	1,094.7800	1,781,003	0	0	3,360,108	..	3,360,108	87,173	0	0	0	114,646	0	003.....
666596 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	8,134	0	875.8200	(1,202,175)	0	0	(529,954)	..	(529,954)	116,600	0	0	0	0	0	003.....
666597 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	8,134	0	1,589.2900	(507,232)	0	0	(1,325,330)	..	(1,325,330)	(24,306)	0	0	0	0	0	003.....
666598 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,021	1,415,318	1,094.7800	223,600	0	0	421,853	..	421,853	10,944	0	0	0	14,393	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(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)
666599 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,021	0	766.3400	(111,800)	0	0	(45,770)	..	(45,770)	12,202	0	0	0	0	0	003.....
666600 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,021	0	1,417.0800	(102,812)	0	0	(239,901)	..	(239,901)	(5,035)	0	0	0	0	0	003.....
666601 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	185	256,986	1,094.7800	40,600	0	0	76,598	..	76,598	1,987	0	0	0	2,613	0	003.....
666602 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	185	0	1,786.7900	(5,980)	0	0	(18,809)	..	(18,809)	(389)	0	0	0	0	0	003.....
666603 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	185	0	875.8200	(27,405)	0	0	(12,081)	..	(12,081)	2,658	0	0	0	0	0	003.....
666604 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	105	145,583	1,094.7800	16,100	0	0	36,344	..	36,344	751	0	0	0	1,061	0	003.....
666605 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	105	0	1,379.8600	(4,646)	0	0	(17,005)	..	(17,005)	338	0	0	0	0	0	003.....
666606 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	105	0	875.8200	(10,235)	0	0	(2,569)	..	(2,569)	1,693	0	0	0	0	0	003.....
666613 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,171	4,395,333	985.3000	(607,599)	0	0	(285,573)	..	(285,573)	53,409	0	0	0	44,700	0	003.....
666614 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,171	0	1,991.0700	(58,884)	0	0	(188,828)	..	(188,828)	(5,404)	0	0	0	0	0	003.....
666615 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,171	0	1,094.7800	694,401	0	0	1,310,084	..	1,310,084	33,988	0	0	0	0	0	003.....
666619 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,012	2,391,628	2,040.0400	330,400	0	0	524,201	..	524,201	64,466	0	0	0	24,322	0	003.....
666620 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,012	0	2,557.1900	(138,272)	0	0	(250,449)	..	(250,449)	(32,812)	0	0	0	0	0	003.....
666621 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	1,012	0	1,428.0300	(175,525)	0	0	(74,526)	..	(74,526)	39,096	0	0	0	0	0	003.....
666622 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,630	8,577,432	2,040.0400	1,184,959	0	0	1,880,017	..	1,880,017	231,202	0	0	0	87,231	0	003.....
666623 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,630	0	1,836.0400	(1,110,900)	0	0	(571,481)	..	(571,481)	223,836	0	0	0	0	0	003.....
666624 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	3,630	0	4,851.6200	(14,514)	0	0	(6,590)	..	(6,590)	1,950	0	0	0	0	0	003.....
666625 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	119	281,435	1,632.0300	(27,945)	0	0	(13,134)	..	(13,134)	5,912	0	0	0	2,862	0	003.....
666626 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	119	0	3,388.3000	(2,299)	0	0	(5,391)	..	(5,391)	(513)	0	0	0	0	0	003.....
666627 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	119	0	2,040.0400	38,880	0	0	61,686	..	61,686	7,586	0	0	0	0	0	003.....
666668 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	67	157,511	2,040.0400	4,833	0	0	34,523	..	34,523	4,246	0	0	0	1,602	0	003.....
666669 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	67	0	1,428.0300	0	0	0	(4,908)	..	(4,908)	2,575	0	0	0	0	0	003.....
666670 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	67	0	2,803.0200	0	0	0	(10,541)	..	(10,541)	(1,316)	0	0	0	0	0	003.....
666671 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	6,035	14,259,431	2,858.9100	0	0	0	(855,402)	..	(855,402)	(105,118)	0	0	0	145,015	0	003.....
666672 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	6,035	0	1,632.0300	0	0	0	(665,437)	..	(665,437)	299,545	0	0	0	0	0	003.....
666673 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	6,035	0	2,040.0400	98,988	0	0	3,125,408	..	3,125,408	384,359	0	0	0	0	0	003.....
669826 SCS COLLAR 2737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	06/02/2016	06/02/2021	5,081	12,005,176	2,105.2600	42,895	0	0	1,352,935	..	1,352,935	550,282	0	0	0	122,655	0	003.....
669862 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	3,591	8,483,417	2,105.2600	1,215,186	0	0	1,723,464	..	1,723,464	213,458	0	0	0	86,674	0	003.....
669863 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	3,591	0	1,894.7300	(1,131,017)	0	0	(627,412)	..	(627,412)	232,721	0	0	0	0	0	003.....
669864 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	3,591	0	3,654.7300	(53,858)	0	0	(90,086)	..	(90,086)	(4,564)	0	0	0	0	0	003.....
669868 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	859	1,191,060	1,170.5800	194,821	0	0	316,317	..	316,317	8,309	0	0	0	12,169	0	003.....
669869 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	859	0	1,462.6400	(96,253)	0	0	(185,552)	..	(185,552)	(4,000)	0	0	0	0	0	003.....
669870 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	859	0	819.4100	(94,534)	0	0	(47,184)	..	(47,184)	11,120	0	0	0	0	0	003.....
669874 SCS COLLAR 2742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	85	118,395	1,053.5300	(16,829)	0	0	(9,345)	..	(9,345)	1,539	0	0	0	1,210	0	003.....
669875 SCS COLLAR 2742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	06/02/2016	06/02/2021	85	0	1,170.5800	19,529	0	0	31,443	..	31,443	826	0	0	0	0	0	003.....
669897 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	260	615,016	2,210.5200	73,980	0	0	109,187	..	109,187	13,805	0	0	0	6,284	0	003.....
669898 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	260	0	3,703.5700	(3,726)	0	0	(5,839)	..	(5,839)	(218)	0	0	0	0	0	003.....
669899 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	260	0	1,789.4700	(68,056)	0	0	(38,302)	..	(38,302)	15,273	0	0	0	0	0	003.....
669903 SCS COLLAR 2752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	118	279,451	1,894.7300	(35,988)	0	0	(20,667)	..	(20,667)	7,666	0	0	0	2,855	0	003.....
669904 SCS COLLAR 2752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	118	0	2,105.2600	38,827	0	0	56,772	..	56,772	7,031	0	0	0	0	0	003.....
669905 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	223	527,477	1,684.2100	(49,562)	0	0	(27,377)	..	(27,377)	11,725	0	0	0	5,389	0	003.....
669906 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	223	0	2,105.2600	73,287	0	0	107,161	..	107,161	13,272	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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
669907 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83		06/02/2016	06/02/2021	223	0	3,274.3100	(8,916)	0	0	(13,416)	..	(13,416)	(1,420)	0	0	0	0	0	003.....
669926 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	93	129,051	1,053.5300	(12,622)	0	0	(5,091)	..	(5,091)	2,276	0	0	0	953	0	003.....
669927 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	93	0	1,672.7500	(1,155)	0	0	(4,857)	..	(4,857)	543	0	0	0	0	0	003.....
669928 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	93	0	1,170.5800	14,759	0	0	27,377	..	27,377	383	0	0	0	0	0	003.....
669929 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	110	152,730	1,170.5800	17,467	0	0	32,401	..	32,401	454	0	0	0	1,128	0	003.....
669930 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	110	0	936.4700	(10,591)	0	0	(3,706)	..	(3,706)	2,113	0	0	0	0	0	003.....
669931 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/05/2019	110	0	1,439.2100	(5,715)	0	0	(14,857)	..	(14,857)	509	0	0	0	0	0	003.....
669932 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	3,470	4,809,230	1,053.5300	(470,381)	0	0	(379,611)	..	(379,611)	62,530	0	0	0	49,135	0	003.....
669933 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	3,470	0	1,170.5800	549,995	0	0	1,277,218	..	1,277,218	33,551	0	0	0	0	0	003.....
669934 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	3,470	0	1,932.6300	(63,325)	0	0	(246,082)	..	(246,082)	(6,809)	0	0	0	0	0	003.....
669935 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	8,310	11,516,341	1,623.6200	(574,770)	0	0	(1,265,565)	..	(1,265,565)	(25,273)	0	0	0	117,660	0	003.....
669936 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	8,310	0	1,170.5800	1,865,639	0	0	3,058,468	..	3,058,468	80,341	0	0	0	0	0	003.....
669937 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	8,310	0	936.4700	(1,251,864)	0	0	(657,788)	..	(657,788)	128,939	0	0	0	0	0	003.....
669938 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	147	203,640	2,857.8800	(84)	0	0	(1,016)	..	(1,016)	25	0	0	0	2,081	0	003.....
669939 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	147	0	1,229.1100	29,773	0	0	49,074	..	49,074	1,259	0	0	0	0	0	003.....
669940 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	147	0	1,053.5300	(28,999)	0	0	(16,074)	..	(16,074)	2,648	0	0	0	0	0	003.....
669941 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	325	449,903	1,951.3900	(5,810)	0	0	(21,907)	..	(21,907)	(619)	0	0	0	4,597	0	003.....
669942 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	325	0	995.0000	(58,444)	0	0	(30,337)	..	(30,337)	5,465	0	0	0	0	0	003.....
669943 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	325	0	1,229.1100	65,778	0	0	108,420	..	108,420	2,781	0	0	0	0	0	003.....
669944 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	126	174,041	936.4700	(18,919)	0	0	(9,941)	..	(9,941)	1,949	0	0	0	1,778	0	003.....
669945 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	126	0	1,805.8100	(4,644)	0	0	(12,332)	..	(12,332)	(297)	0	0	0	0	0	003.....
669946 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56		06/02/2016	06/02/2021	126	0	1,170.5800	28,195	0	0	46,221	..	46,221	1,214	0	0	0	0	0	003.....
669968 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	68	161,610	1,894.7300	(14,072)	0	0	(5,987)	..	(5,987)	4,175	0	0	0	1,193	0	003.....
669969 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	68	0	2,974.3100	(851)	0	0	(1,774)	..	(1,774)	(128)	0	0	0	0	0	003.....
669970 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	68	0	2,105.2600	16,219	0	0	25,605	..	25,605	4,202	0	0	0	0	0	003.....
669971 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	81	190,790	1,684.2100	(11,288)	0	0	(4,261)	..	(4,261)	3,650	0	0	0	1,409	0	003.....
669972 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	81	0	2,105.2600	19,147	0	0	30,228	..	30,228	4,960	0	0	0	0	0	003.....
669973 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/05/2019	81	0	2,517.2600	(6,329)	0	0	(10,934)	..	(10,934)	(1,986)	0	0	0	0	0	003.....
669974 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	8,483	20,041,921	1,684.2100	(1,964,918)	0	0	(1,040,229)	..	(1,040,229)	445,511	0	0	0	204,765	0	003.....
669975 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	8,483	0	2,105.2600	2,882,638	0	0	4,071,654	..	4,071,654	504,290	0	0	0	0	0	003.....
669976 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	8,483	0	2,852.6300	(846,110)	0	0	(1,235,774)	..	(1,235,774)	(152,911)	0	0	0	0	0	003.....
669977 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	941	2,224,385	1,473.6800	(156,360)	0	0	(77,260)	..	(77,260)	38,626	0	0	0	22,726	0	003.....
669978 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	941	0	2,574.3100	(155,627)	0	0	(228,494)	..	(228,494)	(29,918)	0	0	0	0	0	003.....
669979 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/02/2016	06/02/2021	941	0	2,105.2600	319,934	0	0	451,899	..	451,899	55,969	0	0	0	0	0	003.....
670012 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		06/02/2016	06/02/2021	901	1,615,107	1,652.9800	212,579	0	0	292,258	..	292,258	55,507	0	0	0	16,501	0	003.....
670013 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		06/02/2016	06/02/2021	901	0	1,487.6800	(206,156)	0	0	(131,596)	..	(131,596)	40,911	0	0	0	0	0	003.....
670014 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.		06/02/2016	06/02/2021	901	0	3,322.8200	(450)	0	0	(4,584)	..	(4,584)	(1,186)	0	0	0	0	0	003.....
672962 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	299	706,021	2,071.5000	72,881	0	0	119,347	..	119,347	19,148	0	0	0	5,243	0	003.....
672963 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	299	0	1,864.3500	(66,264)	0	0	(24,692)	..	(24,692)	17,642	0	0	0	0	0	003.....
672964 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	299	0	2,916.4600	(5,484)	0	0	(9,926)	..	(9,926)	(952)	0	0	0	0	0	003.....
672965 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	193	456,234	1,657.2000	(29,716)	0	0	(9,641)	..	(9,641)	8,407	0	0	0	3,388	0	003.....
672966 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	193	0	2,480.0000	(16,648)	0	0	(29,652)	..	(29,652)	(5,393)	0	0	0	0	0	003.....
672967 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...		06/15/2016	06/14/2019	193	0	2,071.5000	47,096	0	0	77,123	..	77,123	12,373	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

QE06.27

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
672982 SCS COLLAR 2793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	82	192,758	1,864.3500	(27,342)	0	0	(13,686)	..	(13,686)	5,143	0	0	0	1,977	.....	003.....
672983 SCS COLLAR 2793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	82	0	2,071.5000	27,542	0	0	40,947	..	40,947	5,034	0	0	0	0	.....	003.....
672984 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	728,833	3,315.0200	(11,208)	0	0	(17,269)	..	(17,269)	(1,810)	0	0	0	7,476	.....	003.....
672985 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	0	2,071.5000	104,138	0	0	154,822	..	154,822	19,033	0	0	0	0	.....	003.....
672986 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	0	1,657.2000	(77,901)	0	0	(36,382)	..	(36,382)	15,717	0	0	0	0	.....	003.....
672987 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	151,698	1,450.0500	(11,814)	0	0	(5,079)	..	(5,079)	2,556	0	0	0	1,556	.....	003.....
672988 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	0	2,071.5000	21,675	0	0	32,225	..	32,225	3,962	0	0	0	0	.....	003.....
672989 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	0	2,800.2500	(6,732)	0	0	(10,473)	..	(10,473)	(1,318)	0	0	0	0	.....	003.....
673015 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	406,381	1,149.3000	66,500	0	0	111,996	..	111,996	3,006	0	0	0	4,168	.....	003.....
673016 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	0	919.4400	(45,262)	0	0	(22,295)	..	(22,295)	4,387	0	0	0	0	.....	003.....
673017 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	0	1,785.1000	(13,311)	0	0	(30,687)	..	(30,687)	(773)	0	0	0	0	.....	003.....
673021 SCS COLLAR 2805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.....	06/15/2016	06/14/2021	88	121,793	1,149.3000	20,408	0	0	33,565	..	33,565	901	0	0	0	1,249	.....	003.....
673022 SCS COLLAR 2805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.....	06/15/2016	06/14/2021	88	0	1,034.3700	(18,641)	0	0	(9,213)	..	(9,213)	1,533	0	0	0	0	.....	003.....
673040 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	653,587	1,149.3000	75,609	0	0	146,019	..	146,019	2,235	0	0	0	4,853	.....	003.....
673041 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	0	1,637.0800	(7,246)	0	0	(29,334)	..	(29,334)	2,828	0	0	0	0	.....	003.....
673042 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	0	1,034.3700	(67,371)	0	0	(24,215)	..	(24,215)	11,152	0	0	0	0	.....	003.....
673043 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	311,117	1,412.1600	(12,531)	0	0	(33,479)	..	(33,479)	900	0	0	0	2,310	.....	003.....
673044 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	0	1,149.3000	35,991	0	0	69,507	..	69,507	1,064	0	0	0	0	.....	003.....
673045 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	0	919.4400	(22,988)	0	0	(7,097)	..	(7,097)	4,158	0	0	0	0	.....	003.....
673318 SCS COLLAR 2844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	240	331,938	1,148.1900	3,163	0	0	91,685	..	91,685	2,467	0	0	0	3,407	.....	003.....
673319 SCS COLLAR 2844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	240	0	1,033.3700	0	0	0	(25,076)	..	(25,076)	4,165	0	0	0	0	.....	003.....
673355 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	136,397	1,148.1900	2,156	0	0	37,674	..	37,674	1,014	0	0	0	1,400	.....	003.....
673356 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	0	918.5500	0	0	0	(7,476)	..	(7,476)	1,468	0	0	0	0	.....	003.....
673357 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	0	1,782.7900	0	0	0	(10,379)	..	(10,379)	(264)	0	0	0	0	.....	003.....
673380 SCS COLLAR 2859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	171	403,642	1,870.1900	(56,551)	0	0	(28,966)	..	(28,966)	10,821	0	0	0	4,143	.....	003.....
673381 SCS COLLAR 2859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	171	0	2,077.9900	57,261	0	0	85,114	..	85,114	10,466	0	0	0	0	.....	003.....
673382 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	150,087	3,131.1400	(2,643)	0	0	(5,328)	..	(5,328)	(608)	0	0	0	1,540	.....	003.....
673383 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	0	2,077.9900	21,292	0	0	31,648	..	31,648	3,892	0	0	0	0	.....	003.....
673384 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	0	1,662.3900	(16,130)	0	0	(7,575)	..	(7,575)	3,254	0	0	0	0	.....	003.....
673414 SCS COLLAR 2871 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWS57OE568.....	06/16/2016	06/19/2019	77	138,289	1,568.8300	21,626	0	0	23,469	..	23,469	5,475	0	0	0	1,030	.....	003.....
673415 SCS COLLAR 2871 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWS57OE568.....	06/16/2016	06/19/2019	77	0	1,411.9500	(21,505)	0	0	(5,444)	..	(5,444)	3,005	0	0	0	0	.....	003.....
674100 SCS COLLAR 2874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	06/20/2016	06/16/2021	337	795,915	2,077.9900	6,790	0	0	93,555	..	93,555	34,655	0	0	0	8,169	.....	003.....
679521 SCS COLLAR 2879 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	442	612,345	1,675.0800	(25,785)	0	0	(61,131)	..	(61,131)	(1,488)	0	0	0	6,313	.....	003.....
679522 SCS COLLAR 2879 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	442	0	1,149.7600	95,529	0	0	169,309	..	169,309	4,643	0	0	0	0	.....	003.....
679523 SCS COLLAR 2879 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	442	0	919.8000	(62,882)	0	0	(34,064)	..	(34,064)	6,514	0	0	0	0	.....	003.....
679524 SCS COLLAR 2880 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	133	184,427	1,468.0100	(13,873)	0	0	(28,861)	..	(28,861)	(699)	0	0	0	1,901	.....	003.....
679525 SCS COLLAR 2880 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	133	0	1,149.7600	28,772	0	0	50,993	..	50,993	1,398	0	0	0	0	.....	003.....
679526 SCS COLLAR 2880 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83.....	07/07/2016	06/30/2021	133	0	804.8300	(12,832)	0	0	(7,142)	..	(7,142)	1,638	0	0	0	0	.....	003.....
679632 SCS COLLAR 2915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	518	1,223,088	2,097.9000	168,493	0	0	252,641	..	252,641	31,079	0	0	0	12,610	.....	003.....
679633 SCS COLLAR 2915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	518	0	3,210.6300	(22,198)	0	0	(37,385)	..	(37,385)	(4,194)	0	0	0	0	.....	003.....
679634 SCS COLLAR 2915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	518	0	1,678.3200	(131,623)	0	0	(64,215)	..	(64,215)	26,948	0	0	0	0	.....	003.....
679635 SCS COLLAR 2916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	250	590,146	1,468.5300	(46,060)	0	0	(20,834)	..	(20,834)	10,185	0	0	0	6,085	.....	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	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)
679636 SCS COLLAR 2916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	250	0	2,097.9000	81,299	0	0	121,901	..	121,901	14,996	0	0	0	0	0	003.....
679637 SCS COLLAR 2916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	250	0	2,743.6300	(28,160)	0	0	(45,943)	..	(45,943)	(5,866)	0	0	0	0	0	003.....
679677 SCS COLLAR 2930 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	06/30/2021	258	358,005	1,149.7560	4,012	0	0	98,986	..	98,986	2,714	0	0	0	3,691	0	003.....
679678 SCS COLLAR 2930 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	06/30/2021	258	0	1,034.7800	0	0	0	(27,398)	..	(27,398)	4,437	0	0	0	0	0	003.....
679679 SCS COLLAR 2930 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	06/30/2021	258	0	2,207.3020	0	0	0	(9,202)	..	(9,202)	(302)	0	0	0	0	0	003.....
681681 SCS COLLAR 2944 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	402	948,698	1,945.5700	(86,331)	0	0	(41,500)	..	(41,500)	26,083	0	0	0	7,179	0	003.....
681682 SCS COLLAR 2944 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	402	0	2,161.7400	94,378	0	0	137,094	..	137,094	22,506	0	0	0	0	0	003.....
681683 SCS COLLAR 2944 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	402	0	2,924.1900	(8,029)	0	0	(14,059)	..	(14,059)	(1,364)	0	0	0	0	0	003.....
681684 SCS COLLAR 2945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	160	378,168	1,729.3900	(23,455)	0	0	(10,067)	..	(10,067)	7,904	0	0	0	2,862	0	003.....
681685 SCS COLLAR 2945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	160	0	2,161.7400	37,621	0	0	54,648	..	54,648	8,971	0	0	0	0	0	003.....
681686 SCS COLLAR 2945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2016	07/15/2019	160	0	2,531.8300	(14,158)	0	0	(21,806)	..	(21,806)	(3,846)	0	0	0	0	0	003.....
681729 SCS COLLAR 2956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	503	696,807	1,084.7800	(70,538)	0	0	(32,496)	..	(32,496)	13,103	0	0	0	5,273	0	003.....
681730 SCS COLLAR 2956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	503	0	1,205.3100	79,204	0	0	137,983	..	137,983	1,235	0	0	0	0	0	003.....
681731 SCS COLLAR 2956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	503	0	1,669.9600	(8,654)	0	0	(28,616)	..	(28,616)	3,029	0	0	0	0	0	003.....
681733 SCS COLLAR 2957 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	265	367,951	964.2500	(26,304)	0	0	(10,714)	..	(10,714)	5,534	0	0	0	2,784	0	003.....
681734 SCS COLLAR 2957 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	265	0	1,205.3100	41,824	0	0	72,862	..	72,862	652	0	0	0	0	0	003.....
681735 SCS COLLAR 2957 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/15/2019	265	0	1,451.0700	(15,513)	0	0	(35,630)	..	(35,630)	1,336	0	0	0	0	0	003.....
681757 SCS COLLAR 2963 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/14/2021	107	148,329	1,084.7800	(22,420)	0	0	(13,014)	..	(13,014)	1,913	0	0	0	1,536	0	003.....
681758 SCS COLLAR 2963 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/14/2021	107	0	1,205.3100	24,639	0	0	37,662	..	37,662	1,045	0	0	0	0	0	003.....
681759 SCS COLLAR 2963 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/15/2016	07/14/2021	107	0	3,413.4400	(23)	0	0	(241)	..	(241)	12	0	0	0	0	0	003.....
682225 SCS COLLAR 2981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	205	483,420	1,732.1400	(50,786)	0	0	(28,170)	..	(28,170)	11,251	0	0	0	5,007	0	003.....
682226 SCS COLLAR 2981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	205	0	2,165.1700	69,644	0	0	92,254	..	92,254	11,474	0	0	0	0	0	003.....
682227 SCS COLLAR 2981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	205	0	3,278.5000	(9,635)	0	0	(13,038)	..	(13,038)	(1,443)	0	0	0	0	0	003.....
682228 SCS COLLAR 2982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	174	410,305	1,515.6200	(31,103)	0	0	(16,109)	..	(16,109)	7,504	0	0	0	4,249	0	003.....
682229 SCS COLLAR 2982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	174	0	2,165.1700	59,111	0	0	78,301	..	78,301	9,739	0	0	0	0	0	003.....
682230 SCS COLLAR 2982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/14/2021	174	0	2,832.4800	(20,180)	0	0	(27,447)	..	(27,447)	(3,459)	0	0	0	0	0	003.....
682264 SCS COLLAR 2994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	07/21/2016	07/14/2021	127	176,138	842.7000	(14,670)	0	0	(7,835)	..	(7,835)	1,641	0	0	0	1,824	0	003.....
682265 SCS COLLAR 2994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	07/21/2016	07/14/2021	127	0	1,203.8600	31,319	0	0	44,829	..	44,829	1,244	0	0	0	0	0	003.....
682266 SCS COLLAR 2994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	07/21/2016	07/14/2021	127	0	1,553.3400	(13,464)	0	0	(23,291)	..	(23,291)	(595)	0	0	0	0	0	003.....
682322 SCS COLLAR 3002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/21/2016	07/14/2021	78	183,328	1,948.6500	(26,535)	0	0	(15,141)	..	(15,141)	5,215	0	0	0	1,899	0	003.....
682323 SCS COLLAR 3002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	07/21/2016	07/14/2021	78	0	2,165.1700	26,909	0	0	34,986	..	34,986	4,351	0	0	0	0	0	003.....
683743 SCS COLLAR 3031 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/04/2021	269	635,371	1,731.4000	(70,946)	0	0	(37,540)	..	(37,540)	14,734	0	0	0	6,624	0	003.....
683744 SCS COLLAR 3031 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/04/2021	269	0	2,164.2500	92,654	0	0	122,186	..	122,186	15,137	0	0	0	0	0	003.....
683745 SCS COLLAR 3031 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/04/2021	269	0	3,252.8500	(13,357)	0	0	(18,715)	..	(18,715)	(2,137)	0	0	0	0	0	003.....
685818 SCS COLLAR 3059 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/16/2016	08/16/2021	112	265,761	1,960.3400	(38,027)	0	0	(22,770)	..	(22,770)	7,588	0	0	0	2,781	0	003.....
685819 SCS COLLAR 3059 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/16/2016	08/16/2021	112	0	2,178.1500	38,899	0	0	50,412	..	50,412	6,243	0	0	0	0	0	003.....
685820 SCS COLLAR 3060 S&P500.....	LIFE HEDGE.....																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
685937 SCS COLLAR 3082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	85	0	1,231.1300	20,695	0	0	29,054	..	29,054	850	0	0	0	0	0	003.....
685938 SCS COLLAR 3082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	85	0	1,817.5200	(4,996)	0	0	(8,801)	..	(8,801)	(330)	0	0	0	0	0	003.....
688755 SCS COLLAR 3144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	1,113	1,542,638	991.8400	(180,090)	0	0	(109,804)	..	(109,804)	16,998	0	0	0	16,225	0	003.....
688756 SCS COLLAR 3144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	1,113	0	1,239.8000	271.598	0	0	375,693	..	375,693	11,252	0	0	0	0	0	003.....
688757 SCS COLLAR 3144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	1,113	0	1,889.9600	(58,126)	0	0	(98,019)	..	(98,019)	(4,200)	0	0	0	0	0	003.....
688786 SCS COLLAR 3148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	761	1,796,915	1,736.6900	(179,317)	0	0	(109,248)	..	(109,248)	41,727	0	0	0	18,899	0	003.....
688787 SCS COLLAR 3148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	761	0	2,170.8600	247.651	0	0	345,682	..	345,682	42,632	0	0	0	0	0	003.....
688788 SCS COLLAR 3148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	761	0	3,376.1200	(28,398)	0	0	(42,463)	..	(42,463)	(4,676)	0	0	0	0	0	003.....
694104 SCS COLLAR 3157 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	73	171,654	1,932.5300	(24,135)	0	0	(14,345)	..	(14,345)	4,766	0	0	0	1,813	0	003.....
694105 SCS COLLAR 3157 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	73	0	2,147.2600	24.461	0	0	34,120	..	34,120	4,186	0	0	0	0	0	003.....
694106 SCS COLLAR 3158 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	54	126,540	1,717.8100	(13,466)	0	0	(7,522)	..	(7,522)	2,878	0	0	0	1,336	0	003.....
694107 SCS COLLAR 3158 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	54	0	2,147.2600	18,032	0	0	25,153	..	25,153	3,086	0	0	0	0	0	003.....
694108 SCS COLLAR 3158 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	54	0	3,269.9100	(2,019)	0	0	(3,825)	..	(3,825)	(450)	0	0	0	0	0	003.....
694158 SCS COLLAR 3176 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	104	143,447	981.6200	(16,904)	0	0	(10,022)	..	(10,022)	1,537	0	0	0	1,515	0	003.....
694159 SCS COLLAR 3176 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	104	0	1,227.0200	24.435	0	0	35,808	..	35,808	1,097	0	0	0	0	0	003.....
694160 SCS COLLAR 3176 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	104	0	1,852.6300	(4,719)	0	0	(10,118)	..	(10,118)	(442)	0	0	0	0	0	003.....
694237 SCS COLLAR 3199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	255	601,886	1,503.0800	(44,701)	0	0	(24,361)	..	(24,361)	10,814	0	0	0	6,358	0	003.....
694238 SCS COLLAR 3199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	255	0	2,147.2600	86,809	0	0	119,673	..	119,673	14,679	0	0	0	0	0	003.....
694239 SCS COLLAR 3199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	255	0	2,811.4100	(29,987)	0	0	(44,451)	..	(44,451)	(5,711)	0	0	0	0	0	003.....
697613 SCS COLLAR 3233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	367	866,022	1,728.6200	(85,932)	0	0	(53,220)	..	(53,220)	19,842	0	0	0	9,206	0	003.....
697614 SCS COLLAR 3233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	367	0	2,160.7700	121,952	0	0	170,429	..	170,429	20,874	0	0	0	0	0	003.....
697615 SCS COLLAR 3233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	367	0	3,310.9500	(14,771)	0	0	(24,826)	..	(24,826)	(2,933)	0	0	0	0	0	003.....
699874 SCS COLLAR 3261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/14/2021	2,694	3,733,547	847.1000	(308,722)	0	0	(182,031)	..	(182,031)	31,662	0	0	0	39,787	0	003.....
699875 SCS COLLAR 3261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/14/2021	2,694	0	1,210.1400	625,920	0	0	965,577	..	965,577	30,734	0	0	0	0	0	003.....
699876 SCS COLLAR 3261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/14/2021	2,694	0	1,496.5800	(315,732)	0	0	(585,258)	..	(585,258)	(19,956)	0	0	0	0	0	003.....
699901 SCS COLLAR 3263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	10/17/2016	10/14/2021	99	234,439	1,594.8800	(19,602)	0	0	(11,508)	..	(11,508)	4,666	0	0	0	2,498	0	003.....
699902 SCS COLLAR 3263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	10/17/2016	10/14/2021	99	0	2,232.8300	27,282	0	0	42,322	..	42,322	5,252	0	0	0	0	0	003.....
699903 SCS COLLAR 3263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	10/17/2016	10/14/2021	99	0	2,881.4100	(7,585)	0	0	(15,693)	..	(15,693)	(2,023)	0	0	0	0	0	003.....
699927 SCS COLLAR 3271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	293	692,206	1,913.8500	(63,465)	0	0	(31,289)	..	(31,289)	18,951	0	0	0	5,516	0	003.....
699928 SCS COLLAR 3271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	293	0	2,126.5000	68,761	0	0	110,816	..	110,816	16,920	0	0	0	0	0	003.....
699929 SCS COLLAR 3271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	293	0	2,886.2300	(3,265)	0	0	(14,415)	..	(14,415)	(1,541)	0	0	0	0	0	003.....
699930 SCS COLLAR 3272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	57	134,441	1,701.2000	(8,551)	0	0	(3,789)	..	(3,789)	2,803	0	0	0	1,071	0	003.....
699931 SCS COLLAR 3272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	57	0	2,126.5000	13,355	0	0	21,523	..	21,523	3,286	0	0	0	0	0	003.....
699932 SCS COLLAR 3272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	57	0	2,495.2400	(4,409)	0	0	(9,528)	..	(9,528)	(1,559)	0	0	0	0	0	003.....
699938 SCS COLLAR 3274 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	115	272,216	1,913.8500	(35,993)	0	0	(22,500)	..	(22,500)	7,403	0	0	0	2,901	0	003.....
699939 SCS COLLAR 3274 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	115	0	2,126.5000	37,336	0	0	55,910	..	55,910	6,774	0	0	0	0	0	003.....
699940 SCS COLLAR 3275 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	141	332,215	1,701.2000	(33,010)	0	0	(19,607)	..	(19,607)	7,396	0	0	0	3,540	0	003.....
699941 SCS COLLAR 3275 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	141	0	2,126.5000	45,565	0	0	68,233	..	68,233	8,267	0	0	0	0	0	003.....
699942 SCS COLLAR 3275 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	141	0	3,243.1700	(4,210)	0	0	(11,078)	..	(11,078)	(1,346)	0	0	0	0	0	003.....
699945 SCS COLLAR 3277 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	73	173,329	1,807.5200	(20,077)	0	0	(12,162)	..	(12,162)	4,293	0	0	0	1,847	0	003.....
699946 SCS COLLAR 3277 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	73	0	2,232.8300	20,391	0	0	31,290	..	31,290	3,883	0	0	0	0	0	003.....
699947 SCS COLLAR 3277 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	73	0	3,776.9200	(243)	0	0	(1,876)	..	(1,876)	(80)	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

QE06.30

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 at Inception and at Year-end (b)
699955 SCS COLLAR 3278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2021	...3,409	...8,054,248	1,488.5500	(576,804)	0	0	(324,903)	..	(324,903)	142,002	0	0	0	85,830	.....	003.....
699956 SCS COLLAR 3278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2021	...3,409	0	2,126.5000	...1,139,976	0	0	1,654,248	..	1,654,248	200,436	0	0	0	0	.....	003.....
699957 SCS COLLAR 3278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2021	...3,409	0	2,561.7900	(559,913)	0	0	(920,691)	..	(920,691)	(119,548)	0	0	0	0	.....	003.....
699964 SCS COLLAR 3281 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...254	...351,594	1,089.1200	(36,226)	0	0	(18,357)	..	(18,357)	6,771	0	0	0	2,802	.....	003.....
699965 SCS COLLAR 3281 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...254	0	1,210.1400	42,090	0	0	71,127	..	71,127	288	0	0	0	0	.....	003.....
699966 SCS COLLAR 3281 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...254	0	1,678.4800	(4,863)	0	0	(16,155)	..	(16,155)	1,772	0	0	0	0	.....	003.....
699967 SCS COLLAR 3282 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...201	...278,298	968.1100	(20,339)	0	0	(9,303)	..	(9,303)	4,385	0	0	0	2,218	.....	003.....
699968 SCS COLLAR 3282 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...201	0	1,210.1400	33,315	0	0	56,300	..	56,300	228	0	0	0	0	.....	003.....
699969 SCS COLLAR 3282 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	...201	0	1,467.5200	(12,184)	0	0	(27,601)	..	(27,601)	1,269	0	0	0	0	.....	003.....
699973 SCS COLLAR 3284 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...3,615	...5,010,511	1,089.1200	(729,751)	0	0	(468,025)	..	(468,025)	58,632	0	0	0	53,395	.....	003.....
699974 SCS COLLAR 3284 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...3,615	0	1,210.1400	832.125	0	0	1,295,828	..	1,295,828	41,246	0	0	0	0	.....	003.....
699975 SCS COLLAR 3284 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...3,615	0	1,953.6200	(100,408)	0	0	(285,876)	..	(285,876)	(14,966)	0	0	0	0	.....	003.....
699976 SCS COLLAR 3285 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	...172,934	1,089.1200	(25,187)	0	0	(16,154)	..	(16,154)	2,024	0	0	0	1,843	.....	003.....
699977 SCS COLLAR 3285 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	0	1,270.6400	25,383	0	0	40,579	..	40,579	1,295	0	0	0	0	.....	003.....
699978 SCS COLLAR 3285 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	0	2,622.0600	(128)	0	0	(2,062)	..	(2,062)	(69)	0	0	0	0	.....	003.....
699979 SCS COLLAR 3286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	...172,934	1,028.6200	(22,303)	0	0	(13,919)	..	(13,919)	1,894	0	0	0	1,843	.....	003.....
700066 SCS COLLAR 3286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	0	1,270.6400	25,383	0	0	40,579	..	40,579	1,295	0	0	0	0	.....	003.....
699981 SCS COLLAR 3286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...125	0	1,975.7800	(3,012)	0	0	(9,344)	..	(9,344)	(497)	0	0	0	0	.....	003.....
699982 SCS COLLAR 3287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...156	...216,454	907.6000	(20,979)	0	0	(12,603)	..	(12,603)	2,015	0	0	0	2,307	.....	003.....
699983 SCS COLLAR 3287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...156	0	1,270.6400	31,771	0	0	50,791	..	50,791	1,620	0	0	0	0	.....	003.....
699984 SCS COLLAR 3287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	...156	0	1,674.7900	(10,707)	0	0	(23,553)	..	(23,553)	(920)	0	0	0	0	.....	003.....
700065 SCS COLLAR 3303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...10,967	...25,911,589	1,701.2000	(2,541,995)	0	0	(1,529,271)	..	(1,529,271)	576,848	0	0	0	276,128	.....	003.....
700067 SCS COLLAR 3303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...10,967	0	2,126.5000	...3,568,119	0	0	5,321,935	..	5,321,935	644,830	0	0	0	0	.....	003.....
700068 SCS COLLAR 3303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...10,967	0	2,845.2600	(1,015,629)	0	0	(1,850,407)	..	(1,850,407)	(239,011)	0	0	0	0	.....	003.....
700074 SCS COLLAR 3304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...11,165	...15,473,604	968.1100	(1,715,894)	0	0	(1,063,683)	..	(1,063,683)	157,229	0	0	0	164,895	.....	003.....
700075 SCS COLLAR 3304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...11,165	0	1,210.1400	...2,587,356	0	0	4,001,813	..	4,001,813	127,378	0	0	0	0	.....	003.....
700076 SCS COLLAR 3304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...11,165	0	1,660.6700	(865,377)	0	0	(1,736,099)	..	(1,736,099)	(67,337)	0	0	0	0	.....	003.....
700077 SCS COLLAR 3305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...6,305	...14,896,302	1,913.8500	(1,970,832)	0	0	(1,231,261)	..	(1,231,261)	405,084	0	0	0	158,743	.....	003.....
700078 SCS COLLAR 3305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...6,305	0	2,126.5000	...2,051,274	0	0	3,059,525	..	3,059,525	370,706	0	0	0	0	.....	003.....
700079 SCS COLLAR 3305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	10/17/2016	10/14/2021	...6,305	0	3,709.2500	(74,408)	0	0	(185,536)	..	(185,536)	(11,065)	0	0	0	0	.....	003.....
700464 SCS COLLAR 3311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	...319	...753,611	1,713.0700	(74,065)	0	0	(45,564)	..	(45,564)	16,964	0	0	0	8,045	.....	003.....
700465 SCS COLLAR 3311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	...319	0	2,141.3400	104,977	0	0	152,391	..	152,391	18,541	0	0	0	0	.....	003.....
700466 SCS COLLAR 3311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	...319	0	3,264.0400	(13,018)	0	0	(24,291)	..	(24,291)	(2,949)	0	0	0	0	.....	003.....
702988 SCS COLLAR 3333 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGNF3BB653.	11/03/2016	11/03/2021	...13,335	...31,506,553	2,088.6600	50,412	0	0	2,738,927	..	2,738,927	...1,260,945	0	0	0	337,770	.....	003.....
703166 SCS COLLAR 3338 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...6,153	...14,538,353	1,879.7900	(1,909,291)	0	0	(1,154,456)	..	(1,154,456)	382,987	0	0	0	155,860	.....	003.....
703167 SCS COLLAR 3338 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...6,153	0	2,088.6600	...2,010,696	0	0	3,136,744	..	3,136,744	376,018	0	0	0	0	.....	003.....
703168 SCS COLLAR 3338 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...6,153	0	3,792.5900	(69,144)	0	0	(158,836)	..	(158,836)	(6,715)	0	0	0	0	.....	003.....
703169 SCS COLLAR 3339 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...15,062	...35,586,840	1,670.9300	(3,470,241)	0	0	(2,023,531)	..	(2,023,531)	766,116	0	0	0	381,513	.....	003.....
703170 SCS COLLAR 3339 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...15,062	0	2,088.6600	...4,921,763	0	0	7,678,092	..	7,678,092	920,413	0	0	0	0	.....	003.....
703171 SCS COLLAR 3339 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...15,062	0	2,824.9100	(1,372,553)	0	0	(2,683,230)	..	(2,683,230)	(348,416)	0	0	0	0	.....	003.....
703172 SCS COLLAR 3340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...1,406	...3,322,374	1,462.0600	(231,583)	0	0	(129,539)	..	(129,539)	56,703	0	0	0	35,618	.....	003.....
703173 SCS COLLAR 3340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...1,406	0	2,088.6600	...459,494	0	0	716,824	..	716,824	85,929	0	0	0	0	.....	003.....
703174 SCS COLLAR 3340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/03/2016	11/03/2021	...1,406	0	2,540.8500	(220,539)	0	0	(396,912)	..	(396,912)	(51,431)	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
703187 SCS COLLAR 3345 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...4,173	...5,783,827	1,041.2000	(815,934)	0	0	(486,224)	..	(486,224)	62,673	0	0	0	62,006	.....	003.....
703188 SCS COLLAR 3345 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...4,173	0	1,156.8900	941,462	0	0	1,631,955	..	1,631,955	52,531	0	0	0	0	.....	003.....
703189 SCS COLLAR 3345 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...4,173	0	1,896.8300	(113,409)	0	0	(387,023)	..	(387,023)	(20,628)	0	0	0	0	.....	003.....
703190 SCS COLLAR 3346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...10,776	...14,935,162	925.5100	(1,595,773)	0	0	(927,374)	..	(927,374)	139,358	0	0	0	160,114	.....	003.....
703191 SCS COLLAR 3346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...10,776	0	1,156.8900	2,431,070	0	0	4,214,081	..	4,214,081	135,648	0	0	0	0	.....	003.....
703192 SCS COLLAR 3346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/03/2016	11/03/2021	...10,776	0	2,02RNE8IBXP4R0TD8PU41..	(804,002)	0	0	(1,920,957)	..	(1,920,957)	(74,321)	0	0	0	0	.....	003.....
703207 SCS COLLAR 3350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWFEA76.	11/03/2016	11/03/2021	...1,580	...2,189,899	809.8200	(178,803)	0	0	(96,625)	..	(96,625)	17,068	0	0	0	23,477	.....	003.....
703208 SCS COLLAR 3350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWFEA76.	11/03/2016	11/03/2021	...1,580	0	1,156.8900	358,496	0	0	617,898	..	617,898	19,890	0	0	0	0	.....	003.....
703209 SCS COLLAR 3350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWFEA76.	11/03/2016	11/03/2021	...1,580	0	1,453.7000	(175,104)	0	0	(376,401)	..	(376,401)	(13,276)	0	0	0	0	.....	003.....
703210 SCS COLLAR 3351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/03/2016	11/03/2021	...376	...889,134	1,775.3600	0	0	0	(60,050)	..	(60,050)	21,239	0	0	0	9,532	.....	003.....
703211 SCS COLLAR 3351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/03/2016	11/03/2021	...376	0	2,193.0900	1,973	0	0	169,726	..	169,726	20,804	0	0	0	0	.....	003.....
703212 SCS COLLAR 3351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/03/2016	11/03/2021	...376	0	4,029.4400	0	0	0	(6,104)	..	(6,104)	56	0	0	0	0	.....	003.....
706434 SCS COLLAR 3357 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	...181	...251,184	1,041.7200	(17,785)	0	0	(11,466)	..	(11,466)	4,523	0	0	0	2,035	.....	003.....
706435 SCS COLLAR 3357 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	...181	0	1,302.1400	32,491	0	0	41,067	..	41,067	(479)	0	0	0	0	.....	003.....
706436 SCS COLLAR 3357 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	...181	0	1,579.7600	(12,350)	0	0	(17,493)	..	(17,493)	1,411	0	0	0	0	.....	003.....
706440 SCS COLLAR 3359 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...3,904	...5,410,025	1,171.9300	(766,464)	0	0	(620,143)	..	(620,143)	65,550	0	0	0	58,206	.....	003.....
706441 SCS COLLAR 3359 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...3,904	0	1,302.1400	997,126	0	0	1,218,471	..	1,218,471	41,153	0	0	0	0	.....	003.....
706442 SCS COLLAR 3359 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...3,904	0	2,067.5400	(145,095)	0	0	(242,689)	..	(242,689)	(14,758)	0	0	0	0	.....	003.....
706443 SCS COLLAR 3360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...10,079	...13,968,358	1,041.7200	(1,502,340)	0	0	(1,183,917)	..	(1,183,917)	149,156	0	0	0	150,284	.....	003.....
706444 SCS COLLAR 3360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...10,079	0	1,302.1400	2,574,519	0	0	3,146,019	..	3,146,019	106,256	0	0	0	0	.....	003.....
706445 SCS COLLAR 3360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...10,079	0	1,795.1400	(851,252)	0	0	(1,196,423)	..	(1,196,423)	(59,904)	0	0	0	0	.....	003.....
706446 SCS COLLAR 3361 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...2,871	...3,978,491	911.5000	(313,848)	0	0	(239,677)	..	(239,677)	35,808	0	0	0	42,804	.....	003.....
706447 SCS COLLAR 3361 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...2,871	0	1,302.1400	733,279	0	0	896,055	..	896,055	30,264	0	0	0	0	.....	003.....
706448 SCS COLLAR 3361 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...2,871	0	1,642.0000	(356,506)	0	0	(475,564)	..	(475,564)	(20,059)	0	0	0	0	.....	003.....
706449 SCS COLLAR 3362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...107	...147,943	2,630.3300	(146)	0	0	(1,856)	..	(1,856)	(76)	0	0	0	1,592	.....	003.....
706450 SCS COLLAR 3362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...107	0	1,171.9300	(20,960)	0	0	(16,958)	..	(16,958)	1,793	0	0	0	0	.....	003.....
706451 SCS COLLAR 3362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...107	0	1,302.1400	27,267	0	0	33,320	..	33,320	1,125	0	0	0	0	.....	003.....
706452 SCS COLLAR 3363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...260	...360,810	976.6100	(33,399)	0	0	(25,904)	..	(25,904)	3,565	0	0	0	3,882	.....	003.....
706453 SCS COLLAR 3363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...260	0	1,367.2500	58,972	0	0	72,808	..	72,808	2,544	0	0	0	0	.....	003.....
706454 SCS COLLAR 3363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/15/2021	...260	0	1,831.8600	(19,867)	0	0	(28,436)	..	(28,436)	(1,486)	0	0	0	0	.....	003.....
706556 SCS COLLAR 3373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...875	...1,213,344	1,171.9300	(121,900)	0	0	(85,262)	..	(85,262)	25,839	0	0	0	9,829	.....	003.....
706557 SCS COLLAR 3373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...875	0	1,302.1400	158,244	0	0	198,374	..	198,374	(2,311)	0	0	0	0	.....	003.....
706558 SCS COLLAR 3373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...875	0	1,779.5100	(24,966)	0	0	(39,286)	..	(39,286)	5,232	0	0	0	0	.....	003.....
706589 SCS COLLAR 3378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...721	...1,703,455	1,962.3500	(144,750)	0	0	(87,782)	..	(87,782)	49,126	0	0	0	13,799	.....	003.....
706590 SCS COLLAR 3378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...721	0	2,180.3900	181,959	0	0	250,442	..	250,442	38,253	0	0	0	0	.....	003.....
706591 SCS COLLAR 3378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/14/2019	...721	0	2,879.8600	(21,521)	0	0	(38,559)	..	(38,559)	(4,143)	0	0	0	0	.....	003.....
706592 SCS COLLAR 3379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...6,398	...15,116,536	1,962.3500	(1,884,922)	0	0	(1,365,794)	..	(1,365,794)	424,779	0	0	0	162,637	.....	003.....
706593 SCS COLLAR 3379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...6,398	0	2,180.3900	2,260,596	0	0	2,940,283	..	2,940,283	358,459	0	0	0	0	.....	003.....
706594 SCS COLLAR 3379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...6,398	0	3,646.9200	(140,895)	0	0	(228,007)	..	(228,007)	(17,961)	0	0	0	0	.....	003.....
706595 SCS COLLAR 3380 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...61	...143,039	1,962.3500	(17,836)	0	0	(12,924)	..	(12,924)	4,019	0	0	0	1,539	.....	003.....
706596 SCS COLLAR 3380 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...61	0	2,180.3900	21,391	0	0	27,822	..	27,822	3,392	0	0	0	0	.....	003.....
706597 SCS COLLAR 3381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	11/15/2016	11/15/2021	...83	...197,219	1,744.3100	(17,996)	0	0	(12,770)	..	(12,770)	4,558	0	0	0	2,122	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.32

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
706598 SCS COLLAR 3381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	83	0	2,180.3900	29,493	0	0	38,361	..	38,361	4,677	0	0	0	0	0	003.....
706599 SCS COLLAR 3381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	83	0	3,371.1000	(3,429)	0	0	(5,300)	..	(5,300)	(628)	0	0	0	0	0	003.....
706600 SCS COLLAR 3382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	257	606,829	1,962.3500	(75,667)	0	0	(54,828)	..	(54,828)	17,052	0	0	0	6,529	0	003.....
706601 SCS COLLAR 3382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	257	0	2,289.4100	78,176	0	0	103,177	..	103,177	12,857	0	0	0	0	0	003.....
706602 SCS COLLAR 3383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	92	217,807	1,635.2900	(16,757)	0	0	(11,751)	..	(11,751)	4,511	0	0	0	2,343	0	003.....
706603 SCS COLLAR 3383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	92	0	2,289.4100	28,059	0	0	37,033	..	37,033	4,615	0	0	0	0	0	003.....
706604 SCS COLLAR 3383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2016	11/15/2021	92	0	3,022.0200	(7,919)	0	0	(11,648)	..	(11,648)	(1,495)	0	0	0	0	0	003.....
706673 SCS COLLAR 3393 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	102	240,565	1,744.3100	(13,919)	0	0	(7,777)	..	(7,777)	5,399	0	0	0	1,949	0	003.....
706674 SCS COLLAR 3393 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	102	0	2,180.3900	25,639	0	0	35,368	..	35,368	5,402	0	0	0	0	0	003.....
706675 SCS COLLAR 3393 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	102	0	2,559.3000	(9,504)	0	0	(14,778)	..	(14,778)	(2,314)	0	0	0	0	0	003.....
706694 SCS COLLAR 3398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..11,399	..26,932,357	1,744.3100	(2,510,250)	0	0	(1,743,901)	..	(1,743,901)	622,470	0	0	0	289,762	0	003.....
706695 SCS COLLAR 3398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..11,399	0	2,180.3900	4,026,346	0	0	5,238,552	..	5,238,552	638,649	0	0	0	0	0	003.....
706696 SCS COLLAR 3398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..11,399	0	2,952.6800	(1,097,803)	0	0	(1,636,720)	..	(1,636,720)	(211,875)	0	0	0	0	0	003.....
706697 SCS COLLAR 3399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..3,474	..8,207,357	1,526.2700	(537,755)	0	0	(364,724)	..	(364,724)	150,777	0	0	0	88,302	0	003.....
706698 SCS COLLAR 3399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..3,474	0	2,180.3900	1,226,987	0	0	1,596,394	..	1,596,394	194,622	0	0	0	0	0	003.....
706699 SCS COLLAR 3399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/15/2016	11/15/2021	..3,474	0	2,677.7400	(561,765)	0	0	(799,365)	..	(799,365)	(104,177)	0	0	0	0	0	003.....
706836 SCS COLLAR 3405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZ0031MB27..	11/17/2016	11/17/2021	..14,509	..34,281,867	2,187.1200	561,374	0	0	2,696,474	..	2,696,474	1,597,699	0	0	0	369,053	0	003.....
707054 SCS COLLAR 3406 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/17/2016	11/17/2021	..7,760	..10,755,167	1,047.5900	(1,168,633)	0	0	(925,983)	..	(925,983)	115,300	0	0	0	115,782	0	003.....
707055 SCS COLLAR 3406 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/17/2016	11/17/2021	..7,760	0	1,309.4800	2,052,726	0	0	2,394,659	..	2,394,659	81,507	0	0	0	0	0	003.....
707056 SCS COLLAR 3406 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	11/17/2016	11/17/2021	..7,760	0	1,808.2700	(699,250)	0	0	(896,024)	..	(896,024)	(45,887)	0	0	0	0	0	003.....
707057 SCS COLLAR 3407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..10,271	..24,266,514	1,749.7000	(2,309,238)	0	0	(1,587,094)	..	(1,587,094)	563,635	0	0	0	261,235	0	003.....
707058 SCS COLLAR 3407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..10,271	0	2,187.1200	3,697,410	0	0	4,685,274	..	4,685,274	571,953	0	0	0	0	0	003.....
707059 SCS COLLAR 3407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..10,271	0	2,964.8600	(979,608)	0	0	(1,445,320)	..	(1,445,320)	(186,982)	0	0	0	0	0	003.....
707060 SCS COLLAR 3408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..1,774	..4,192,599	1,530.9800	(285,248)	0	0	(188,228)	..	(188,228)	77,419	0	0	0	45,134	0	003.....
707061 SCS COLLAR 3408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..1,774	0	2,187.1200	638,813	0	0	809,489	..	809,489	98,818	0	0	0	0	0	003.....
707062 SCS COLLAR 3408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	..1,774	0	2,709.1900	(282,959)	0	0	(388,674)	..	(388,674)	(50,601)	0	0	0	0	0	003.....
707075 SCS COLLAR 3413 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2016	11/17/2021	..5,743	..13,569,500	1,968.4100	(1,679,906)	0	0	(1,238,002)	..	(1,238,002)	383,085	0	0	0	146,079	0	003.....
707076 SCS COLLAR 3413 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2016	11/17/2021	..5,743	0	2,187.1200	2,026,971	0	0	2,619,941	..	2,619,941	319,828	0	0	0	0	0	003.....
707077 SCS COLLAR 3413 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2016	11/17/2021	..5,743	0	3,669.5500	(118,573)	0	0	(196,007)	..	(196,007)	(14,496)	0	0	0	0	0	003.....
707078 SCS COLLAR 3414 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2016	11/17/2021	387	913,924	1,968.4100	(113,144)	0	0	(83,381)	..	(83,381)	25,801	0	0	0	9,839	0	003.....
707079 SCS COLLAR 3414 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/17/2016	11/17/2021	387	0	2,296.4800	117,603	0	0	154,108	..	154,108	19,231	0	0	0	0	0	003.....
707107 SCS COLLAR 3424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..3,297	..4,568,987	1,178.5400	(663,956)	0	0	(531,797)	..	(531,797)	55,550	0	0	0	49,186	0	003.....
707108 SCS COLLAR 3424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..3,297	0	1,309.4800	838,362	0	0	1,017,294	..	1,017,294	34,625	0	0	0	0	0	003.....
707109 SCS COLLAR 3424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..3,297	0	2,101.0100	(95,882)	0	0	(189,348)	..	(189,348)	(11,629)	0	0	0	0	0	003.....
707110 SCS COLLAR 3425 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..1,212	..1,679,635	916.6400	(136,006)	0	0	(102,783)	..	(102,783)	15,195	0	0	0	18,082	0	003.....
707111 SCS COLLAR 3425 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..1,212	0	1,309.4840	308,196	0	0	373,972	..	373,972	12,729	0	0	0	0	0	003.....
707112 SCS COLLAR 3425 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	..1,212	0	1,643.4500	(143,321)	0	0	(200,455)	..	(200,455)	(8,517)	0	0	0	0	0	003.....
707126 SCS COLLAR 3429 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	11/17/2016	11/17/2021	..1,428	..2,560,987	1,469.3900	(314,236)	0	0	(215,246)	..	(215,246)	67,102	0	0	0	27,570	0	003.....
707127 SCS COLLAR 3429 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	11/17/2016	11/17/2021	..1,428	0	1,632.6600	371,369	0	0	498,988	..	498,988	96,273	0	0	0	0	0	003.....
707128 SCS COLLAR 3429 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	11/17/2016	11/17/2021	..1,428	0	2,579.6000	(14,712)	0	0	(63,819)	..	(63,819)	(16,795)	0	0	0	0	0	003.....
710920 SCS COLLAR 3431 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	..1,812	..2,511,697	919.6600	(206,480)	0	0	(156,503)	..	(156,503)	22,411	0	0	0	27,151	0	003.....
710921 SCS COLLAR 3431 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	..1,812	0	1,313.8000	476,628	0	0	558,015	..	558,015	19,538	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

QE06.33

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
710922 SCS COLLAR 3431 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	1,812	0	1,699.1400	(205,480)	0	0	(269,220)	..	(269,220)	(12,382)	0	0	0	0	0	003.....
710923 SCS COLLAR 3432 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	4,070	5,640,506	1,182.4200	(828,038)	0	0	(666,262)	..	(666,262)	67,579	0	0	0	60,972	0	003.....
710924 SCS COLLAR 3432 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	4,070	0	1,313.8000	1,068,759	0	0	1,253,130	..	1,253,130	43,877	0	0	0	0	0	003.....
710925 SCS COLLAR 3432 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	4,070	0	2,271.7000	(95,499)	0	0	(159,113)	..	(159,113)	(9,244)	0	0	0	0	0	003.....
710928 SCS COLLAR 3433 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	10,144	14,058,542	1,051.0400	(1,572,183)	0	0	(1,230,353)	..	(1,230,353)	148,560	0	0	0	151,968	0	003.....
710929 SCS COLLAR 3433 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	10,144	0	1,313.8000	2,662,472	0	0	3,123,335	..	3,123,335	109,360	0	0	0	0	0	003.....
710930 SCS COLLAR 3433 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	10,144	0	1,880.9700	(728,317)	0	0	(1,005,154)	..	(1,005,154)	(57,203)	0	0	0	0	0	003.....
710943 SCS COLLAR 3438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	6,930	16,374,529	1,971.9700	(2,014,742)	0	0	(1,512,630)	..	(1,512,630)	462,336	0	0	0	177,004	0	003.....
710944 SCS COLLAR 3438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	6,930	0	2,191.0800	2,508,261	0	0	3,159,986	..	3,159,986	385,270	0	0	0	0	0	003.....
710945 SCS COLLAR 3438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	6,930	0	4,000.6900	(81,085)	0	0	(126,595)	..	(126,595)	(303)	0	0	0	0	0	003.....
710946 SCS COLLAR 3439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	11,453	27,060,837	1,752.8600	(2,465,336)	0	0	(1,794,958)	..	(1,794,958)	628,873	0	0	0	292,519	0	003.....
710947 SCS COLLAR 3439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	11,453	0	2,191.0800	4,142,677	0	0	5,222,250	..	5,222,250	636,704	0	0	0	0	0	003.....
710948 SCS COLLAR 3439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	11,453	0	3,055.2400	(995,769)	0	0	(1,384,683)	..	(1,384,683)	(178,090)	0	0	0	0	0	003.....
710949 SCS COLLAR 3440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	1,760	4,158,064	1,533.7600	(270,151)	0	0	(189,689)	..	(189,689)	76,912	0	0	0	44,947	0	003.....
710950 SCS COLLAR 3440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	1,760	0	2,191.0800	637,706	0	0	802,431	..	802,431	97,833	0	0	0	0	0	003.....
710951 SCS COLLAR 3440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	1,760	0	2,769.0900	(262,825)	0	0	(353,017)	..	(353,017)	(45,982)	0	0	0	0	0	003.....
710952 SCS COLLAR 3441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	299	707,389	1,752.8600	(64,446)	0	0	(46,921)	..	(46,921)	16,439	0	0	0	7,647	0	003.....
710953 SCS COLLAR 3441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	299	0	2,191.0800	109,145	0	0	136,513	..	136,513	16,644	0	0	0	0	0	003.....
710954 SCS COLLAR 3441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	299	0	3,558.7500	(8,843)	0	0	(13,188)	..	(13,188)	(1,292)	0	0	0	0	0	003.....
710955 SCS COLLAR 3442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	12/01/2016	12/01/2021	269	635,139	1,971.9700	(80,190)	0	0	(58,672)	..	(58,672)	17,933	0	0	0	6,866	0	003.....
710956 SCS COLLAR 3442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	12/01/2016	12/01/2021	269	0	2,300.6300	86,021	0	0	107,089	..	107,089	13,347	0	0	0	0	0	003.....
710995 SCS COLLAR 3452 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/01/2016	12/01/2021	2,070	3,711,295	1,467.8900	(465,460)	0	0	(312,649)	..	(312,649)	97,532	0	0	0	40,118	0	003.....
710996 SCS COLLAR 3452 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/01/2016	12/01/2021	2,070	0	1,630.9900	523,521	0	0	727,251	..	727,251	140,552	0	0	0	0	0	003.....
712088 SCS COLLAR 3454 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/01/2021	12,016	28,390,425	2,191.0800	720,334	0	0	2,407,783	..	2,407,783	1,334,947	0	0	0	306,892	0	003.....
716111 SCS COLLAR 3455 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	12/15/2016	12/15/2021	12,727	30,070,488	2,262.0300	998,115	0	0	2,156,967	..	2,156,967	1,489,257	0	0	0	326,384	0	003.....
716598 SCS COLLAR 3457 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,098	1,969,261	1,497.9200	(73,115)	0	0	(27,401)	..	(27,401)	42,258	0	0	0	8,278	0	003.....
716599 SCS COLLAR 3457 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,098	0	1,664.3600	108,668	0	0	189,680	..	189,680	69,332	0	0	0	0	0	003.....
716600 SCS COLLAR 3457 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,098	0	1,808.9900	(35,333)	0	0	(82,630)	..	(82,630)	(35,650)	0	0	0	0	0	003.....
716607 SCS COLLAR 3460 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,417	2,540,218	1,497.9200	(279,598)	0	0	(228,832)	..	(228,832)	69,576	0	0	0	27,571	0	003.....
716608 SCS COLLAR 3460 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,417	0	1,664.3600	319,451	0	0	473,351	..	473,351	93,027	0	0	0	0	0	003.....
716617 SCS COLLAR 3461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,310	1,255,651	772.7900	(60,379)	0	0	(18,981)	..	(18,981)	42,234	0	0	0	5,278	0	003.....
716618 SCS COLLAR 3461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,310	0	858.6500	99,439	0	0	158,648	..	158,648	65,823	0	0	0	0	0	003.....
716619 SCS COLLAR 3461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,310	0	965.9000	(38,925)	0	0	(66,774)	..	(66,774)	(32,043)	0	0	0	0	0	003.....
716639 SCS COLLAR 3468 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	270	1,467,761	4,440.0700	(50,657)	0	0	(13,677)	..	(13,677)	43,536	0	0	0	6,170	0	003.....
716640 SCS COLLAR 3468 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	270	0	4,933.4100	96,907	0	0	168,699	..	168,699	84,004	0	0	0	0	0	003.....
716641 SCS COLLAR 3468 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	270	0	5,314.2700	(46,091)	0	0	(92,408)	..	(92,408)	(52,950)	0	0	0	0	0	003.....
716642 SCS COLLAR 3469 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	9,970	236,598	21.3000	(10,928)	0	0	(6,602)	..	(6,602)	5,795	0	0	0	995	0	003.....
716643 SCS COLLAR 3469 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	9,970	0	23.6700	18,106	0	0	14,619	..	14,619	(2,371)	0	0	0	0	0	003.....
716644 SCS COLLAR 3469 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	9,970	0	26.4200	(7,149)	0	0	(4,132)	..	(4,132)	2,742	0	0	0	0	0	003.....
716649 SCS COLLAR 3471 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	4,697	368,682	68.2100	(18,901)	0	0	(5,479)	..	(5,479)	11,203	0	0	0	1,550	0	003.....
716650 SCS COLLAR 3471 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	4,697	0	75.7900	21,217	0	0	21,475	..	21,475	(5,033)	0	0	0	0	0	003.....
716651 SCS COLLAR 3471 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	4,697	0	90.2700	(2,273)	0	0	(1,477)	..	(1,477)	3,716	0	0	0	0	0	003.....
716664 SCS COLLAR 3476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	237	328,625	1,229.7700	(46,656)	0	0	(43,108)	..	(43,108)	4,022	0	0	0	3,566	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.34

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	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)
716665 SCS COLLAR 3476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	237	0	1,366.4100	68,105	0	0	67,187	..	67,187	2,477	0	0	0	0	0	003.....
716666 SCS COLLAR 3476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	237	0	3,135.8100	(1,157)	0	0	(1,578)	..	(1,578)	(52)	0	0	0	0	0	003.....
716687 SCS COLLAR 3481 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	3,183	165,533	45.8100	0	0	0	(7,691)	..	(7,691)	(326)	0	0	0	696	0	003.....
716688 SCS COLLAR 3481 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	3,183	0	50.9000	19	0	0	17,159	..	17,159	(13,505)	0	0	0	0	0	003.....
716689 SCS COLLAR 3481 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	3,183	0	54.7200	0	0	0	(11,193)	..	(11,193)	11,592	0	0	0	0	0	003.....
716729 SCS COLLAR 3484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	1,627	3,843,808	2,035.8300	(322,934)	0	0	(234,748)	..	(234,748)	119,708	0	0	0	31,652	0	003.....
716730 SCS COLLAR 3484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	1,627	0	2,262.0300	436,819	0	0	490,679	..	490,679	74,927	0	0	0	0	0	003.....
716731 SCS COLLAR 3484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	1,627	0	2,836.1300	(103,099)	0	0	(106,312)	..	(106,312)	(12,107)	0	0	0	0	0	003.....
716737 SCS COLLAR 3485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	159	376,025	2,035.8300	(31,597)	0	0	(22,964)	..	(22,964)	11,711	0	0	0	3,096	0	003.....
716738 SCS COLLAR 3485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	159	0	2,262.0300	42,728	0	0	48,001	..	48,001	7,330	0	0	0	0	0	003.....
716739 SCS COLLAR 3485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	159	0	3,077.9400	(4,133)	0	0	(4,725)	..	(4,725)	(342)	0	0	0	0	0	003.....
716740 SCS COLLAR 3486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	358	846,055	1,809.6200	(47,944)	0	0	(32,713)	..	(32,713)	20,992	0	0	0	6,967	0	003.....
716741 SCS COLLAR 3486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	358	0	2,262.0300	96,190	0	0	108,003	..	108,003	16,492	0	0	0	0	0	003.....
716742 SCS COLLAR 3486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/16/2019	358	0	2,719.4100	(32,501)	0	0	(33,738)	..	(33,738)	(4,608)	0	0	0	0	0	003.....
716746 SCS COLLAR 3488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	406	958,863	2,035.8300	(80,720)	0	0	(58,658)	..	(58,658)	29,876	0	0	0	7,904	0	003.....
716747 SCS COLLAR 3488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	406	0	2,262.0300	109,070	0	0	122,529	..	122,529	18,683	0	0	0	0	0	003.....
716748 SCS COLLAR 3488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	406	0	2,839.9800	(25,622)	0	0	(26,289)	..	(26,289)	(2,973)	0	0	0	0	0	003.....
716749 SCS COLLAR 3489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	496	1,170,900	1,809.6200	(66,510)	0	0	(45,368)	..	(45,368)	29,070	0	0	0	9,652	0	003.....
716750 SCS COLLAR 3489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	496	0	2,262.0300	132,928	0	0	149,625	..	149,625	22,814	0	0	0	0	0	003.....
716751 SCS COLLAR 3489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/18/2019	496	0	2,597.0400	(63,088)	0	0	(67,254)	..	(67,254)	(10,056)	0	0	0	0	0	003.....
716752 SCS COLLAR 3490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	6,788	16,037,453	2,035.8300	(1,901,861)	0	0	(1,630,940)	..	(1,630,940)	475,489	0	0	0	174,019	0	003.....
716753 SCS COLLAR 3490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	6,788	0	2,533.383	2,533,383	0	0	2,851,252	..	2,851,252	351,457	0	0	0	0	0	003.....
716754 SCS COLLAR 3490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	6,788	0	3,986.1500	(91,967)	0	0	(131,153)	..	(131,153)	(1,024)	0	0	0	0	0	003.....
716755 SCS COLLAR 3491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	13,376	31,603,833	1,809.6200	(2,751,652)	0	0	(2,310,057)	..	(2,310,057)	775,293	0	0	0	342,927	0	003.....
716756 SCS COLLAR 3491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	13,376	0	2,262.0300	4,994,011	0	0	5,618,752	..	5,618,752	692,591	0	0	0	0	0	003.....
716757 SCS COLLAR 3491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	13,376	0	3,196.4700	(1,179,098)	0	0	(1,255,311)	..	(1,255,311)	(159,927)	0	0	0	0	0	003.....
716758 SCS COLLAR 3492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	4,236	10,007,480	1,583.4200	(615,145)	0	0	(503,819)	..	(503,819)	195,253	0	0	0	108,589	0	003.....
716759 SCS COLLAR 3492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	4,236	0	2,262.0300	1,582,644	0	0	1,779,200	..	1,779,200	219,312	0	0	0	0	0	003.....
716760 SCS COLLAR 3492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	4,236	0	2,906.7100	(630,813)	0	0	(679,475)	..	(679,475)	(89,043)	0	0	0	0	0	003.....
716761 SCS COLLAR 3493 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	152	359,313	1,809.6200	(31,336)	0	0	(26,264)	..	(26,264)	8,815	0	0	0	3,899	0	003.....
716762 SCS COLLAR 3493 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	152	0	2,262.0300	56,942	0	0	63,881	..	63,881	7,874	0	0	0	0	0	003.....
716763 SCS COLLAR 3493 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	152	0	3,744.7900	(4,062)	0	0	(4,684)	..	(4,684)	(281)	0	0	0	0	0	003.....
716764 SCS COLLAR 3494 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	167	393,780	1,922.7300	(40,258)	0	0	(34,125)	..	(34,125)	10,649	0	0	0	4,273	0	003.....
716765 SCS COLLAR 3494 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	167	0	2,375.1300	54,275	0	0	60,603	..	60,603	7,627	0	0	0	0	0	003.....
716766 SCS COLLAR 3494 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	167	0	4,347.6200	(769)	0	0	(1,652)	..	(1,652)	104	0	0	0	0	0	003.....
716767 SCS COLLAR 3495 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	12/15/2016	12/14/2021	101	239,192	1,696.5200	(17,613)	0	0	(14,599)	..								

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
716774 SCS COLLAR 3497 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	..11,275	0	2,262.0300	4,214,767	0	0	4,737,742	..	4,737,742	583,903	0	0	0	0	0	003.....
716775 SCS COLLAR 3497 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	..11,275	0	3,196.4700	(998,352)	0	0	(1,059,468)	..	(1,059,468)	(135,054)	0	0	0	0	0	003.....
716776 SCS COLLAR 3498 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	..1,631	3,853,209	1,583.4200	(236,771)	0	0	(194,129)	..	(194,129)	75,169	0	0	0	41,823	0	003.....
716777 SCS COLLAR 3498 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	..1,631	0	2,262.0300	610,218	0	0	685,286	..	685,286	84,458	0	0	0	0	0	003.....
716778 SCS COLLAR 3498 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	..1,631	0	2,906.7100	(243,697)	0	0	(261,870)	..	(261,870)	(34,327)	0	0	0	0	0	003.....
716779 SCS COLLAR 3499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	571	1,348,466	1,922.7300	(137,497)	0	0	(116,921)	..	(116,921)	36,459	0	0	0	14,636	0	003.....
716780 SCS COLLAR 3499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	571	0	2,375.1300	185,541	0	0	207,616	..	207,616	26,127	0	0	0	0	0	003.....
716781 SCS COLLAR 3499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	571	0	4,347.6200	(2,637)	0	0	(5,671)	..	(5,671)	357	0	0	0	0	0	003.....
716782 SCS COLLAR 3500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	320	756,226	1,809.6200	(65,833)	0	0	(55,309)	..	(55,309)	18,548	0	0	0	8,208	0	003.....
716783 SCS COLLAR 3500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	320	0	2,262.0300	119,613	0	0	134,493	..	134,493	16,576	0	0	0	0	0	003.....
716784 SCS COLLAR 3500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	320	0	3,744.7900	(8,407)	0	0	(9,878)	..	(9,878)	(594)	0	0	0	0	0	003.....
716785 SCS COLLAR 3501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	385	909,770	2,035.8300	(108,036)	0	0	(92,565)	..	(92,565)	26,968	0	0	0	9,875	0	003.....
716786 SCS COLLAR 3501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	385	0	2,262.0300	144,384	0	0	161,801	..	161,801	19,941	0	0	0	0	0	003.....
716787 SCS COLLAR 3501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	385	0	3,395.9900	(23,133)	0	0	(24,300)	..	(24,300)	(2,906)	0	0	0	0	0	003.....
716788 SCS COLLAR 3502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,305	3,194,967	1,229.7700	(323,697)	0	0	(271,764)	..	(271,764)	73,226	0	0	0	26,309	0	003.....
716789 SCS COLLAR 3502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,305	0	1,366.4100	462,873	0	0	447,915	..	447,915	(11,462)	0	0	0	0	0	003.....
716790 SCS COLLAR 3502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,305	0	1,751.9100	(129,955)	0	0	(121,803)	..	(121,803)	15,612	0	0	0	0	0	003.....
716791 SCS COLLAR 3503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,517	3,488,093	1,093.1300	(248,298)	0	0	(195,858)	..	(195,858)	68,199	0	0	0	28,723	0	003.....
716792 SCS COLLAR 3503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,517	0	1,366.4100	505,541	0	0	489,009	..	489,009	(12,514)	0	0	0	0	0	003.....
716793 SCS COLLAR 3503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	2,517	0	1,600.4800	(247,176)	0	0	(234,154)	..	(234,154)	20,700	0	0	0	0	0	003.....
716794 SCS COLLAR 3504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	251	347,896	1,229.7700	(35,263)	0	0	(29,592)	..	(29,592)	7,973	0	0	0	2,865	0	003.....
716795 SCS COLLAR 3504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	251	0	1,366.4100	50,380	0	0	48,773	..	48,773	(1,248)	0	0	0	0	0	003.....
716796 SCS COLLAR 3504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	251	0	1,871.3000	(8,450)	0	0	(8,350)	..	(8,350)	1,238	0	0	0	0	0	003.....
716797 SCS COLLAR 3505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	116	160,255	1,093.1300	(11,420)	0	0	(8,998)	..	(8,998)	3,133	0	0	0	1,320	0	003.....
716798 SCS COLLAR 3505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	116	0	1,366.4100	23,213	0	0	22,467	..	22,467	(575)	0	0	0	0	0	003.....
716799 SCS COLLAR 3505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	116	0	1,680.4200	(8,722)	0	0	(8,022)	..	(8,022)	899	0	0	0	0	0	003.....
716806 SCS COLLAR 3508 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	472	654,207	1,229.7700	(65,974)	0	0	(55,724)	..	(55,724)	14,996	0	0	0	5,393	0	003.....
716807 SCS COLLAR 3508 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	472	0	1,366.4100	95,462	0	0	91,821	..	91,821	(2,360)	0	0	0	0	0	003.....
716808 SCS COLLAR 3508 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	472	0	1,751.9100	(27,572)	0	0	(25,024)	..	(25,024)	3,208	0	0	0	0	0	003.....
716809 SCS COLLAR 3509 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	595	824,606	1,093.1300	(58,458)	0	0	(46,385)	..	(46,385)	16,127	0	0	0	6,797	0	003.....
716810 SCS COLLAR 3509 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	595	0	1,366.4100	120,352	0	0	115,737	..	115,737	(2,975)	0	0	0	0	0	003.....
716811 SCS COLLAR 3509 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	595	0	1,600.4800	(59,478)	0	0	(55,485)	..	(55,485)	4,910	0	0	0	0	0	003.....
716812 SCS COLLAR 3510 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,970	5,501,429	1,229.7700	(757,217)	0	0	(721,668)	..	(721,668)	67,338	0	0	0	59,695	0	003.....
716813 SCS COLLAR 3510 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,970	0	1,366.4100	1,118,875	0	0	1,124,760	..	1,124,760	41,466	0	0	0	0	0	003.....
716814 SCS COLLAR 3510 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,970	0	2,229.3000	(171,042)	0	0	(174,386)	..	(174,386)	(10,844)	0	0	0	0	0	003.....
716815 SCS COLLAR 3511 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,859	5,348,274	956.4900	(404,594)	0	0	(371,071)	..	(371,071)	49,477	0	0	0	58,033	0	003.....
716816 SCS COLLAR 3511 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,859	0	1,366.4100	1,088,128	0	0	1,093,448	..	1,093,448	40,312	0	0	0	0	0	003.....
716817 SCS COLLAR 3511 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,859	0	1,779.6200	(498,225)	0	0	(486,642)	..	(486,642)	(25,806)	0	0	0	0	0	003.....
716818 SCS COLLAR 3512 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	266	368,182	1,161.4500	(44,148)	0	0	(41,808)	..	(41,808)	4,253	0	0	0	3,995	0	003.....
716819 SCS COLLAR 3512 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	266	0	1,434.7300	66,884	0	0	66,808	..	66,808	2,566	0	0	0	0	0	003.....
716820 SCS COLLAR 3512 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	266	0	2,277.1300	(9,979)	0	0	(10,467)	..	(10,467)	(629)	0	0	0	0	0	003.....
716821 SCS COLLAR 3513 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	236	327,611	1,024.8100	(29,158)	0	0	(27,078)	..	(27,078)	3,304	0	0	0	3,555	0	003.....
716822 SCS COLLAR 3513 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	236	0	1,434.7300	59,533	0	0	59,446	..	59,446	2,283	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

QE06.36

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
716823 SCS COLLAR 3513 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	236	0	1,988.2700	(19,024)	0	0	(18,443)	..	(18,443)	(1,165)	0	0	0	0	0	003.....
716824 SCS COLLAR 3514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	4,387	6,079,567	1,229.7700	(836,419)	0	0	(797,840)	..	(797,840)	74,312	0	0	0	65,987	0	003.....
716825 SCS COLLAR 3514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	4,387	0	1,366.4100	1,236.425	0	0	1,243,456	..	1,243,456	45,926	0	0	0	0	0	003.....
716826 SCS COLLAR 3514 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	4,387	0	2,229.3000	(189,184)	0	0	(192,996)	..	(192,996)	(12,032)	0	0	0	0	0	003.....
716827 SCS COLLAR 3515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	9,602	13,307,292	1,093.1300	(1,382,569)	0	0	(1,296,873)	..	(1,296,873)	144,652	0	0	0	144,437	0	003.....
716828 SCS COLLAR 3515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	9,602	0	1,366.4100	2,706.472	0	0	2,721,745	..	2,721,745	100,525	0	0	0	0	0	003.....
716829 SCS COLLAR 3515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	9,602	0	1,942.3600	(862,441)	0	0	(836,298)	..	(836,298)	(51,476)	0	0	0	0	0	003.....
716830 SCS COLLAR 3516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,200	1,663,412	956.4900	(125,752)	0	0	(115,484)	..	(115,484)	15,367	0	0	0	18,055	0	003.....
716831 SCS COLLAR 3516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,200	0	1,366.4100	338,278	0	0	340,218	..	340,218	12,566	0	0	0	0	0	003.....
716832 SCS COLLAR 3516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,200	0	1,779.7500	(154,843)	0	0	(151,444)	..	(151,444)	(8,053)	0	0	0	0	0	003.....
716833 SCS COLLAR 3517 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	547	757,663	1,161.4500	(90,909)	0	0	(86,075)	..	(86,075)	8,741	0	0	0	8,224	0	003.....
716834 SCS COLLAR 3517 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	547	0	1,434.7300	137,836	0	0	137,545	..	137,545	5,293	0	0	0	0	0	003.....
716835 SCS COLLAR 3517 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	547	0	2,277.1300	(20,654)	0	0	(21,573)	..	(21,573)	(1,300)	0	0	0	0	0	003.....
716836 SCS COLLAR 3518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	2,777	3,849,175	1,229.7700	(178,105)	0	0	(97,352)	..	(97,352)	89,686	0	0	0	16,181	0	003.....
716837 SCS COLLAR 3518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	2,777	0	1,366.4100	299,445	0	0	255,460	..	255,460	(16,285)	0	0	0	0	0	003.....
716838 SCS COLLAR 3518 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	2,777	0	1,513.7100	(120,895)	0	0	(78,128)	..	(78,128)	23,434	0	0	0	0	0	003.....
716842 SCS COLLAR 3520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	514	712,022	1,229.7700	(33,365)	0	0	(18,442)	..	(18,442)	16,644	0	0	0	3,028	0	003.....
716843 SCS COLLAR 3520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	514	0	1,366.4100	56,030	0	0	47,802	..	47,802	(3,005)	0	0	0	0	0	003.....
716844 SCS COLLAR 3520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	514	0	1,514.9400	(22,516)	0	0	(14,710)	..	(14,710)	4,338	0	0	0	0	0	003.....
716858 SCS COLLAR 3522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	257	606,862	2,035.8300	(74,335)	0	0	(61,746)	..	(61,746)	17,989	0	0	0	6,587	0	003.....
716859 SCS COLLAR 3522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	257	0	2,262.0300	99,434	0	0	107,929	..	107,929	13,302	0	0	0	0	0	003.....
716860 SCS COLLAR 3523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	372	878,436	2,035.8300	(107,492)	0	0	(89,377)	..	(89,377)	26,039	0	0	0	9,534	0	003.....
716861 SCS COLLAR 3523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	372	0	2,375.1300	125,152	0	0	135,248	..	135,248	17,020	0	0	0	0	0	003.....
716862 SCS COLLAR 3524 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	251	592,239	2,035.8300	(72,488)	0	0	(60,228)	..	(60,228)	17,559	0	0	0	6,426	0	003.....
716863 SCS COLLAR 3524 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	251	0	2,375.1300	84,282	0	0	91,145	..	91,145	11,471	0	0	0	0	0	003.....
716864 SCS COLLAR 3525 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	142	336,333	2,035.8300	(36,904)	0	0	(34,204)	..	(34,204)	9,972	0	0	0	3,649	0	003.....
716865 SCS COLLAR 3525 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	142	0	2,262.0300	50,782	0	0	59,796	..	59,796	7,371	0	0	0	0	0	003.....
716875 SCS COLLAR 3526 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	1,825	4,311,749	1,809.6200	(244,295)	0	0	(166,714)	..	(166,714)	106,982	0	0	0	35,505	0	003.....
716876 SCS COLLAR 3526 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	1,825	0	2,262.0300	489,079	0	0	550,414	..	550,414	84,049	0	0	0	0	0	003.....
716877 SCS COLLAR 3526 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	1,825	0	2,594.1000	(232,685)	0	0	(249,145)	..	(249,145)	(37,373)	0	0	0	0	0	003.....
716885 SCS COLLAR 3527 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	10,075	13,962,513	1,093.1300	(1,450,805)	0	0	(1,360,024)	..	(1,360,024)	151,976	0	0	0	151,504	0	003.....
716886 SCS COLLAR 3527 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	10,075	0	1,366.4100	2,840,105	0	0	2,854,619	..	2,854,619	105,241	0	0	0	0	0	003.....
716887 SCS COLLAR 3527 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	10,075	0	1,942.3600	(905,520)	0	0	(876,526)	..	(876,526)	(53,821)	0	0	0	0	0	003.....
716909 SCS COLLAR 3529 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	364	860,680	2,035.8300	(29,142)	0	0	(12,471)	..	(12,471)	20,146	0	0	0	3,660	0	003.....
716910 SCS COLLAR 3529 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	364	0	2,262.0300	49,177	0	0	60,872	..	60,872	17,282	0	0	0	0	0	003.....
716911 SCS COLLAR 3529 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	364	0	2,435.3100	(19,862)	0	0	(22,398)	..	(22,398)	(5,832)	0	0	0	0	0	003.....
716922 SCS COLLAR 3532 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,318	5,477,428	2,035.8300	(185,462)	0	0	(76,931)	..	(76,931)	127,422	0	0	0	23,026	0	003.....
716923 SCS COLLAR 3532 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,318	0	2,262.0300	312,967	0	0	384,150	..	384,150	109,902	0	0	0	0	0	003.....
716924 SCS COLLAR 3532 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,318	0	2,432.5900	(126,877)	0	0	(142,160)	..	(142,160)	(37,468)	0	0	0	0	0	003.....
716928 SCS COLLAR 3534 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	119	148,019	1,014.2600	0	0	0	(614)	..	(614)	2,271	0	0	0	622	0	003.....
716929 SCS COLLAR 3534 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	119	0	1,126.9500	16	0	0	17,102	..	17,102	6,360	0	0	0	0	0	003.....
716930 SCS COLLAR 3534 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	119	0	1,160.7600	0	0	0	(13,894)	..	(13,894)	(5,246)	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

QE06.37

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
664250 SCS COLLAR 3538 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	82	194,721	2,050.6300	26,930	0	0	41,997	..	41,997	5,191	0	0	0	1,971	.....	003.....
664251 SCS COLLAR 3538 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	82	0	1,845.5700	(26,280)	0	0	(13,051)	..	(13,051)	5,138	0	0	0	0	.....	003.....
720443 SCS COLLAR 3539 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/05/2017	01/05/2022	..19,406	..45,851,763	2,269.0000	0	1,162,471	0	3,075,570	..	3,075,570	..1,913,099	0	0	0	500,702	.....	003.....
720572 SCS COLLAR 3541 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	01/05/2017	01/05/2022	..2,697	..4,835,018	1,549.5900	0	(606,206)	0	(486,414)	..	(486,414)	119,792	0	0	0	52,798	.....	003.....
720573 SCS COLLAR 3541 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	01/05/2017	01/05/2022	..2,697	0	1,721.7700	0	711,132	0	824,466	..	824,466	113,334	0	0	0	0	.....	003.....
720578 SCS COLLAR 3543 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	587	813,205	1,234.7400	0	(37,599)	0	(22,790)	..	(22,790)	14,809	0	0	0	3,549	.....	003.....
720579 SCS COLLAR 3543 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	587	0	1,371.9400	0	64,842	0	54,106	..	54,106	(10,736)	0	0	0	0	.....	003.....
720580 SCS COLLAR 3543 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	587	0	1,512.3400	0	(27,188)	0	(18,351)	..	(18,351)	8,836	0	0	0	0	.....	003.....
720599 SCS COLLAR 3548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	609	843,511	1,234.7400	0	(123,335)	0	(112,799)	..	(112,799)	10,536	0	0	0	9,211	.....	003.....
720600 SCS COLLAR 3548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	609	0	1,371.9400	0	173,783	0	172,387	..	172,387	(1,396)	0	0	0	0	.....	003.....
720601 SCS COLLAR 3548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	609	0	2,039.0400	0	(44,404)	0	(43,277)	..	(43,277)	1,127	0	0	0	0	.....	003.....
720602 SCS COLLAR 3549 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..1,431	..1,983,009	960.3600	0	(156,345)	0	(140,913)	..	(140,913)	15,432	0	0	0	21,654	.....	003.....
720603 SCS COLLAR 3549 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..1,431	0	1,371.9400	0	408,546	0	405,263	..	405,263	(3,283)	0	0	0	0	.....	003.....
720604 SCS COLLAR 3549 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..1,431	0	1,758.9700	0	(198,732)	0	(192,389)	..	(192,389)	6,343	0	0	0	0	.....	003.....
720647 SCS COLLAR 3552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	432	..1,020,478	2,042.1000	0	(34,202)	0	(16,195)	..	(16,195)	18,007	0	0	0	4,453	.....	003.....
720648 SCS COLLAR 3552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	432	0	2,269.0000	0	55,762	0	71,414	..	71,414	15,652	0	0	0	0	.....	003.....
720649 SCS COLLAR 3552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	432	0	2,434.8000	0	(21,491)	0	(28,059)	..	(28,059)	(6,568)	0	0	0	0	.....	003.....
720656 SCS COLLAR 3555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..18,019	..42,574,778	1,815.2000	0	(4,055,895)	0	(3,183,825)	..	(3,183,825)	872,070	0	0	0	464,917	.....	003.....
720657 SCS COLLAR 3555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..18,019	0	2,269.0000	0	6,791,166	0	7,566,387	..	7,566,387	775,220	0	0	0	0	.....	003.....
720658 SCS COLLAR 3555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..18,019	0	3,165.7100	0	(1,621,547)	0	(1,849,303)	..	(1,849,303)	(227,756)	0	0	0	0	.....	003.....
720659 SCS COLLAR 3556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..2,277	..5,379,379	1,588.3000	0	(362,654)	0	(277,904)	..	(277,904)	84,750	0	0	0	58,743	.....	003.....
720660 SCS COLLAR 3556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..2,277	0	2,269.0000	0	856,073	0	956,023	..	956,023	97,950	0	0	0	0	.....	003.....
720661 SCS COLLAR 3556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	..2,277	0	2,850.2700	0	(354,699)	0	(411,105)	..	(411,105)	(56,406)	0	0	0	0	.....	003.....
720662 SCS COLLAR 3557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	272	643,527	2,042.1000	0	(81,638)	0	(66,778)	..	(66,778)	14,859	0	0	0	7,027	.....	003.....
720663 SCS COLLAR 3557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	272	0	2,269.0000	0	102,650	0	114,368	..	114,368	11,718	0	0	0	0	.....	003.....
720671 SCS COLLAR 3560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..10,117	..23,904,186	2,042.1000	0	(2,993,325)	0	(2,480,526)	..	(2,480,526)	512,779	0	0	0	261,034	.....	003.....
720672 SCS COLLAR 3560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..10,117	0	2,269.0000	0	3,786,172	0	4,248,250	..	4,248,250	462,079	0	0	0	0	.....	003.....
720673 SCS COLLAR 3560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..10,117	0	4,004.1700	0	(167,501)	0	(200,840)	..	(200,840)	(33,339)	0	0	0	0	.....	003.....
720674 SCS COLLAR 3561 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	617	..1,458,869	2,042.1000	0	(183,000)	0	(151,386)	..	(151,386)	31,614	0	0	0	15,931	.....	003.....
720675 SCS COLLAR 3561 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	617	0	2,382.4500	0	199,585	0	224,575	..	224,575	24,990	0	0	0	0	.....	003.....
720676 SCS COLLAR 3562 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	361	851,787	1,928.6500	0	(91,856)	0	(75,423)	..	(75,423)	16,433	0	0	0	9,302	.....	003.....
720677 SCS COLLAR 3562 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	361	0	2,382.4500	0	116,531	0	131,122	..	131,122	14,591	0	0	0	0	.....	003.....
720678 SCS COLLAR 3562 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	361	0	4,452.8900	0	(3,392)	0	(3,192)	..	(3,192)	(800)	0	0	0	0	.....	003.....
720679 SCS COLLAR 3563 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	695	..1,643,180	1,815.2000	0	(150,954)	0	(122,880)	..	(122,880)	28,074	0	0	0	17,944	.....	003.....
720680 SCS COLLAR 3563 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	695	0	2,269.0000	0	260,262	0	292,026	..	292,026	31,763	0	0	0	0	.....	003.....
720681 SCS COLLAR 3563 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	695	0	3,671.3300	0	(22,925)	0	(26,082)	..	(26,082)	(3,157)	0	0	0	0	.....	003.....
720682 SCS COLLAR 3564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..6,408	..8,881,616	1,234.7400	0	(1,303,391)	0	(1,187,703)	..	(1,187,703)	115,688	0	0	0	96,987	.....	003.....
720683 SCS COLLAR 3564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..6,408	0	1,371.9400	0	1,829,821	0	1,815,117	..	1,815,117	(14,704)	0	0	0	0	.....	003.....
720684 SCS COLLAR 3564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..6,408	0	2,227.2700	0	(286,945)	0	(293,302)	..	(293,302)	(6,357)	0	0	0	0	.....	003.....
720685 SCS COLLAR 3565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..14,653	..20,307,908	1,097.5500	0	(2,225,676)	0	(2,020,756)	..	(2,020,756)	204,920	0	0	0	221,763	.....	003.....
720686 SCS COLLAR 3565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..14,653	0	1,371.9400	0	4,183,905	0	4,150,284	..	4,150,284	(33,621)	0	0	0	0	.....	003.....
720687 SCS COLLAR 3565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..14,653	0	1,923.7300	0	(1,410,646)	0	(1,365,254)	..	(1,365,254)	45,392	0	0	0	0	.....	003.....
720688 SCS COLLAR 3566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	..1,011	1,401,137	1,166.1500	0	(179,094)	0	(162,356)	..	(162,356)	16,738	0	0	0	15,300	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.38

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
720689 SCS COLLAR 3566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	1,011	0	1,440.5300	0	257,505	0	254,246	..	254,246	(3,258)	0	0	0	0	0	003.....
720690 SCS COLLAR 3566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	1,011	0	2,266.8100	0	(40,630)	0	(42,342)	..	(42,342)	(1,712)	0	0	0	0	0	003.....
720691 SCS COLLAR 3567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	404	559,647	1,097.5500	0	(61,674)	0	(55,688)	..	(55,688)	5,986	0	0	0	6,111	0	003.....
720692 SCS COLLAR 3567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	404	0	1,371.9400	0	115,300	0	114,374	..	114,374	(927)	0	0	0	0	0	003.....
720693 SCS COLLAR 3567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	404	0	2,131.5900	0	(23,301)	0	(23,067)	..	(23,067)	233	0	0	0	0	0	003.....
722379 SCS COLLAR 3580 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	522	1,233,415	2,044.7000	0	(107,714)	0	(78,718)	..	(78,718)	28,996	0	0	0	10,304	0	003.....
722380 SCS COLLAR 3580 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	522	0	2,271.8900	0	139,429	0	157,078	..	157,078	17,649	0	0	0	0	0	003.....
722381 SCS COLLAR 3580 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	522	0	2,990.4900	0	(18,288)	0	(22,423)	..	(22,423)	(4,135)	0	0	0	0	0	003.....
722382 SCS COLLAR 3581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	103	244,395	1,817.5100	0	(14,448)	0	(9,959)	..	(9,959)	4,489	0	0	0	2,042	0	003.....
722383 SCS COLLAR 3581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	103	0	2,271.8900	0	27,637	0	31,124	..	31,124	3,488	0	0	0	0	0	003.....
722384 SCS COLLAR 3581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	103	0	2,675.8300	0	(10,528)	0	(11,659)	..	(11,659)	(1,130)	0	0	0	0	0	003.....
722388 SCS COLLAR 3583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	11,799	27,876,663	1,817.5100	0	(2,606,629)	0	(2,103,985)	..	(2,103,985)	502,644	0	0	0	305,199	0	003.....
722389 SCS COLLAR 3583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	11,799	0	2,271.8900	0	4,414,533	0	4,952,282	..	4,952,282	537,749	0	0	0	0	0	003.....
722390 SCS COLLAR 3583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	11,799	0	3,103.6300	0	(1,210,425)	0	(1,375,168)	..	(1,375,168)	(164,744)	0	0	0	0	0	003.....
722391 SCS COLLAR 3584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	3,851	9,099,825	1,590.3200	0	(602,358)	0	(475,036)	..	(475,036)	127,322	0	0	0	99,627	0	003.....
722392 SCS COLLAR 3584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	3,851	0	2,271.8900	0	1,441,544	0	1,616,582	..	1,616,582	175,038	0	0	0	0	0	003.....
722393 SCS COLLAR 3584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	3,851	0	2,829.6400	0	(644,150)	0	(725,559)	..	(725,559)	(81,409)	0	0	0	0	0	003.....
722394 SCS COLLAR 3585 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	127	300,555	2,044.7000	0	(37,857)	0	(31,445)	..	(31,445)	6,412	0	0	0	3,291	0	003.....
722395 SCS COLLAR 3585 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	127	0	2,271.8900	0	47,209	0	53,397	..	53,397	6,188	0	0	0	0	0	003.....
722396 SCS COLLAR 3586 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	97	228,796	1,590.3200	0	(15,146)	0	(11,945)	..	(11,945)	3,202	0	0	0	2,505	0	003.....
722397 SCS COLLAR 3586 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	97	0	2,271.8900	0	36,249	0	40,646	..	40,646	4,397	0	0	0	0	0	003.....
722398 SCS COLLAR 3586 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2022	97	0	3,091.1300	0	(10,162)	0	(11,548)	..	(11,548)	(1,386)	0	0	0	0	0	003.....
722439 SCS COLLAR 3599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	258	357,049	1,222.7000	0	(37,128)	0	(30,504)	..	(30,504)	6,624	0	0	0	2,983	0	003.....
722440 SCS COLLAR 3599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	258	0	1,358.5600	0	52,521	0	52,102	..	52,102	(419)	0	0	0	0	0	003.....
722441 SCS COLLAR 3599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	258	0	1,825.2200	0	(11,431)	0	(10,932)	..	(10,932)	499	0	0	0	0	0	003.....
722447 SCS COLLAR 3601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	139	192,806	1,086.8400	0	(13,943)	0	(10,940)	..	(10,940)	3,002	0	0	0	1,611	0	003.....
722448 SCS COLLAR 3601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	139	0	1,358.5600	0	28,361	0	28,135	..	28,135	(226)	0	0	0	0	0	003.....
722449 SCS COLLAR 3601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	01/18/2017	01/14/2020	139	0	1,640.7300	0	(12,279)	0	(11,683)	..	(11,683)	596	0	0	0	0	0	003.....
722484 SCS COLLAR 3607 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	86	119,357	950.9900	0	(9,195)	0	(8,322)	..	(8,322)	873	0	0	0	1,307	0	003.....
722485 SCS COLLAR 3607 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	86	0	1,358.5600	0	24,077	0	25,026	..	25,026	949	0	0	0	0	0	003.....
722486 SCS COLLAR 3607 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	86	0	1,860.3300	0	(9,063)	0	(9,354)	..	(9,354)	(291)	0	0	0	0	0	003.....
722487 SCS COLLAR 3608 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,982	6,905,341	1,222.7000	0	(995,916)	0	(904,122)	..	(904,122)	91,795	0	0	0	75,601	0	003.....
722488 SCS COLLAR 3608 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,982	0	1,358.5600	0	1,392,946	0	1,447,870	..	1,447,870	54,924	0	0	0	0	0	003.....
722489 SCS COLLAR 3608 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,982	0	2,157.4400	0	(246,160)	0	(271,514)	..	(271,514)	(25,354)	0	0	0	0	0	003.....
722490 SCS COLLAR 3609 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	13,557	18,788,974	1,881.0300	0	(1,360,178)	0	(1,405,786)	..	(1,405,786)	(45,608)	0	0	0	205,705	0	003.....
722491 SCS COLLAR 3609 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	13,557	0	1,086.8400	0	(2,019,430)	0	(1,832,127)	..	(1,832,127)	187,302	0	0	0	0	0	003.....
722492 SCS COLLAR 3609 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	13,557	0	1,358.5600	0	3,790,115	0	3,939,559	..	3,939,559	149,444	0	0	0	0	0	003.....
722493 SCS COLLAR 3610 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,408	6,109,630	950.9900	0	(469,865)	0	(425,964)	..	(425,964)	43,901	0	0	0	66,889	0	003.....
722494 SCS COLLAR 3610 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,408	0	1,358.5600	0	1,232,436	0	1,281,030	..	1,281,030	48,595	0	0	0	0	0	003.....
722495 SCS COLLAR 3610 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	4,408	0	1,721.1100	0	(629,086)	0	(647,035)	..	(647,035)	(17,949)	0	0	0	0	0	003.....
722496 SCS COLLAR 3611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	233	322,365	1,086.8400	0	(34,721)	0	(31,434)	..	(31,434)	3,287	0	0	0	3,529	0	003.....
722497 SCS COLLAR 3611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	233	0	1,358.5600	0	65,028	0	67,592	..	67,592	2,564	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

QE06.39

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
722498 SCS COLLAR 3611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	233	0	2,070.0700	0	(14,592)	0	(15,554)	..	(15,554)	(961)	0	0	0	0	003.....	003.....
722499 SCS COLLAR 3612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	83	115,277	1,222.7000	0	(16,663)	0	(15,093)	..	(15,093)	1,570	0	0	0	1,262	003.....	003.....
722500 SCS COLLAR 3612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	83	0	1,426.4800	0	20,745	0	21,524	..	21,524	780	0	0	0	0	003.....	003.....
722501 SCS COLLAR 3612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	83	0	2,464.3500	0	(1,563)	0	(2,320)	..	(2,320)	(757)	0	0	0	0	003.....	003.....
722502 SCS COLLAR 3613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	192	266,257	1,154.7700	0	(33,341)	0	(30,220)	..	(30,220)	3,121	0	0	0	2,915	003.....	003.....
722503 SCS COLLAR 3613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	192	0	1,426.4800	0	47,914	0	49,716	..	49,716	1,802	0	0	0	0	003.....	003.....
722504 SCS COLLAR 3613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	192	0	2,185.7700	0	(8,756)	0	(9,806)	..	(9,806)	(1,050)	0	0	0	0	003.....	003.....
722505 SCS COLLAR 3614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	292	404,996	1,018.9200	0	(37,056)	0	(33,568)	..	(33,568)	3,488	0	0	0	4,434	003.....	003.....
722506 SCS COLLAR 3614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	292	0	1,426.4800	0	72,881	0	75,621	..	75,621	2,740	0	0	0	0	003.....	003.....
722507 SCS COLLAR 3614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	292	0	1,916.4100	0	(26,976)	0	(27,960)	..	(27,960)	(984)	0	0	0	0	003.....	003.....
722535 SCS COLLAR 3615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	6,397	15,115,069	2,044.7000	0	(1,883,325)	0	(1,581,306)	..	(1,581,306)	302,019	0	0	0	165,483	003.....	003.....
722536 SCS COLLAR 3615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	6,397	0	2,271.8900	0	2,369,118	0	2,685,352	..	2,685,352	316,234	0	0	0	0	003.....	003.....
722537 SCS COLLAR 3615 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	6,397	0	3,900.0600	0	(161,833)	0	(157,670)	..	(157,670)	4,163	0	0	0	0	003.....	003.....
722538 SCS COLLAR 3616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	152	358,793	1,817.5100	0	(32,620)	0	(27,080)	..	(27,080)	5,540	0	0	0	3,928	003.....	003.....
722539 SCS COLLAR 3616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	152	0	2,271.8900	0	56,237	0	63,743	..	63,743	7,507	0	0	0	0	003.....	003.....
722540 SCS COLLAR 3616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	152	0	3,607.9900	0	(6,460)	0	(6,591)	..	(6,591)	(130)	0	0	0	0	003.....	003.....
722541 SCS COLLAR 3617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	272	642,707	2,044.7000	0	(80,625)	0	(67,239)	..	(67,239)	13,387	0	0	0	7,036	003.....	003.....
722542 SCS COLLAR 3617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	272	0	2,385.4800	0	86,961	0	98,925	..	98,925	11,964	0	0	0	0	003.....	003.....
722543 SCS COLLAR 3618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	332	784,144	1,931.1100	0	(84,026)	0	(70,040)	..	(70,040)	13,985	0	0	0	8,585	003.....	003.....
722544 SCS COLLAR 3618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	332	0	2,385.4800	0	106,098	0	120,695	..	120,695	14,597	0	0	0	0	003.....	003.....
722545 SCS COLLAR 3618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	332	0	4,173.9800	0	(5,266)	0	(4,966)	..	(4,966)	299	0	0	0	0	003.....	003.....
722546 SCS COLLAR 3619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	270	638,549	1,703.9200	0	(48,846)	0	(40,327)	..	(40,327)	8,519	0	0	0	6,991	003.....	003.....
722547 SCS COLLAR 3619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	270	0	2,385.4800	0	86,398	0	98,285	..	98,285	11,887	0	0	0	0	003.....	003.....
722548 SCS COLLAR 3619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2022	270	0	3,199.9100	0	(23,866)	0	(26,321)	..	(26,321)	(2,455)	0	0	0	0	003.....	003.....
722586 SCS COLLAR 3625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWS5Y7OE568.	01/19/2017	01/19/2022	..11,985	..28,316,860	2,263.6900	0	765,609	0	1,771,982	..	1,771,982	..1,006,374	0	0	0	310,461	003.....	003.....
722732 SCS COLLAR 3626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/17/2018	510	1,205,528	2,037.3200	0	(38,566)	0	(20,085)	..	(20,085)	18,480	0	0	0	5,391	003.....	003.....
722733 SCS COLLAR 3626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/17/2018	510	0	2,263.6900	0	65,743	0	87,933	..	87,933	22,190	0	0	0	0	003.....	003.....
722734 SCS COLLAR 3626 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/17/2018	510	0	2,420.1100	0	(38,402)	0	(38,402)	..	(38,402)	(11,675)	0	0	0	0	003.....	003.....
722744 SCS COLLAR 3630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/15/2020	231	546,922	2,037.3200	0	(46,080)	0	(34,482)	..	(34,482)	11,598	0	0	0	4,571	003.....	003.....
722745 SCS COLLAR 3630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/15/2020	231	0	2,263.6900	0	62,288	0	70,811	..	70,811	8,523	0	0	0	0	003.....	003.....
722746 SCS COLLAR 3630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/15/2020	231	0	2,971.3200	0	(8,641)	0	(10,598)	..	(10,598)	(1,957)	0	0	0	0	003.....	003.....
722747 SCS COLLAR 3631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/19/2022	1,139	2,691,823	1,584.5800	0	(176,919)	0	(139,707)	..	(139,707)	37,213	0	0	0	29,513	003.....	003.....
722748 SCS COLLAR 3631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/19/2022	1,139	0	2,263.6900	0	443,820	0	483,971	..	483,971	40,151	0	0	0	0	003.....	003.....
722749 SCS COLLAR 3631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/19/2017	01/19/2022	1,139	0	2,835.5000	0	(194,121)	0	(213,532)	..	(213,532)	(19,411)	0	0	0	0	003.....	003.....
722750 SCS COLLAR 3632 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	01/19/2017	01/19/2022	4,784	11,302,737	2,037.3200	0	0	0	(1,174,119)	..	(1,174,119)	(1,174,119)	0	0	0	123,921	003.....	003.....
722751 SCS COLLAR 3632 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	01/19/2017	01/19/2022	4,784	0	2,263.6900	0	305,594	0	2,032,153	..	2,032,153	..1,726,559	0	0	0	0	003.....	003.....
722752 SCS COLLAR 3632 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	01/19/2017	01/19/2022	4,784	0	4,063.3200	0	0	0	(88,700)	..	(88,700)	(88,700)	0	0	0	0	003.....	003.....
722765 SCS COLLAR 3637 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	7,056	16,670,729	1,810.9500	0	(1,474,995)	0	(1,250,062)	..	(1,250,062)	224,932	0	0	0	182,775	003.....	003.....
722766 SCS COLLAR 3637 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	7,056	0	2,263.6900	0	2,654,488	0	2,997,280	..	2,997,280	342,792	0	0	0	0	003.....	003.....
722767 SCS COLLAR 3637 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	7,056	0	3,111.1500	0	(728,773)	0	(816,369)	..	(816,369)	(87,596)	0	0	0	0	003.....	003.....
722770 SCS COLLAR 3638 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	492	1,161,690	1,924.1400	0	(121,558)	0	(103,047)	..	(103,047)	18,511	0	0	0	12,737	003.....	003.....
722771 SCS COLLAR 3638 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	492	0	2,376.8700	0	159,928	0	181,265	..	181,265	21,337	0	0	0	0	003.....	003.....
722772 SCS COLLAR 3638 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	492	0	4,254.7200	0	(6,962)	0	(6,472)	..	(6,472)	490	0	0	0	0	003.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
722773 SCS COLLAR 3639 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	310	732,710	1,810.9500	0	(65,123)	0	(54,943)	..	(54,943)	10,180	0	0	0	8,033	0	003.....
722774 SCS COLLAR 3639 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	310	0	2,263.6900	0	116,670	0	131,736	..	131,736	15,066	0	0	0	0	0	003.....
722775 SCS COLLAR 3639 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	01/19/2017	01/19/2022	310	0	3,642.7100	0	(12,432)	0	(12,694)	..	(12,694)	(262)	0	0	0	0	0	003.....
722793 SCS COLLAR 3641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/17/2018	522	723,988	1,211.1700	0	(33,613)	0	(18,665)	..	(18,665)	14,948	0	0	0	3,238	0	003.....
722794 SCS COLLAR 3641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/17/2018	522	0	1,345.7400	0	58,726	0	57,639	..	57,639	(1,088)	0	0	0	0	0	003.....
722795 SCS COLLAR 3641 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/17/2018	522	0	1,476.2800	0	(24,840)	0	(23,509)	..	(23,509)	1,331	0	0	0	0	0	003.....
722805 SCS COLLAR 3645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	2,871	3,978,326	1,211.1700	0	(595,644)	0	(509,855)	..	(509,855)	85,789	0	0	0	43,618	0	003.....
722806 SCS COLLAR 3645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	2,871	0	1,345.7400	0	839,972	0	853,929	..	853,929	13,958	0	0	0	0	0	003.....
722807 SCS COLLAR 3645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	2,871	0	2,215.0900	0	(135,314)	0	(138,168)	..	(138,168)	(2,854)	0	0	0	0	0	003.....
722808 SCS COLLAR 3646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	6,382	8,844,387	1,076.6000	0	(1,008,554)	0	(844,485)	..	(844,485)	164,069	0	0	0	96,968	0	003.....
722809 SCS COLLAR 3646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	6,382	0	1,345.7400	0	1,864,078	0	1,898,407	..	1,898,407	34,329	0	0	0	0	0	003.....
722810 SCS COLLAR 3646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	6,382	0	1,921.7200	0	(613,170)	0	(606,673)	..	(606,673)	6,496	0	0	0	0	0	003.....
722818 SCS COLLAR 3647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	894	1,238,914	942.0200	0	(103,784)	0	(84,648)	..	(84,648)	19,136	0	0	0	13,583	0	003.....
722819 SCS COLLAR 3647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	894	0	1,345.7400	0	262,987	0	265,927	..	265,927	2,940	0	0	0	0	0	003.....
722820 SCS COLLAR 3647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	01/19/2017	01/19/2022	894	0	1,742.7400	0	(125,255)	0	(125,889)	..	(125,889)	(635)	0	0	0	0	0	003.....
722821 SCS COLLAR 3648 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/19/2017	01/19/2022	1,072	1,922,583	1,541.0100	0	(242,412)	0	(191,208)	..	(191,208)	51,203	0	0	0	21,079	0	003.....
722822 SCS COLLAR 3648 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	01/19/2017	01/19/2022	1,072	0	1,712.2300	0	289,045	0	334,428	..	334,428	45,382	0	0	0	0	0	003.....
725063 SCS COLLAR 3653 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	02/02/2017	02/02/2022	15,156	35,808,802	2,280.8500	0	911,212	0	2,077,316	..	2,077,316	1,166,103	0	0	0	394,164	0	003.....
725122 SCS COLLAR 3655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	1,575	3,721,969	1,596.6000	0	(237,161)	0	(199,347)	..	(199,347)	37,815	0	0	0	40,969	0	003.....
725123 SCS COLLAR 3655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	1,575	0	2,280.8500	0	588,583	0	658,863	..	658,863	70,280	0	0	0	0	0	003.....
725124 SCS COLLAR 3655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	1,575	0	2,850.6100	0	(256,716)	0	(291,677)	..	(291,677)	(34,961)	0	0	0	0	0	003.....
725125 SCS COLLAR 3656 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	524	1,238,930	2,052.7700	0	(153,435)	0	(132,349)	..	(132,349)	21,085	0	0	0	13,637	0	003.....
725126 SCS COLLAR 3656 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	524	0	2,394.8900	0	169,905	0	190,071	..	190,071	20,166	0	0	0	0	0	003.....
725142 SCS COLLAR 3661 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	02/02/2022	5,208	7,217,354	1,221.6900	0	(1,037,943)	0	(950,554)	..	(950,554)	87,389	0	0	0	79,445	0	003.....
725143 SCS COLLAR 3661 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	02/02/2022	5,208	0	1,357.4300	0	1,487,527	0	1,527,730	..	1,527,730	40,203	0	0	0	0	0	003.....
725144 SCS COLLAR 3661 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	02/02/2022	5,208	0	2,178.2700	0	(263,251)	0	(278,553)	..	(278,553)	(15,302)	0	0	0	0	0	003.....
725151 SCS COLLAR 3664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	01/31/2018	362	855,650	2,052.7700	0	(25,804)	0	(15,927)	..	(15,927)	9,878	0	0	0	3,917	0	003.....
725152 SCS COLLAR 3664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	01/31/2018	362	0	2,280.8500	0	45,480	0	59,182	..	59,182	13,702	0	0	0	0	0	003.....
725153 SCS COLLAR 3664 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/02/2017	01/31/2018	362	0	2,430.9300	0	(19,303)	0	(26,530)	..	(26,530)	(7,227)	0	0	0	0	0	003.....
725160 SCS COLLAR 3667 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	9,203	12,755,187	1,085.9500	0	(1,391,739)	0	(1,253,339)	..	(1,253,339)	138,400	0	0	0	140,402	0	003.....
725161 SCS COLLAR 3667 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	9,203	0	1,357.4300	0	2,558,087	0	2,699,948	..	2,699,948	141,861	0	0	0	0	0	003.....
725162 SCS COLLAR 3667 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	9,203	0	1,902.5800	0	(837,050)	0	(927,708)	..	(927,708)	(90,658)	0	0	0	0	0	003.....
725163 SCS COLLAR 3668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	7,217	17,052,896	2,052.7700	0	(2,117,033)	0	(1,821,684)	..	(1,821,684)	295,349	0	0	0	187,709	0	003.....
725164 SCS COLLAR 3668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	7,217	0	2,280.8500	0	2,666,211	0	3,018,706	..	3,018,706	352,495	0	0	0	0	0	003.....
725165 SCS COLLAR 3668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	7,217	0	3,889.5300	0	(115,263)	0	(190,516)	..	(190,516)	(75,253)	0	0	0	0	0	003.....
725166 SCS COLLAR 3669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	11,469	27,097,965	1,824.6800	0	(2,456,309)	0	(2,093,102)	..	(2,093,102)	363,207	0	0	0	298,280	0	003.....
725167 SCS COLLAR 3669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	11,469	0	2,280.8500	0	4,236,752	0	4,796,885	..	4,796,885	560,133	0	0	0	0	0	003.....
725168 SCS COLLAR 3669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	11,469	0	3,130.9200	0	(1,090,814)	0	(1,303,097)	..	(1,303,097)	(212,283)	0	0	0	0	0	003.....
725169 SCS COLLAR 3670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	891	1,234,372	950.2000	0	(97,322)	0	(86,910)	..	(86,910)	10,411	0	0	0	13,587	0	003.....
725170 SCS COLLAR 3670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	891	0	1,357.4300	0	247,557	0	261,285	..	261,285	13,728	0	0	0	0	0	003.....
725171 SCS COLLAR 3670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	891	0	1,733.1700	0	(118,359)	0	(129,454)	..	(129,454)	(11,095)	0	0	0	0	0	003.....
725172 SCS COLLAR 3671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	264	623,609	1,938.7200	0	(64,056)	0	(56,943)	..	(56,943)	7,113	0	0	0	6,864	0	003.....

QE06.40

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 at Inception and at Year-end (b)
725173 SCS COLLAR 3671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	264	0	2,394.8900	0	83,761	0	95,671	..	95,671	11,910	0	0	0	0	0	003.....
725174 SCS COLLAR 3671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	264	0	4,120.6100	0	(3,837)	0	(4,600)	..	(4,600)	(763)	0	0	0	0	0	003.....
725175 SCS COLLAR 3672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	274	647,435	1,824.6800	0	(56,062)	0	(50,009)	..	(50,009)	6,053	0	0	0	7,127	0	003.....
725176 SCS COLLAR 3672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	274	0	2,280.8500	0	100,956	0	114,609	..	114,609	13,653	0	0	0	0	0	003.....
725177 SCS COLLAR 3672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	274	0	3,586.3200	0	(11,231)	0	(12,917)	..	(12,917)	(1,686)	0	0	0	0	0	003.....
725203 SCS COLLAR 3677 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	2,370	4,250,060	1,562.7800	0	(529,949)	0	(443,004)	..	(443,004)	86,945	0	0	0	46,782	0	003.....
725204 SCS COLLAR 3677 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	2,370	0	1,736.4200	0	638,489	0	713,492	..	713,492	75,002	0	0	0	0	0	003.....
725205 SCS COLLAR 3677 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/02/2017	02/02/2022	2,370	0	3,174.0000	0	(47)	0	(28,863)	..	(28,863)	(28,816)	0	0	0	0	0	003.....
727091 SCS COLLAR 3678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	3,744	5,189,525	1,263.7900	0	(223,095)	0	(192,885)	..	(192,885)	30,210	0	0	0	24,296	0	003.....
727092 SCS COLLAR 3678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	3,744	0	1,404.2100	0	397,898	0	305,395	..	305,395	(92,503)	0	0	0	0	0	003.....
727093 SCS COLLAR 3678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	3,744	0	1,540.9800	0	(170,384)	0	(108,841)	..	(108,841)	61,543	0	0	0	0	0	003.....
727119 SCS COLLAR 3680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	3,011	7,114,561	2,114.3300	0	(201,893)	0	(170,057)	..	(170,057)	31,836	0	0	0	33,308	0	003.....
727120 SCS COLLAR 3680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	3,011	0	2,349.2500	0	375,701	0	366,280	..	366,280	(9,422)	0	0	0	0	0	003.....
727121 SCS COLLAR 3680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	3,011	0	2,491.3800	0	(167,867)	0	(152,858)	..	(152,858)	15,009	0	0	0	0	0	003.....
727131 SCS COLLAR 3682 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,761	4,160,722	2,114.3300	0	(333,484)	0	(308,182)	..	(308,182)	25,302	0	0	0	35,285	0	003.....
727132 SCS COLLAR 3682 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,761	0	2,349.2500	0	465,579	0	462,414	..	462,414	(3,165)	0	0	0	0	0	003.....
727133 SCS COLLAR 3682 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,761	0	2,844.9400	0	(131,516)	0	(127,205)	..	(127,205)	4,311	0	0	0	0	0	003.....
727134 SCS COLLAR 3683 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,456	3,440,614	1,879.4000	0	(180,732)	0	(165,116)	..	(165,116)	15,615	0	0	0	29,178	0	003.....
727135 SCS COLLAR 3683 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,456	0	2,349.2500	0	385,000	0	382,383	..	382,383	(2,617)	0	0	0	0	0	003.....
727136 SCS COLLAR 3683 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,456	0	2,625.2900	0	(203,789)	0	(197,803)	..	(197,803)	5,986	0	0	0	0	0	003.....
727137 SCS COLLAR 3684 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,984	4,687,724	2,114.3300	0	(375,723)	0	(347,217)	..	(347,217)	28,506	0	0	0	39,754	0	003.....
727138 SCS COLLAR 3684 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,984	0	2,349.2500	0	524,550	0	520,984	..	520,984	(3,566)	0	0	0	0	0	003.....
727139 SCS COLLAR 3684 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	1,984	0	3,058.4900	0	(71,360)	0	(74,683)	..	(74,683)	(3,323)	0	0	0	0	0	003.....
727140 SCS COLLAR 3685 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	167	395,252	1,879.4000	0	(20,762)	0	(18,968)	..	(18,968)	1,794	0	0	0	3,352	0	003.....
727141 SCS COLLAR 3685 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	167	0	2,349.2500	0	44,228	0	43,928	..	43,928	(301)	0	0	0	0	0	003.....
727142 SCS COLLAR 3685 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	167	0	2,743.6900	0	(16,934)	0	(16,273)	..	(16,273)	661	0	0	0	0	0	003.....
727147 SCS COLLAR 3687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	5,316	12,559,603	2,114.3300	0	(1,533,277)	0	(1,462,974)	..	(1,462,974)	70,303	0	0	0	138,718	0	003.....
727148 SCS COLLAR 3687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	5,316	0	2,349.2500	0	2,041,414	0	2,052,809	..	2,052,809	11,396	0	0	0	0	0	003.....
727149 SCS COLLAR 3687 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	5,316	0	3,849.4800	0	(154,475)	0	(155,543)	..	(155,543)	(1,068)	0	0	0	0	0	003.....
727150 SCS COLLAR 3688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	8,962	21,175,724	1,879.4000	0	(1,881,054)	0	(1,787,038)	..	(1,787,038)	94,016	0	0	0	233,880	0	003.....
727151 SCS COLLAR 3688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	8,962	0	2,349.2500	0	3,441,862	0	3,461,075	..	3,461,075	19,213	0	0	0	0	0	003.....
727152 SCS COLLAR 3688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	8,962	0	3,187.9300	0	(964,528)	0	(931,819)	..	(931,819)	32,709	0	0	0	0	0	003.....
727153 SCS COLLAR 3689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	3,145	7,430,360	1,644.4800	0	(462,045)	0	(435,303)	..	(435,303)	26,742	0	0	0	82,066	0	003.....
727154 SCS COLLAR 3689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	3,145	0	2,349.2500	0	1,207,717	0	1,214,458	..	1,214,458	6,742	0	0	0	0	0	003.....
727155 SCS COLLAR 3689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	3,145	0	2,917.7700	0	(536,442)	0	(526,571)	..	(526,571)	9,871	0	0	0	0	0	003.....
727156 SCS COLLAR 3690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	156	369,104	1,761.9400	0	(27,587)	0	(26,115)	..	(26,115)	1,473	0	0	0	4,077	0	003.....
727157 SCS COLLAR 3690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	156	0	2,466.7100	0	51,743	0	51,806	..	51,806	62	0	0	0	0	0	003.....
727158 SCS COLLAR 3690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2022	156	0	3,297.4100	0	(13,763)	0	(13,237)	..	(13,237)	525	0	0	0	0	0	003.....
727160 SCS COLLAR 3691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	2,320	3,215,571	1,263.7900	0	(327,005)	0	(314,243)	..	(314,243)	12,761	0	0	0	27,269	0	003.....
727161 SCS COLLAR 3691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	2,320	0	1,404.2100	0	479,545	0	423,848	..	423,848	(55,696)	0	0	0	0	0	003.....
727162 SCS COLLAR 3691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	2,320	0	1,776.8800	0	(152,083)	0	(125,275)	..	(125,275)	26,807	0	0	0	0	0	003.....
727163 SCS COLLAR 3692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	2,010	2,786,236	1,123.3700	0	(194,280)	0	(183,333)	..	(183,333)	10,947	0	0	0	23,628	0	003.....
727164 SCS COLLAR 3692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2020	2,010	0	1,404.2100	0	415,517	0	367,257	..	367,257	(48,260)	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 at Inception and at Year-end (b)
727165 SCS COLLAR 3692 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	2,010	0	1,626,4900	0	(220,843)	0	(185,283)		(185,283)	35,560	0	0	0	0	003.....	
727166 SCS COLLAR 3693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	1,105	1,530,801	1,263,7900	0	(155,674)	0	(149,598)		(149,598)	6,075	0	0	0	12,982	003.....	
727167 SCS COLLAR 3693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	1,105	0	1,404,2100	0	228,291	0	201,777		201,777	(26,515)	0	0	0	0	003.....	
727168 SCS COLLAR 3693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	1,105	0	1,888,9400	0	(46,840)	0	(39,518)		(39,518)	7,322	0	0	0	0	003.....	
727175 SCS COLLAR 3696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	2,853	3,953,830	1,263,7900	0	(560,561)	0	(568,947)		(568,947)	(8,387)	0	0	0	43,669	003.....	
727176 SCS COLLAR 3696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	2,853	0	1,404,2100	0	836,814	0	777,843		777,843	(58,971)	0	0	0	0	003.....	
727177 SCS COLLAR 3696 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	2,853	0	2,197,8600	0	(162,804)	0	(148,727)		(148,727)	14,077	0	0	0	0	003.....	
727179 SCS COLLAR 3697 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	7,876	10,914,978	1,123,3700	0	(1,156,109)	0	(1,173,539)		(1,173,539)	(17,430)	0	0	0	120,553	003.....	
727180 SCS COLLAR 3697 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	7,876	0	1,404,2100	0	2,310,116	0	2,147,320		2,147,320	(162,796)	0	0	0	0	003.....	
727181 SCS COLLAR 3697 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	7,876	0	1,933,3100	0	(840,817)	0	(750,525)		(750,525)	90,292	0	0	0	0	003.....	
727182 SCS COLLAR 3698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	4,285	5,938,641	982,9400	0	(452,237)	0	(458,006)		(458,006)	(5,769)	0	0	0	65,591	003.....	
727183 SCS COLLAR 3698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	4,285	0	1,404,2100	0	1,256,892	0	1,168,318		1,168,318	(88,574)	0	0	0	0	003.....	
727184 SCS COLLAR 3698 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	4,285	0	1,779,1300	0	(634,250)	0	(571,397)		(571,397)	62,853	0	0	0	0	003.....	
727185 SCS COLLAR 3699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	108	150,020	1,053,1600	0	(13,546)	0	(13,740)		(13,740)	(194)	0	0	0	1,657	003.....	
727186 SCS COLLAR 3699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	108	0	1,474,4200	0	28,319	0	26,130		26,130	(2,189)	0	0	0	0	003.....	
727187 SCS COLLAR 3699 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2022	108	0	1,977,5400	0	(10,468)	0	(9,332)		(9,332)	1,136	0	0	0	0	003.....	
727188 SCS COLLAR 3700 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	02/15/2017	02/14/2018	259	1,407,658	4,772,1500	0	(41,465)	0	(30,322)		(30,322)	11,142	0	0	0	6,590	003.....	
727189 SCS COLLAR 3700 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	02/15/2017	02/14/2018	259	0	5,302,3900	0	86,774	0	102,734		102,734	15,960	0	0	0	0	003.....	
727190 SCS COLLAR 3700 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	02/15/2017	02/14/2018	259	0	5,648,6400	0	(44,156)	0	(52,262)		(52,262)	(8,106)	0	0	0	0	003.....	
727213 SCS COLLAR 3703 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	119	281,606	2,114,3300	0	(33,503)	0	(32,802)		(32,802)	701	0	0	0	3,110	003.....	
727214 SCS COLLAR 3703 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	119	0	2,349,2500	0	44,799	0	46,027		46,027	1,229	0	0	0	0	003.....	
727215 SCS COLLAR 3704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	163	384,190	1,879,4000	0	(32,495)	0	(32,422)		(32,422)	73	0	0	0	4,243	003.....	
727216 SCS COLLAR 3704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	163	0	2,349,2500	0	61,118	0	62,794		62,794	1,676	0	0	0	0	003.....	
727217 SCS COLLAR 3704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	163	0	3,661,6400	0	(7,307)	0	(6,781)		(6,781)	526	0	0	0	0	003.....	
727218 SCS COLLAR 3705 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	52	121,694	2,114,3300	0	(14,175)	0	(14,175)		(14,175)	297	0	0	0	1,344	003.....	
727219 SCS COLLAR 3705 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	02/15/2017	02/14/2022	52	0	2,466,7100	0	16,626	0	17,080		17,080	454	0	0	0	0	003.....	
727228 SCS COLLAR 3706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	1,506	1,442,976	847,6000	0	(66,646)	0	(50,559)		(50,559)	16,087	0	0	0	6,756	003.....	
727229 SCS COLLAR 3706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	1,506	0	941,7800	0	109,186	0	109,931		109,931	745	0	0	0	0	003.....	
727230 SCS COLLAR 3706 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	1,506	0	1,040,6700	0	(41,348)	0	(41,831)		(41,831)	(483)	0	0	0	0	003.....	
727246 SCS COLLAR 3712 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYJLN8C3868.....	02/15/2017	02/14/2018	1,158	2,075,915	1,574,1000	0	(70,308)	0	(50,633)		(50,633)	19,675	0	0	0	9,719	003.....	
727247 SCS COLLAR 3712 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYJLN8C3868.....	02/15/2017	02/14/2018	1,158	0	1,749,0000	0	122,229	0	143,229		143,229	21,000	0	0	0	0	003.....	
727248 SCS COLLAR 3712 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYJLN8C3868.....	02/15/2017	02/14/2018	1,158	0	1,882,2700	0	(50,220)	0	(61,246)		(61,246)	(11,026)	0	0	0	0	003.....	
727254 SCS COLLAR 3714 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	23,246	551,635	22,0700	0	0	0	(22,124)		(22,124)	(22,124)	0	0	0	2,583	003.....	
727255 SCS COLLAR 3714 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	23,246	0	24,5200	0	479	0	28,412		28,412	27,933	0	0	0	0	003.....	
727256 SCS COLLAR 3714 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	23,246	0	26,9300	0	0	0	(10,245)		(10,245)	(10,245)	0	0	0	0	003.....	
727266 SCS COLLAR 3718 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2017	02/14/2018	8,431	661,771	70,4500	0	(27,056)	0	(18,374)		(18,374)	8,682	0	0	0	3,098	003.....	
727267 SCS COLLAR 3718 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2017	02/14/2018	8,431	0	78,2800	0	35,639	0	25,970		25,970	(9,669)	0	0	0	0	003.....	
727268 SCS COLLAR 3718 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2017	02/14/2018	8,431	0	87,6700	0	(8,027)	0	(5,354)		(5,354)	2,673	0	0	0	0	003.....	
727589 SCS COLLAR 3719 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	02/16/2017	02/16/2022	13,387	31,629,497	2,347,2200	0	895,213	0	1,220,387		1,220,387	325,174	0	0	0	349,536	003.....	
727595 SCS COLLAR 3721 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	6,289	327,082	47,8000	0	0	0	(22,085)		(22,085)	(22,085)	0	0	0	1,531	003.....	
727596 SCS COLLAR 3721 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	6,289	0	53,1100	0	281	0	29,659		29,659	29,379	0	0	0	0	003.....	
727597 SCS COLLAR 3721 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	02/15/2017	02/14/2018	6,289	0	58,5300	0	0	0	(16,035)		(16,035)	(16,035)	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	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)
727604 SCS COLLAR 3724 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	251	312,127	1,101.9600	0	0	0	(4,044)	..	(4,044)	(4,044)	0	0	0	1,461	.....	003.....
727605 SCS COLLAR 3724 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	251	0	1,224.4000	0	258	0	20,868	..	20,868	20,610	0	0	0	0	.....	003.....
727606 SCS COLLAR 3724 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	251	0	1,272.1500	0	0	0	(14,883)	..	(14,883)	(14,883)	0	0	0	0	.....	003.....
727786 SCS COLLAR 3727 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	563	1,329,722	2,112.5000	0	(38,111)	0	(31,603)	..	(31,603)	6,508	0	0	0	6,225	.....	003.....
727787 SCS COLLAR 3727 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	563	0	2,347.2200	0	70,818	0	69,166	..	69,166	(1,652)	0	0	0	0	.....	003.....
727788 SCS COLLAR 3727 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	563	0	2,493.4500	0	(31,387)	0	(28,149)	..	(28,149)	3,238	0	0	0	0	.....	003.....
727792 SCS COLLAR 3729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	441	1,042,841	2,112.5000	0	(84,144)	0	(77,353)	..	(77,353)	6,790	0	0	0	8,865	.....	003.....
727793 SCS COLLAR 3729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	441	0	2,347.2200	0	116,581	0	116,813	..	116,813	232	0	0	0	0	.....	003.....
727794 SCS COLLAR 3729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	441	0	2,858.2100	0	(31,826)	0	(30,975)	..	(30,975)	851	0	0	0	0	.....	003.....
727795 SCS COLLAR 3730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	590	1,395,153	1,877.7800	0	(73,874)	0	(67,121)	..	(67,121)	6,753	0	0	0	11,860	.....	003.....
727796 SCS COLLAR 3730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	590	0	2,347.2200	0	155,967	0	156,277	..	156,277	311	0	0	0	0	.....	003.....
727797 SCS COLLAR 3730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	590	0	2,632.4100	0	(81,275)	0	(79,240)	..	(79,240)	2,035	0	0	0	0	.....	003.....
727804 SCS COLLAR 3733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	465	644,852	1,259.2200	0	(27,010)	0	(23,418)	..	(23,418)	3,592	0	0	0	3,019	.....	003.....
727805 SCS COLLAR 3733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	465	0	1,399.1300	0	48,714	0	39,185	..	39,185	(9,529)	0	0	0	0	.....	003.....
727806 SCS COLLAR 3733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/14/2018	465	0	1,529.3900	0	(21,053)	0	(14,940)	..	(14,940)	6,113	0	0	0	0	.....	003.....
727810 SCS COLLAR 3735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	516	715,182	1,119.3100	0	(48,793)	0	(46,707)	..	(46,707)	2,086	0	0	0	6,079	.....	003.....
727811 SCS COLLAR 3735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	516	0	1,399.1300	0	105,549	0	95,936	..	95,936	(9,613)	0	0	0	0	.....	003.....
727812 SCS COLLAR 3735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/19/2020	516	0	1,617.6800	0	(56,330)	0	(49,327)	..	(49,327)	7,003	0	0	0	0	.....	003.....
727863 SCS COLLAR 3736 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	6,524	15,415,127	2,112.5000	0	(1,890,668)	0	(1,793,097)	..	(1,793,097)	97,571	0	0	0	170,352	.....	003.....
727864 SCS COLLAR 3736 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	6,524	0	2,347.2200	0	2,427,880	0	2,527,957	..	2,527,957	100,077	0	0	0	0	.....	003.....
727865 SCS COLLAR 3736 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	6,524	0	4,048.2500	0	(96,325)	0	(134,444)	..	(134,444)	(38,119)	0	0	0	0	.....	003.....
727866 SCS COLLAR 3737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	11,040	26,085,123	2,177.7800	0	(2,302,199)	0	(2,198,794)	..	(2,198,794)	103,405	0	0	0	288,265	.....	003.....
727867 SCS COLLAR 3737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	11,040	0	2,347.2200	0	4,108,403	0	4,277,751	..	4,277,751	169,348	0	0	0	0	.....	003.....
727868 SCS COLLAR 3737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	11,040	0	3,219.2100	0	(1,060,144)	0	(1,086,410)	..	(1,086,410)	(26,266)	0	0	0	0	.....	003.....
727869 SCS COLLAR 3738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	1,403	3,315,751	1,643.0500	0	(200,703)	0	(194,076)	..	(194,076)	6,627	0	0	0	36,642	.....	003.....
727870 SCS COLLAR 3738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	1,403	0	2,347.2200	0	522,230	0	543,757	..	543,757	21,526	0	0	0	0	.....	003.....
727871 SCS COLLAR 3738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	1,403	0	2,927.6900	0	(226,693)	0	(231,539)	..	(231,539)	(4,846)	0	0	0	0	.....	003.....
727885 SCS COLLAR 3743 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/16/2022	1,144	2,051,428	1,583.4500	0	(231,495)	0	(223,346)	..	(223,346)	8,150	0	0	0	22,670	.....	003.....
727886 SCS COLLAR 3743 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/16/2022	1,144	0	1,759.3900	0	299,937	0	332,757	..	332,757	32,820	0	0	0	0	.....	003.....
727887 SCS COLLAR 3743 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/16/2017	02/16/2022	1,144	0	2,727.0500	0	(10,487)	0	(40,252)	..	(40,252)	(29,765)	0	0	0	0	.....	003.....
727909 SCS COLLAR 3746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	1,347	1,866,206	979.3900	0	(136,930)	0	(142,809)	..	(142,809)	(5,878)	0	0	0	20,623	.....	003.....
727910 SCS COLLAR 3746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	1,347	0	1,399.1300	0	389,370	0	370,639	..	370,639	(18,731)	0	0	0	0	.....	003.....
727911 SCS COLLAR 3746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	1,347	0	1,775.7000	0	(198,202)	0	(181,167)	..	(181,167)	17,035	0	0	0	0	.....	003.....
727912 SCS COLLAR 3747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	438	607,210	1,259.2200	0	(85,538)	0	(86,665)	..	(86,665)	(1,127)	0	0	0	6,710	.....	003.....
727913 SCS COLLAR 3747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	438	0	1,469.0900	0	113,009	0	106,868	..	106,868	(6,141)	0	0	0	0	.....	003.....
727914 SCS COLLAR 3747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	438	0	2,556.1500	0	(9,822)	0	(10,860)	..	(10,860)	(1,038)	0	0	0	0		003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
727921 SCS COLLAR 3750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	409	965,332	2,112.5000	0	(115,613)	0	(112,288)	..	(112,288)	3,325	0	0	0	10,668	003.....	003.....
727922 SCS COLLAR 3750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	409	0	2,464.5800	0	131,145	0	136,012	..	136,012	4,867	0	0	0	0	003.....	003.....
727923 SCS COLLAR 3751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	310	732,807	1,995.1400	0	(74,557)	0	(72,951)	..	(72,951)	1,606	0	0	0	8,098	003.....	003.....
727924 SCS COLLAR 3751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	310	0	2,464.5800	0	99,555	0	103,250	..	103,250	3,695	0	0	0	0	003.....	003.....
727925 SCS COLLAR 3751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	310	0	4,354.1900	0	(4,038)	0	(3,758)	..	(3,758)	280	0	0	0	0	003.....	003.....
727926 SCS COLLAR 3752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	359	848,566	1,877.7800	0	(72,545)	0	(71,528)	..	(71,528)	1,017	0	0	0	9,377	003.....	003.....
727927 SCS COLLAR 3752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	359	0	2,347.2200	0	134,264	0	139,158	..	139,158	4,895	0	0	0	0	003.....	003.....
727928 SCS COLLAR 3752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....E57ODZWZ7FF32TWEFA76.	02/16/2017	02/16/2022	359	0	3,710.0600	0	(14,266)	0	(13,705)	..	(13,705)	562	0	0	0	0	003.....	003.....
727933 SCS COLLAR 3753 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	10,750	14,898,957	1,119.3100	0	(1,624,424)	0	(1,589,099)	..	(1,589,099)	35,325	0	0	0	164,647	003.....	003.....
727934 SCS COLLAR 3753 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	10,750	0	1,399.1300	0	3,113,492	0	2,959,020	..	2,959,020	(154,472)	0	0	0	0	003.....	003.....
727935 SCS COLLAR 3753 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	10,750	0	1,945.0700	0	(1,056,027)	0	(999,893)	..	(999,893)	56,135	0	0	0	0	003.....	003.....
727936 SCS COLLAR 3754 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	4,364	6,048,336	1,259.2200	0	(879,263)	0	(863,257)	..	(863,257)	16,007	0	0	0	66,840	003.....	003.....
727937 SCS COLLAR 3754 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	4,364	0	1,399.1300	0	1,263,944	0	1,201,235	..	1,201,235	(62,709)	0	0	0	0	003.....	003.....
727938 SCS COLLAR 3754 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/16/2017	02/16/2022	4,364	0	2,228.9600	0	(206,885)	0	(213,057)	..	(213,057)	(4,172)	0	0	0	0	003.....	003.....
732085 SCS COLLAR 3755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.	03/02/2017	03/02/2022	16,653	39,346,263	2,381.9200	0	1,119,771	0	916,587	..	916,587	(203,184)	0	0	0	436,517	003.....	003.....
732271 SCS COLLAR 3756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	11,007	26,005,672	1,905.5400	0	(2,307,096)	0	(2,302,013)	..	(2,302,013)	5,083	0	0	0	288,513	003.....	003.....
732272 SCS COLLAR 3756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	11,007	0	2,381.9200	0	4,329,737	0	4,105,573	..	4,105,573	(224,163)	0	0	0	0	003.....	003.....
732273 SCS COLLAR 3756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	11,007	0	3,202.0200	0	(1,282,541)	0	(1,138,881)	..	(1,138,881)	143,660	0	0	0	0	003.....	003.....
732274 SCS COLLAR 3757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	263	620,954	2,024.6300	0	(64,879)	0	(64,848)	..	(64,848)	30	0	0	0	6,889	003.....	003.....
732275 SCS COLLAR 3757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	263	0	2,501.0200	0	89,192	0	83,875	..	83,875	(5,318)	0	0	0	0	003.....	003.....
732276 SCS COLLAR 3757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	263	0	4,005.2000	0	(6,642)	0	(6,060)	..	(6,060)	582	0	0	0	0	003.....	003.....
732277 SCS COLLAR 3758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	319	752,883	1,905.5400	0	(66,792)	0	(66,645)	..	(66,645)	147	0	0	0	8,353	003.....	003.....
732278 SCS COLLAR 3758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	319	0	2,381.9200	0	125,349	0	118,859	..	118,859	(6,490)	0	0	0	0	003.....	003.....
732279 SCS COLLAR 3758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	319	0	3,649.8200	0	(16,258)	0	(14,045)	..	(14,045)	2,212	0	0	0	0	003.....	003.....
732280 SCS COLLAR 3759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	2,370	5,600,490	1,667.3400	0	(346,812)	0	(344,723)	..	(344,723)	2,089	0	0	0	62,133	003.....	003.....
732281 SCS COLLAR 3759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	2,370	0	2,381.9200	0	925,888	0	884,162	..	884,162	(41,726)	0	0	0	0	003.....	003.....
732282 SCS COLLAR 3759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	2,370	0	2,942.3900	0	(419,693)	0	(386,679)	..	(386,679)	33,014	0	0	0	0	003.....	003.....
732283 SCS COLLAR 3760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	670	1,582,143	1,905.5400	0	(86,676)	0	(81,709)	..	(81,709)	4,967	0	0	0	13,538	003.....	003.....
732284 SCS COLLAR 3760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	670	0	2,381.9200	0	185,404	0	166,486	..	166,486	(18,917)	0	0	0	0	003.....	003.....
732285 SCS COLLAR 3760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	670	0	2,678.7100	0	(95,842)	0	(80,801)	..	(80,801)	15,040	0	0	0	0	003.....	003.....
732288 SCS COLLAR 3761 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	617	1,457,158	2,143.7300	0	(120,408)	0	(115,288)	..	(115,288)	5,119	0	0	0	12,469	003.....	003.....
732289 SCS COLLAR 3761 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	617	0	2,381.9200	0	170,688	0	153,334	..	153,334	(17,353)	0	0	0	0	003.....	003.....
732290 SCS COLLAR 3761 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/04/2020	617	0	2,895.7000	0	(47,622)	0	(39,924)	..	(39,924)	7,698	0	0	0	0	003.....	003.....
732294 SCS COLLAR 3763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	02/28/2018	296	699,318	2,143.7300	0	(21,137)	0	(19,197)	..	(19,197)	1,939	0	0	0	3,345	003.....	003.....
732295 SCS COLLAR 3763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	02/28/2018	296	0	2,381.9200	0	39,026	0	31,259	..	31,259	(7,768)	0	0	0	0	003.....	003.....
732296 SCS COLLAR 3763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	02/28/2018	296	0	2,538.8900	0	(16,481)	0	(11,299)	..	(11,299)	5,182	0	0	0	0	003.....	003.....
732300 SCS COLLAR 3765 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	231	546,559	2,143.7300	0	(66,814)	0	(66,673)	..	(66,673)	141	0	0	0	6,064	003.....	003.....
732301 SCS COLLAR 3765 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	231	0	2,501.0200	0	77,989	0	73,826	..	73,826	(4,163)	0	0	0	0	003.....	003.....
732302 SCS COLLAR 3766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	391	924,487	2,143.7300	0	(113,014)	0	(112,775)	..	(112,775)	238	0	0	0	10,256	003.....	003.....
732303 SCS COLLAR 3766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	391	0	2,381.9200	0	152,819	0	145,951	..	145,951	(6,868)	0	0	0	0	003.....	003.....
732304 SCS COLLAR 3767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	9,216	21,774,060	2,143.7300	0	(2,656,068)	0	(2,656,150)	..	(2,656,150)	(82)	0	0	0	241,567	003.....	003.....
732305 SCS COLLAR 3767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	9,216	0	2,381.9200	0	3,599,965	0	3,437,519	..	3,437,519	(162,446)	0	0	0	0	003.....	003.....
732306 SCS COLLAR 3767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	9,216	0	3,808.6900	0	(324,217)	0	(301,585)	..	(301,585)	22,631	0	0	0	0	003.....	003.....

QE06.44

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)
732333 SCS COLLAR 3770 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	..10,609	..14,702,588	1,116.5300	0	(1,494,966)	0	(1,569,153)	..	(1,569,153)	(74,187)	0	0	0	163,114	.....	003.....
732334 SCS COLLAR 3770 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	..10,609	0	1,395.6700	0	3,047,070	0	2,953,421	..	2,953,421	(93,648)	0	0	0	0	.....	003.....
732335 SCS COLLAR 3770 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	..10,609	0	1,912.6200	0	(1,134,127)	0	(1,076,682)	..	(1,076,682)	57,445	0	0	0	0	.....	003.....
732364 SCS COLLAR 3774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	394	..546,159	1,256.1000	0	(23,089)	0	(20,259)	..	(20,259)	2,830	0	0	0	2,612	.....	003.....
732365 SCS COLLAR 3774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	394	0	1,395.6700	0	41,817	0	34,815	..	34,815	(7,002)	0	0	0	0	.....	003.....
732366 SCS COLLAR 3774 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	394	0	1,535.6500	0	(17,627)	0	(12,682)	..	(12,682)	4,945	0	0	0	0	.....	003.....
732370 SCS COLLAR 3776 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	401	..555,096	1,256.1000	0	(54,592)	0	(53,934)	..	(53,934)	658	0	0	0	4,750	.....	003.....
732371 SCS COLLAR 3776 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	401	0	1,395.6700	0	82,721	0	75,885	..	75,885	(6,836)	0	0	0	0	.....	003.....
732372 SCS COLLAR 3776 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	401	0	1,759.9400	0	(27,117)	0	(23,787)	..	(23,787)	3,330	0	0	0	0	.....	003.....
732373 SCS COLLAR 3777 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	615	..852,007	1,116.5300	0	(57,297)	0	(55,934)	..	(55,934)	1,364	0	0	0	7,290	.....	003.....
732374 SCS COLLAR 3777 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	615	0	1,395.6700	0	126,967	0	116,474	..	116,474	(10,493)	0	0	0	0	.....	003.....
732375 SCS COLLAR 3777 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/04/2020	615	0	1,614.9300	0	(68,117)	0	(60,380)	..	(60,380)	7,736	0	0	0	0	.....	003.....
732376 SCS COLLAR 3778 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..4,892	..6,780,310	1,256.1000	0	(940,624)	0	(967,177)	..	(967,177)	(26,552)	0	0	0	75,222	.....	003.....
732377 SCS COLLAR 3778 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..4,892	0	1,395.6700	0	1,424,730	0	1,362,013	..	1,362,013	(62,717)	0	0	0	0	.....	003.....
732378 SCS COLLAR 3778 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..4,892	0	2,163.2900	0	(291,350)	0	(282,117)	..	(282,117)	9,233	0	0	0	0	.....	003.....
732379 SCS COLLAR 3779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..1,551	..2,149,879	976.9700	0	(160,513)	0	(164,877)	..	(164,877)	(4,364)	0	0	0	23,851	.....	003.....
732380 SCS COLLAR 3779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..1,551	0	1,395.6700	0	451,749	0	431,863	..	431,863	(19,886)	0	0	0	0	.....	003.....
732381 SCS COLLAR 3779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	..1,551	0	1,760.9100	0	(230,119)	0	(217,707)	..	(217,707)	12,411	0	0	0	0	.....	003.....
732382 SCS COLLAR 3780 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	656	..909,603	1,186.3200	0	(109,572)	0	(112,743)	..	(112,743)	(3,171)	0	0	0	10,091	.....	003.....
732383 SCS COLLAR 3780 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	656	0	1,465.4500	0	170,303	0	162,165	..	162,165	(8,138)	0	0	0	0	.....	003.....
732384 SCS COLLAR 3780 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	656	0	2,208.7800	0	(34,872)	0	(34,220)	..	(34,220)	652	0	0	0	0	.....	003.....
732385 SCS COLLAR 3781 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	362	..501,473	1,116.5300	0	(52,025)	0	(53,520)	..	(53,520)	(1,495)	0	0	0	5,563	.....	003.....
732386 SCS COLLAR 3781 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	362	0	1,395.6700	0	105,373	0	100,735	..	100,735	(4,639)	0	0	0	0	.....	003.....
732387 SCS COLLAR 3781 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	03/02/2017	03/02/2022	362	0	2,099.5000	0	(25,205)	0	(24,091)	..	(24,091)	1,114	0	0	0	0	.....	003.....
732394 SCS COLLAR 3784 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	..1,846	..3,309,676	1,582.6300	0	(415,533)	0	(361,621)	..	(361,621)	53,912	0	0	0	36,718	.....	003.....
732395 SCS COLLAR 3784 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	..1,846	0	1,758.4800	0	521,359	0	539,890	..	539,890	18,530	0	0	0	0	.....	003.....
732396 SCS COLLAR 3784 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/02/2017	03/02/2022	..1,846	0	3,017.5500	0	(14,195)	0	(33,850)	..	(33,850)	(19,655)	0	0	0	0	.....	003.....
736515 SCS COLLAR 3787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2017	03/14/2018	..2,671	..3,701,252	1,244.5500	0	(149,298)	0	(134,350)	..	(134,350)	14,948	0	0	0	18,070	.....	003.....
736516 SCS COLLAR 3787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2017	03/14/2018	..2,671	0	1,382.8300	0	277,698	0	260,451	..	260,451	(17,247)	0	0	0	0	.....	003.....
736517 SCS COLLAR 3787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2017	03/14/2018	..2,671	0	1,515.8600	0	(118,172)	0	(106,086)	..	(106,086)	12,086	0	0	0	0	.....	003.....
736534 SCS COLLAR 3789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	..4,260	..10,065,972	2,146.7300	0	(1,194,094)	0	(1,239,634)	..	(1,239,634)	(45,540)	0	0	0	112,047	.....	003.....
736535 SCS COLLAR 3789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	..4,260	0	2,385.2600	0	1,673,769	0	1,590,695	..	1,590,695	(83,074)	0	0	0	0	.....	003.....
736536 SCS COLLAR 3789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	..4,260	0	3,928.9800	0	(129,902)	0	(115,727)	..	(115,727)	14,175	0	0	0	0	.....	003.....
736537 SCS COLLAR 3790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	122	..288,249	2,146.7300	0	(34,242)	0	(35,498)	..	(35,498)	(1,256)	0	0	0	3,209	.....	003.....
736538 SCS COLLAR 3790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	122	0	2,385.2600	0	47,930	0	45,551	..	45,551	(2,379)	0	0	0	0	.....	003.....
736539 SCS COLLAR 3791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	216	..510,133	1,908.2100	0	(43,917)	0	(45,648)	..	(45,648)	(1,731)	0	0	0	5,678	.....	003.....
736540 SCS COLLAR 3791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	216	0	2,385.2600	0	84,825	0	80,615	..	80,615	(4,210)	0	0	0	0	.....	003.....
736541 SCS COLLAR 3791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	216	0	3,756.6400	0	(9,029)	0	(7,988)	..	(7,988)	1,041	0	0	0	0	.....	003.....
736542 SCS COLLAR 3792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	63	..149,572	1,669.6800	0	(8,950)	0	(9,320)	..	(9,320)	(370)	0	0	0	1,665	.....	003.....
736543 SCS COLLAR 3792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	63	0	2,385.2600	0	24,871	0	23,636	..	23,636	(1,234)	0	0	0	0	.....	003.....
736544 SCS COLLAR 3792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	63	0	3,256.7400	0	(6,574)	0	(6,025)	..	(6,025)	549	0	0	0	0	.....	003.....
736545 SCS COLLAR 3793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	51	..120,846	1,788.9500	0	(8,695)	0	(9,077)	..	(9,077)	(383)	0	0	0	1,345	.....	003.....

QE06.45

SCHEDULE DB - PART A - SECTION 1

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

QE06.46

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
736546 SCS COLLAR 3793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	51	0	2,504.5200	0	17,282	0	16,349	..	16,349	(933)	0	0	0	0	0	003.....
736547 SCS COLLAR 3793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	51	0	3,363.9300	0	(4,388)	0	(3,987)	..	(3,987)	401	0	0	0	0	0	003.....
736551 SCS COLLAR 3795 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	1,000	1,793.431	1,591.7000	0	(60,325)	0	(50,943)	..	(50,943)	9,383	0	0	0	8,756	0	003.....
736552 SCS COLLAR 3795 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	1,000	0	1,768.5500	0	102,606	0	116,562	..	116,562	13,956	0	0	0	0	0	003.....
736553 SCS COLLAR 3795 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	1,000	0	1,917.1100	0	(37,379)	0	(45,120)	..	(45,120)	(7,741)	0	0	0	0	0	003.....
736557 SCS COLLAR 3797 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	917	878.613	849.1700	0	(33,532)	0	(33,666)	..	(33,666)	5,866	0	0	0	4,290	0	003.....
736558 SCS COLLAR 3797 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	917	0	943.5200	0	67,301	0	69,357	..	69,357	2,056	0	0	0	0	0	003.....
736559 SCS COLLAR 3797 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2017	03/14/2018	917	0	1,047.3100	0	(25,367)	0	(26,307)	..	(26,307)	(940)	0	0	0	0	0	003.....
736570 SCS COLLAR 3800 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	182	991,645	4,874.6300	0	(28,652)	0	(27,323)	..	(27,323)	1,329	0	0	0	4,841	0	003.....
736571 SCS COLLAR 3800 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	182	0	5,416.2500	0	65,208	0	62,873	..	62,873	(2,335)	0	0	0	0	0	003.....
736572 SCS COLLAR 3800 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	182	0	5,720.6500	0	(33,819)	0	(34,298)	..	(34,298)	(479)	0	0	0	0	0	003.....
736591 SCS COLLAR 3802 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	3,846	301,885	70.2000	0	(11,519)	0	(8,737)	..	(8,737)	2,782	0	0	0	1,474	0	003.....
736592 SCS COLLAR 3802 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	3,846	0	78.0000	0	14,431	0	13,285	..	13,285	(1,145)	0	0	0	0	0	003.....
736593 SCS COLLAR 3802 IYR.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	3,846	0	88.3000	0	(2,081)	0	(2,694)	..	(2,694)	(613)	0	0	0	0	0	003.....
736594 SCS COLLAR 3803 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	9,903	234,998	22.2700	0	(9,527)	0	(10,689)	..	(10,689)	(1,163)	0	0	0	1,147	0	003.....
736595 SCS COLLAR 3803 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	9,903	0	24.7400	0	17,301	0	12,071	..	12,071	(5,230)	0	0	0	0	0	003.....
736596 SCS COLLAR 3803 XLF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/14/2018	9,903	0	27.0200	0	(7,091)	0	(4,853)	..	(4,853)	2,237	0	0	0	0	0	003.....
736635 SCS COLLAR 3806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	1,777	2,462.490	1,244.5500	0	0	0	(234,275)	..	(234,275)	(234,275)	0	0	0	21,189	0	003.....
736636 SCS COLLAR 3806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	1,777	0	1,382.8300	0	12,882	0	351,011	..	351,011	338,129	0	0	0	0	0	003.....
736637 SCS COLLAR 3806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	1,777	0	1,769.1900	0	0	0	(104,364)	..	(104,364)	(104,364)	0	0	0	0	0	003.....
736638 SCS COLLAR 3807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	2,100	2,910.489	1,106.2600	0	0	0	(187,292)	..	(187,292)	(187,292)	0	0	0	25,044	0	003.....
736639 SCS COLLAR 3807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	2,100	0	1,382.8300	0	15,225	0	414,870	..	414,870	399,644	0	0	0	0	0	003.....
736640 SCS COLLAR 3807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	2,100	0	1,616.2500	0	0	0	(208,546)	..	(208,546)	(208,546)	0	0	0	0	0	003.....
736641 SCS COLLAR 3808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	2,856	3,958,826	1,244.5500	0	0	0	(554,714)	..	(554,714)	(554,714)	0	0	0	44,067	0	003.....
736642 SCS COLLAR 3808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	2,856	0	1,382.8300	0	135,968	0	816,187	..	816,187	680,220	0	0	0	0	0	003.....
736643 SCS COLLAR 3808 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	2,856	0	2,241.8400	0	0	0	(141,273)	..	(141,273)	(141,273)	0	0	0	0	0	003.....
736644 SCS COLLAR 3809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	8,487	11,762,224	1,106.2600	0	0	0	(1,234,092)	..	(1,234,092)	(1,234,092)	0	0	0	130,928	0	003.....
736645 SCS COLLAR 3809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	8,487	0	1,382.8300	0	403,978	0	2,425,006	..	2,425,006	2,021,027	0	0	0	0	0	003.....
736646 SCS COLLAR 3809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	8,487	0	1,934.4400	0	0	0	(831,368)	..	(831,368)	(831,368)	0	0	0	0	0	003.....
736647 SCS COLLAR 3810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	3,556	4,927,988	967.9800	0	0	0	(372,030)	..	(372,030)	(372,030)	0	0	0	54,855	0	003.....
736648 SCS COLLAR 3810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	3,556	0	1,382.8300	0	169,254	0	1,015,998	..	1,015,998	846,744	0	0	0	0	0	003.....
736649 SCS COLLAR 3810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	3,556	0	1,770.8500	0	0	0	(493,810)	..	(493,810)	(493,810)	0	0	0	0	0	003.....
736650 SCS COLLAR 3811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	116	160,358	1,244.5500	0	0	0	(22,469)	..	(22,469)	(22,469)	0	0	0	1,785	0	003.....
736651 SCS COLLAR 3811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	116	0	1,382.8300	0	9,904	0	33,061	..	33,061	23,156	0	0	0	0	0	003.....
736652 SCS COLLAR 3811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	116	0	2,723.7600	0	0	0	(2,194)	..	(2,194)	(2,194)	0	0	0	0	0	003.....
736653 SCS COLLAR 3812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	111	153,342	1,106.2600	0	0	0	(16,089)	..	(16,089)	(16,089)	0	0	0	1,707	0	003.....
736654 SCS COLLAR 3812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	111	0	1,382.8300	0	9,471	0	31,614	..	31,614	22,143	0	0	0	0	0	003.....
736655 SCS COLLAR 3812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	111	0	2,132.7400	0	0	0	(6,949)	..	(6,949)	(6,949)	0	0	0	0	0	003.....
736656 SCS COLLAR 3813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	91	126,281	1,037.1200	0	0	0	(11,300)	..	(11,300)	(11,300)	0	0	0	1,406	0	003.....
736657 SCS COLLAR 3813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	91	0	1,451.9700	0	4,337	0	23,176	..	23,176	18,839	0	0	0	0	0	003.....
736658 SCS COLLAR 3813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	91	0	1,972.3300	0	0	0	(8,206)	..	(8,206)	(8,206)	0	0	0	0	0	003.....
736671 SCS COLLAR 3814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/16/2020	561	777,734	1,244.5500	0	(75,613)	0	(73,992)	..	(73,992)	1,622	0	0	0	6,692	0	003.....
736672 SCS COLLAR 3814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	03/15/2017	03/16/2020	561	0	1,382.8300	0	113,443	0	110,861	..	110,861	(2,583)	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

QE06.47

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, 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)
736673 SCS COLLAR 3814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	561	0	1,887.8400	0	(20,952)	0	(21,607)	..	(21,607)	(655)	0	0	0	0	003.....	
736674 SCS COLLAR 3815 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	161	223,498	1,106.2600	0	(14,809)	0	(14,382)	..	(14,382)	427	0	0	0	1,923	003.....	
736675 SCS COLLAR 3815 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	161	0	1,382.8300	0	32,600	0	31,858	..	31,858	(742)	0	0	0	0	003.....	
736676 SCS COLLAR 3815 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	161	0	1,688.9900	0	(12,941)	0	(12,525)	..	(12,525)	416	0	0	0	0	003.....	
736683 SCS COLLAR 3818 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	101	139,311	967.9800	0	(10,007)	0	(10,517)	..	(10,517)	(510)	0	0	0	1,551	003.....	
736684 SCS COLLAR 3818 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	101	0	1,382.8300	0	28,754	0	28,722	..	28,722	(32)	0	0	0	0	003.....	
736685 SCS COLLAR 3818 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	101	0	1,913.1500	0	(10,143)	0	(10,319)	..	(10,319)	(176)	0	0	0	0	003.....	
736708 SCS COLLAR 3819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/16/2017	03/16/2022	15,393	36,368,771	2,381.3800	0	1,118,008	0	837,578	..	837,578	(280,430)	0	0	0	405,053	003.....	
736718 SCS COLLAR 3821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2018	2,531	5,980,942	2,537.9200	0	(143,220)	0	(103,947)	..	(103,947)	39,274	0	0	0	29,200	003.....	
736719 SCS COLLAR 3821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2018	2,531	0	2,146.7300	0	(174,799)	0	(173,272)	..	(173,272)	1,528	0	0	0	0	003.....	
736720 SCS COLLAR 3821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2018	2,531	0	2,385.2600	0	334,747	0	270,737	..	270,737	(64,010)	0	0	0	0	003.....	
736724 SCS COLLAR 3823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	153	362,540	1,908.2100	0	(18,867)	0	(19,062)	..	(19,062)	(194)	0	0	0	3,120	003.....	
736725 SCS COLLAR 3823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	153	0	2,385.2600	0	42,485	0	38,226	..	38,226	(4,259)	0	0	0	0	003.....	
736726 SCS COLLAR 3823 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/16/2020	153	0	2,802.9200	0	(15,657)	0	(13,319)	..	(13,319)	2,339	0	0	0	0	003.....	
736731 SCS COLLAR 3825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	80	188,205	2,146.7300	0	(22,441)	0	(23,178)	..	(23,178)	(737)	0	0	0	2,095	003.....	
736732 SCS COLLAR 3825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	80	0	2,385.2600	0	31,536	0	29,741	..	29,741	(1,795)	0	0	0	0	003.....	
736733 SCS COLLAR 3825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	80	0	3,416.4100	0	(6,354)	0	(5,621)	..	(5,621)	732	0	0	0	0	003.....	
736734 SCS COLLAR 3826 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	6,993	16,521,388	1,908.2100	0	(1,419,385)	0	(1,478,369)	..	(1,478,369)	(58,983)	0	0	0	183,903	003.....	
736735 SCS COLLAR 3826 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	6,993	0	2,385.2600	0	2,768,377	0	2,610,825	..	2,610,825	(157,552)	0	0	0	0	003.....	
736736 SCS COLLAR 3826 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	6,993	0	3,235.6100	0	(774,905)	0	(691,765)	..	(691,765)	83,140	0	0	0	0	003.....	
736737 SCS COLLAR 3827 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	3,548	8,382,037	1,669.6800	0	(497,650)	0	(522,318)	..	(522,318)	(24,669)	0	0	0	93,302	003.....	
736738 SCS COLLAR 3827 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	3,548	0	2,385.2600	0	1,404,521	0	1,324,588	..	1,324,588	(79,933)	0	0	0	0	003.....	
736739 SCS COLLAR 3827 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	3,548	0	2,970.1300	0	(615,612)	0	(559,087)	..	(559,087)	56,524	0	0	0	0	003.....	
736740 SCS COLLAR 3828 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	75	177,308	2,146.7300	0	(21,142)	0	(21,836)	..	(21,836)	(694)	0	0	0	1,974	003.....	
736741 SCS COLLAR 3828 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/15/2017	03/14/2022	75	0	2,504.5200	0	25,631	0	23,988	..	23,988	(1,643)	0	0	0	0	003.....	
736777 SCS COLLAR 3831 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2017	03/14/2018	2,251	117,092	43.9700	0	(6,590)	0	(5,674)	..	(5,674)	916	0	0	0	572	003.....	
736778 SCS COLLAR 3831 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2017	03/14/2018	2,251	0	48.8600	0	15,257	0	16,264	..	16,264	1,006	0	0	0	0	003.....	
736779 SCS COLLAR 3831 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2017	03/14/2018	2,251	0	54.8000	0	(8,364)	0	(9,317)	..	(9,317)	(953)	0	0	0	0	003.....	
736786 SCS COLLAR 3833 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	W22LROWP2IHZNB86K528.....	03/15/2017	03/14/2018	1,054	1,312,555	1,078.9200	0	(18,958)	0	(15,572)	..	(15,572)	3,386	0	0	0	6,408	003.....	
736787 SCS COLLAR 3833 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	W22LROWP2IHZNB86K528.....	03/15/2017	03/14/2018	1,054	0	1,198.8000	0	102,687	0	108,398	..	108,398	5,711	0	0	0	0	003.....	
736788 SCS COLLAR 3833 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	W22LROWP2IHZNB86K528.....	03/15/2017	03/14/2018	1,054	0	1,240.7600	0	(69,516)	0	(82,548)	..	(82,548)	(13,032)	0	0	0	0	003.....	
736789 SCS COLLAR 3834 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	03/15/2017	03/14/2018	1,008	1,254,403	1,078.9200	0	(18,118)	0	(14,882)	..	(14,882)	3,236	0	0	0	6,124	003.....	
736790 SCS COLLAR 3834 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	03/15/2017	03/14/2018	1,008	0	1,198.8000	0	98,137	0	103,595	..	103,595	5,458	0	0	0	0	003.....	
736791 SCS COLLAR 3834 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	03/15/2017	03/14/2018	1,008	0	1,240.7600	0	(66,436)	0	(78,890)	..	(78,890)	(12,454)	0	0	0	0	003.....	
736839 SCS COLLAR 3837 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2017	03/16/2020	1,259	2,974,622	2,146.7300	0	(1,259)	0	(238,889)	..	(238,889)	(237,630)	0	0	0	25,596	003.....	
736840 SCS COLLAR 3837 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2017	03/16/2020	1,259	0	2,385.2600	0	18,254	0	313,643	..	313,643	295,389	0	0	0	0	003.....	
736841 SCS COLLAR 3837 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2017	03/16/2020	1,259	0	2,905.0100	0	(1,259)	0	(81,417)	..	(81,417)							

SCHEDULE DB - PART A - SECTION 1

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

QE06.48

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
736847 SCS COLLAR 3839 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGNF3BB653.		03/15/2017	03/16/2020	782	0	3,125.6400	0	(782)	0	(26,055)	..	(26,055)	(25,273)	0	0	0	0	0	003.....
736920 SCS COLLAR 3840 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.		03/16/2017	03/16/2022	..2,297	..4,119,215	..1,617.1200	0	(514,024)	0	(481,203)	..	(481,203)	..32,821	0	0	0	45,877	0	003.....
736921 SCS COLLAR 3840 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.		03/16/2017	03/16/2022	..2,297	0	1,796.8000	0	673,695	0	632,806	..	632,806	(40,889)	0	0	0	0	0	003.....
736922 SCS COLLAR 3840 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.		03/16/2017	03/16/2022	..2,297	0	3,005.6900	0	(30,877)	0	(44,453)	..	(44,453)	(13,575)	0	0	0	0	0	003.....
736941 SCS COLLAR 3847 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/16/2022	311	735,193	2,143.2400	0	(87,475)	0	(90,222)	..	(90,222)	(2,747)	0	0	0	8,188	0	003.....
736942 SCS COLLAR 3847 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/16/2022	311	0	2,500.4500	0	106,185	0	100,112	..	100,112	(6,073)	0	0	0	0	0	003.....
736946 SCS COLLAR 3849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/14/2018	236	557,597	2,143.2400	0	(16,079)	0	(15,988)	..	(15,988)	91	0	0	0	2,722	0	003.....
736947 SCS COLLAR 3849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/14/2018	236	0	2,381.3800	0	30,921	0	25,757	..	25,757	(5,165)	0	0	0	0	0	003.....
736948 SCS COLLAR 3849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/14/2018	236	0	2,532.6000	0	(13,432)	0	(10,064)	..	(10,064)	3,368	0	0	0	0	0	003.....
736952 SCS COLLAR 3851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/18/2020	331	782,816	2,143.2400	0	(61,187)	0	(62,607)	..	(62,607)	(1,420)	0	0	0	6,742	0	003.....
736953 SCS COLLAR 3851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/18/2020	331	0	2,381.3800	0	91,114	0	83,337	..	83,337	(7,777)	0	0	0	0	0	003.....
736954 SCS COLLAR 3851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		03/16/2017	03/18/2020	331	0	2,870.7500	0	(27,434)	0	(23,751)	..	(23,751)	3,683	0	0	0	0	0	003.....
736955 SCS COLLAR 3852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..11,652	..27,531,564	..1,905.1000	0	(2,386,418)	0	(2,455,458)	..	(2,455,458)	(69,040)	0	0	0	306,629	0	003.....
736956 SCS COLLAR 3852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..11,652	0	2,381.3800	0	..4,564,710	0	..4,375,884	..	..4,375,884	(188,826)	0	0	0	0	0	003.....
736957 SCS COLLAR 3852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..11,652	0	3,200.1000	0	...(1,312,524)	0	...(1,232,747)	..	...(1,232,747)	..79,777	0	0	0	0	0	003.....
736958 SCS COLLAR 3853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..9,204	..21,746,255	..2,143.2400	0	(2,597,287)	0	(2,668,662)	..	(2,668,662)	(71,375)	0	0	0	242,196	0	003.....
736959 SCS COLLAR 3853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..9,204	0	2,381.3800	0	..3,605,511	0	..3,456,363	..	..3,456,363	(149,148)	0	0	0	0	0	003.....
736960 SCS COLLAR 3853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		03/16/2017	03/16/2022	..9,204	0	3,821.1600	0	(324,383)	0	(304,130)	..	(304,130)	..20,252	0	0	0	0	0	003.....
737037 SCS COLLAR 3856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		03/16/2017	03/18/2020	429	..1,013,000	..1,905.1000	0	(52,357)	0	(53,048)	..	(53,048)	(691)	0	0	0	8,725	0	003.....
737038 SCS COLLAR 3856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		03/16/2017	03/18/2020	429	0	2,381.3800	0	117,905	0	107,842	..	107,842	(10,063)	0	0	0	0	0	003.....
737039 SCS COLLAR 3856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		03/16/2017	03/18/2020	429	0	2,662.6200	0	(62,322)	0	(55,157)	..	(55,157)	7,164	0	0	0	0	0	003.....
737073 SCS COLLAR 3857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..1,315	..3,107,459	..1,666.9700	0	(190,861)	0	(193,061)	..	(193,061)	(2,200)	0	0	0	34,609	0	003.....
737074 SCS COLLAR 3857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..1,315	0	2,381.3800	0	509,653	0	493,901	..	493,901	(15,752)	0	0	0	0	0	003.....
737075 SCS COLLAR 3857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..1,315	0	2,957.6300	0	(221,073)	0	(212,085)	..	(212,085)	8,988	0	0	0	0	0	003.....
737076 SCS COLLAR 3858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	337	..796,707	..2,024.1700	0	(82,333)	0	(83,764)	..	(83,764)	(1,432)	0	0	0	8,873	0	003.....
737077 SCS COLLAR 3858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	337	0	2,500.4500	0	112,263	0	108,488	..	108,488	(3,774)	0	0	0	0	0	003.....
737078 SCS COLLAR 3858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	337	0	4,316.9400	0	(4,876)	0	(4,747)	..	(4,747)	129	0	0	0	0	0	003.....
737079 SCS COLLAR 3859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	357	..843,340	..2,143.2400	0	(101,580)	0	(103,493)	..	(103,493)	(1,913)	0	0	0	9,393	0	003.....
737080 SCS COLLAR 3859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	357	0	2,381.3800	0	138,316	0	134,041	..	134,041	(4,275)	0	0	0	0	0	003.....
737081 SCS COLLAR 3860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	260	..615,141	..1,905.1000	0	(54,029)	0	(54,863)	..	(54,863)	(833)	0	0	0	6,851	0	003.....
737082 SCS COLLAR 3860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	260	0	2,381.3800	0	100,889	0	97,771	..	97,771	(3,118)	0	0	0	0	0	003.....
737083 SCS COLLAR 3860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	260	0	3,754.5600	0	(10,465)	0	(9,712)	..	(9,712)	754	0	0	0	0	0	003.....
737090 SCS COLLAR 3863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	586	..811,936	..1,247.4300	0	(76,667)	0	(77,943)	..	(77,943)	(1,275)	0	0	0	6,993	0	003.....
737091 SCS COLLAR 3863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	586	0	1,386.0300	0	118,101	0	114,932	..	114,932	(3,169)	0	0	0	0	0	003.....
737092 SCS COLLAR 3863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	586	0	1,749.1500	0	(38,868)	0	(37,031)	..	(37,031)	1,837	0	0	0	0	0	003.....
737093 SCS COLLAR 3864 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	545	..754,941	..1,108.8200	0	(48,116)	0	(49,061)	..	(49,061)	(945)	0	0	0	6,502	0	003.....
737094 SCS COLLAR 3864 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	545	0	1,386.0300	0	109,811	0	106,864	..	106,864	(2,947)	0	0	0	0	0	003.....
737095 SCS COLLAR 3864 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/18/2020	545	0	1,603.3200	0	(59,309)	0	(56,557)	..	(56,557)	2,752	0	0	0	0	0	003.....
737096 SCS COLLAR 3865 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..5,883	..8,153,359	..1,247.4300	0	(1,095,302)	0	(1,149,785)	..	(1,149,785)	(54,484)	0	0	0	90,807	0	003.....
737097 SCS COLLAR 3865 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..5,883	0	1,386.0290	0	1,669,323	0	1,673,472	..	1,673,472	4,149	0	0	0	0	0	003.....
737098 SCS COLLAR 3865 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..5,883	0	2,182.7900	0	(319,641)	0	(331,657)	..	(331,657)	(12,016)	0	0	0	0	0	003.....
737099 SCS COLLAR 3866 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..11,127	..15,421,787	..1,108.8200	0	(1,528,770)	0	(1,628,812)	..	(1,628,812)	(100,041)	0	0	0	171,758	0	003.....
737100 SCS COLLAR 3866 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76..		03/16/2017	03/16/2022	..11,127	0	1,386.0290	0	3,157,465	0	3,165,313	..	3,165,313	7,848	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

QE06.49

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	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)
737101 SCS COLLAR 3866 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	..11,127	0	1,912.5000	0	(1,147,543)	0	(1,146,277)	..	(1,146,277)	1,266	0	0	0	0	0	003.....
737102 SCS COLLAR 3867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	..1,115	1,544,878	970.2200	0	(108,413)	0	(117,426)	..	(117,426)	(9,013)	0	0	0	17,206	0	003.....
737103 SCS COLLAR 3867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	..1,115	0	1,386.0290	0	316,299	0	317,085	..	317,085	786	0	0	0	0	0	003.....
737104 SCS COLLAR 3867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	..1,115	0	1,758.1200	0	(159,687)	0	(159,155)	..	(159,155)	531	0	0	0	0	0	003.....
496475 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	..1,113	1,315,343	1,842.9800	391,276	0	0	578,666	..	578,666	134,022	0	0	0	1,460	0	003.....
496477 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	..1,113	1,315,343	2,580.1700	(195,638)	0	0	(22)	..	(22)	970	0	0	0	1,460	0	003.....
500931 Athena Collar 220 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	05/15/2014	05/15/2017	..1,196	1,412,568	1,870.8500	209,106	0	0	586,714	..	586,714	137,319	0	0	0	2,480	0	003.....
500932 Athena Collar 220 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	05/15/2014	05/15/2017	..1,196	1,412,568	2,619.1900	(11,395)	0	0	(309)	..	(309)	1,078	0	0	0	2,480	0	003.....
509379 Athena Collar 225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	06/17/2014	06/14/2017	..1,437	1,697,226	1,941.9900	277,436	0	0	601,875	..	601,875	150,407	0	0	0	3,847	0	003.....
509380 Athena Collar 225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	06/17/2014	06/14/2017	..1,437	1,697,226	2,718.7900	(15,961)	0	0	(362)	..	(362)	886	0	0	0	3,847	0	003.....
515047 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	07/15/2014	07/14/2017	..1,202	1,420,066	1,973.2800	237,671	0	0	469,129	..	469,129	118,081	0	0	0	3,808	0	003.....
515048 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	07/15/2014	07/14/2017	..1,202	1,420,066	2,762.5900	(12,429)	0	0	(456)	..	(456)	765	0	0	0	3,808	0	003.....
520596 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2017	..1,236	1,459,887	1,955.0600	264,788	0	0	506,694	..	506,694	119,770	0	0	0	4,456	0	003.....
520597 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2017	..1,236	1,459,887	2,737.0800	(21,774)	0	0	(1,074)	..	(1,074)	1,068	0	0	0	4,456	0	003.....
526189 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	..1,344	1,587,968	1,998.9800	305,318	0	0	498,961	..	498,961	119,732	0	0	0	5,371	0	003.....
526203 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	..1,344	1,587,968	2,798.5700	(25,822)	0	0	(1,068)	..	(1,068)	996	0	0	0	5,371	0	003.....
533237 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	..1,418	1,675,161	1,862.4900	570,289	0	0	711,220	..	711,220	141,927	0	0	0	6,185	0	003.....
533239 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	..1,418	1,675,161	2,607.4900	(285,144)	0	0	(9,760)	..	(9,760)	1,173	0	0	0	6,185	0	003.....
537994 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2017	..2,469	2,916,188	2,041.3200	574,247	0	0	840,956	..	840,956	198,102	0	0	0	11,524	0	003.....
537995 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2017	..2,469	2,916,188	2,857.8500	(44,803)	0	0	(2,860)	..	(2,860)	1,876	0	0	0	11,524	0	003.....
544549 Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	12/16/2014	12/14/2017	..53	62,878	1,972.7400	13,235	0	0	21,582	..	21,582	4,594	0	0	0	264	0	003.....
544550 Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	12/16/2014	12/14/2017	..53	62,878	2,761.8400	(1,331)	0	0	(164)	..	(164)	58	0	0	0	264	0	003.....
544574 Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	12/16/2014	12/14/2017	..2,174	2,567,836	1,972.7400	540,516	0	0	881,363	..	881,363	187,632	0	0	0	10,794	0	003.....
544575 Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	12/16/2014	12/14/2017	..2,174	2,567,836	2,761.8400	(54,341)	0	0	(6,702)	..	(6,702)	2,372	0	0	0	10,794	0	003.....
550235 Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	..1,413	1,668,880	2,789.7400	(312,922)	0	0	(4,876)	..	(4,876)	1,902	0	0	0	7,451	0	003.....
550236 Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	..1,413	1,668,880	1,992.6700	625,844	0	0	553,838	..	553,838	117,327	0	0	0	7,451	0	003.....
550237 Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	..81	95,449	2,789.7400	(17,897)	0	0	(279)	..	(279)	109	0	0	0	426	0	003.....
550238 Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	..81	95,449	1,992.6700	35,794	0	0	31,676	..	31,676	6,710	0	0	0	426	0	003.....
557503 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	..883	1,043,131	2,099.6800	420,640	0	0	269,808	..	269,808	62,231	0	0	0	4,884	0	003.....
557504 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	..883	1,043,131	2,939.5500	(210,320)	0	0	(1,404)	..	(1,404)	1,028	0	0	0	4,884	0	003.....
557509 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	..63	74,831	2,099.6800	30,175	0	0	19,355	..	19,355	4,464	0	0	0	350	0	003.....
557510 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	..63	74,831	2,939.5500	(15,088)	0	0	(101)	..	(101)	74	0	0	0	350	0	003.....
564068 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF6GNF3BB653.	03/17/2015	03/14/2018	..1,512	1,786,039	2,074.2800	370,403	0	0	500,353	..	500,353	110,367	0	0	0	8,720	0	003.....
564069 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF6GNF3BB653.	03/17/2015	03/14/2018	..1,512	1,786,039	2,903.9900	(22,935)	0	0	(3,744)	..	(3,744)	2,443	0	0	0	8,720	0	003.....
564227 Athena Collar 319 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....																				

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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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575646 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	101	119,654	2,122.7300	25,914	0	0	30,683	..	30,683	6,735	0	0	0	633	003.....	003.....
575647 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	101	119,654	2,971.8200	(2,098)	0	0	(307)	..	(307)	159	0	0	0	633	003.....	003.....
575650 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	56	66,227	2,122.7300	14,343	0	0	16,983	..	16,983	3,728	0	0	0	351	003.....	003.....
575651 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	56	66,227	3,184.1000	(505)	0	0	(54)	..	(54)	53	0	0	0	351	003.....	003.....
582694 Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	214	252,470	2,096.2900	53,271	0	0	70,358	..	70,358	14,754	0	0	0	1,386	003.....	003.....
582695 Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	214	252,470	3,144.4400	(855)	0	0	(348)	..	(348)	250	0	0	0	1,386	003.....	003.....
582725 Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	1,005	1,186,832	2,096.2900	250,893	0	0	330,745	..	330,745	69,358	0	0	0	6,515	003.....	003.....
582726 Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	1,005	1,186,832	2,934.8100	(16,074)	0	0	(4,899)	..	(4,899)	1,731	0	0	0	6,515	003.....	003.....
588274 Athena Collar 357 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,362	1,608,856	2,107.4000	313,533	0	0	443,377	..	443,377	91,539	0	0	0	9,148	003.....	003.....
588275 Athena Collar 357 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,362	1,608,856	2,950.3600	(13,619)	0	0	(7,925)	..	(7,925)	2,219	0	0	0	9,148	003.....	003.....
588282 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	61	72,315	2,107.4000	14,157	0	0	19,929	..	19,929	4,114	0	0	0	411	003.....	003.....
588283 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	61	72,315	2,950.3600	(612)	0	0	(356)	..	(356)	100	0	0	0	411	003.....	003.....
588294 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/16/2018	150	177,143	2,107.4000	35,550	0	0	48,818	..	48,818	10,079	0	0	0	1,007	003.....	003.....
588295 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	07/15/2015	07/16/2018	150	177,143	3,161.1000	(1,169)	0	0	(306)	..	(306)	180	0	0	0	1,007	003.....	003.....
596394 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	82	96,647	2,943.4200	(818)	0	0	(612)	..	(612)	123	0	0	0	566	003.....	003.....
596395 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	82	96,647	2,102.4400	19,153	0	0	27,314	..	27,314	5,497	0	0	0	566	003.....	003.....
596400 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	186	220,265	2,102.4400	44,444	0	0	62,250	..	62,250	12,528	0	0	0	1,290	003.....	003.....
596401 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	186	220,265	3,153.6600	(932)	0	0	(505)	..	(505)	233	0	0	0	1,290	003.....	003.....
596402 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	965	1,140,094	2,102.4400	224,725	0	0	322,207	..	322,207	64,847	0	0	0	6,679	003.....	003.....
596403 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	965	1,140,094	2,943.4200	(9,651)	0	0	(7,216)	..	(7,216)	1,456	0	0	0	6,679	003.....	003.....
606816 Athena Collar 382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	778	919,125	2,769.3300	(16,067)	0	0	(17,816)	..	(17,816)	(409)	0	0	0	5,548	003.....	003.....
606817 Athena Collar 382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	778	919,125	1,978.0900	188,327	0	0	339,045	..	339,045	60,547	0	0	0	5,548	003.....	003.....
606818 Athena Collar 383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	65	77,041	1,978.0900	15,786	0	0	28,419	..	28,419	5,075	0	0	0	465	003.....	003.....
606819 Athena Collar 383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	65	77,041	2,769.3300	(1,347)	0	0	(1,493)	..	(1,493)	(34)	0	0	0	465	003.....	003.....
606820 Athena Collar 384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	134	158,264	2,967.1400	(1,105)	0	0	(1,096)	..	(1,096)	181	0	0	0	955	003.....	003.....
606821 Athena Collar 384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2015	09/14/2018	134	158,264	1,978.0900	32,428	0	0	58,380	..	58,380	10,426	0	0	0	955	003.....	003.....
615918 Athena Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	512	605,314	2,023.8600	117,181	0	0	206,632	..	206,632	37,497	0	0	0	3,759	003.....	003.....
615919 Athena Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	512	605,314	2,833.4000	(8,296)	0	0	(9,812)	..	(9,812)	23	0	0	0	3,759	003.....	003.....
615928 Athena Collar 403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	120	141,259	3,035.7900	(823)	0	0	(860)	..	(860)	150	0	0	0	877	003.....	003.....
615929 Athena Collar 403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	120	141,259	2,023.8600	27,346	0	0	48,221	..	48,221	8,750	0	0	0	877	003.....	003.....
622615 Athena Collar 412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	11/17/2015	11/14/2018	968	1,143,080	2,870.6200	(21,819)	0	0	(17,961)	..	(17,961)	(10)	0	0	0	7,285	003.....	003.....
622616 Athena Collar 412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	11/17/2015	11/14/2018	968	1,143,080	2,050.4400	242,044	0	0	374,163	..	374,163	67,939	0	0	0	7,285	003.....	003.....
631419 Athena Collar 418 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	488	576,397	2,860.7700	(12,642)	0	0	(10,943)	..	(10,943)	(365)	0	0	0	3,765	003.....	003.....
631420 Athena Collar 418 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	488	576,397	2,043.4100	125,751	0	0	193,149	..	193,149	34,209	0	0	0	3,765	003.....	003.....
639314 Athena Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	316	373,831	1,880.2900	74,376	0	0	166,831	..	166,831	25,918	0	0	0	2,502	003.....	003.....
639315 Athena Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	316	373,831	2,632.4100	(7,734)	0	0	(21,629)	..	(21,629)	(3,275)	0	0	0	2,502	003.....	003.....
639351 Athena Collar 436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	62	147,016	1,880.3300	14,685	0	0	32,803	..	32,803	5,096	0	0	0	984	003.....	003.....
648145 Athena Collar 446 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	348	411,399	1,926.8200	84,720	0	0	171,784	..	171,784	26,931	0	0	0	2,818	003.....	003.....
648146 Athena Collar 446 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	348	411,399	2,697.5500	(8,493)	0	0	(19,629)	..	(19,629)	(2,581)	0	0	0	2,818	003.....	003.....
648147 Athena Collar 447 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	69	80,931	1,926.8200	16,666	0	0	33,794	..	33,794	5,298	0	0	0	554	003.....	003.....
648148 Athena Collar 447 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	69	80,931	2,697.5500	(1,671)	0	0	(3,862)	..	(3,862)	(508)	0	0	0	554	003.....	003.....
653846 Athena Collar 456 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	290	342,818	2,015.9300	71,369	0	0	124,244	..	124,244	20,400	0	0	0	2,396	003.....	003.....
653847 Athena Collar 456 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	290	342,818	2,822.3020	(6,727)	0	0	(10,588)	..	(10,588)	(1,003)	0	0	0	2,396	003.....	003.....

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
653848 Athena Collar 457 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	55	65,047	2,015.9300	13,542	0	0	23,574	..	23,574	3,871	0	0	0	455	.....	003.....
653849 Athena Collar 457 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/14/2019	55	65,047	2,822.3000	(1,276)	0	0	(2,009)	..	(2,009)	(190)	0	0	0	455	.....	003.....
660252 Athena Collar 460 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/18/2017	1,405	973,641	1,130.9200	111,866	0	0	358,981	..	358,981	29,231	0	0	0	1,081	.....	003.....
660253 Athena Collar 460 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/18/2017	1,405	973,641	1,221.4000	(50,434)	0	0	(232,174)	..	(232,174)	(13,988)	0	0	0	1,081	.....	003.....
660254 Athena Collar 461 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/18/2017	133	91,911	1,130.9200	10,560	0	0	33,887	..	33,887	2,759	0	0	0	102	.....	003.....
660255 Athena Collar 461 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/15/2016	04/18/2017	133	91,911	1,232.7100	(4,231)	0	0	(20,426)	..	(20,426)	(1,067)	0	0	0	102	.....	003.....
660276 Athena Collar 462 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/15/2016	04/18/2017	1,112	997,157	1,682.1100	117,903	0	0	127,400	..	127,400	71,087	0	0	0	1,107	.....	003.....
660277 Athena Collar 462 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/15/2016	04/18/2017	1,112	997,157	1,833.5000	(43,068)	0	0	(3,402)	..	(3,402)	2,464	0	0	0	1,107	.....	003.....
660299 Athena Collar 463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	15,957	18,851,410	2,288.8000	(527,934)	0	0	(1,233,448)	..	(1,233,448)	(636,169)	0	0	0	20,932	.....	003.....
660300 Athena Collar 463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	15,957	18,851,410	2,080.7300	1,978,907	0	0	4,503,542	..	4,503,542	1,579,114	0	0	0	20,932	.....	003.....
660309 Athena Collar 464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	1,218	1,438,710	2,080.7300	151,026	0	0	343,703	..	343,703	120,515	0	0	0	1,597	.....	003.....
660310 Athena Collar 464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	1,218	1,438,710	2,330.4200	(27,114)	0	0	(48,667)	..	(48,667)	(22,812)	0	0	0	1,597	.....	003.....
660311 Athena Collar 465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	164	194,174	2,080.7300	20,383	0	0	46,388	..	46,388	16,265	0	0	0	216	.....	003.....
660312 Athena Collar 465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	164	194,174	2,392.8400	(1,813)	0	0	(960)	..	(960)	390	0	0	0	216	.....	003.....
660313 Athena Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	731	864,134	2,080.7300	90,712	0	0	206,439	..	206,439	72,385	0	0	0	959	.....	003.....
660314 Athena Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	731	864,134	2,268.0000	(28,157)	0	0	(71,102)	..	(71,102)	(36,104)	0	0	0	959	.....	003.....
660315 Athena Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	506	597,286	2,080.7300	62,699	0	0	142,690	..	142,690	50,032	0	0	0	663	.....	003.....
660316 Athena Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	506	597,286	2,288.8000	(16,411)	0	0	(39,080)	..	(39,080)	(20,156)	0	0	0	663	.....	003.....
660331 Athena Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/15/2019	368	434,338	2,913.0200	(4,055)	0	0	(10,273)	..	(10,273)	(760)	0	0	0	3,103	.....	003.....
660332 Athena Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/15/2019	368	434,338	2,080.7300	84,073	0	0	141,480	..	141,480	23,722	0	0	0	3,103	.....	003.....
660351 Athena Collar 469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	892	1,053,767	2,330.4200	(19,674)	0	0	(35,646)	..	(35,646)	(16,709)	0	0	0	1,170	.....	003.....
660352 Athena Collar 469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/15/2016	04/18/2017	892	1,053,767	2,080.7300	110,617	0	0	251,742	..	251,742	88,270	0	0	0	1,170	.....	003.....
665943 Athena Collar 470 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	05/17/2016	05/15/2017	106	95,425	1,644.0700	12,250	0	0	15,684	..	15,684	7,272	0	0	0	168	.....	003.....
665944 Athena Collar 470 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	05/17/2016	05/15/2017	106	95,425	1,808.4800	(4,375)	0	0	(1,795)	..	(1,795)	(597)	0	0	0	168	.....	003.....
665958 Athena Collar 471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	1,227	1,100,387	1,644.0700	140,594	0	0	180,857	..	180,857	83,862	0	0	0	1,932	.....	003.....
665959 Athena Collar 471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	1,227	1,100,387	1,792.0400	(59,349)	0	0	(28,945)	..	(28,945)	(11,304)	0	0	0	1,932	.....	003.....
666036 Athena Collar 472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	225	265,447	2,047.2100	52,026	0	0	92,764	..	92,764	14,969	0	0	0	1,933	.....	003.....
666037 Athena Collar 472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	225	265,447	2,866.0900	(2,760)	0	0	(8,264)	..	(8,264)	(837)	0	0	0	1,933	.....	003.....
666038 Athena Collar 473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	54	64,053	2,047.2100	12,554	0	0	22,384	..	22,384	3,612	0	0	0	466	.....	003.....
666039 Athena Collar 473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	54	64,053	3,070.8200	(157)	0	0	(902)	..	(902)	(18)	0	0	0	466	.....	003.....
666072 Athena Collar 474 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	9,255	10,933,528	2,047.2100	837,460	0	0	2,920,979	..	2,920,979	904,408	0	0	0	19,195	.....	003.....
666073 Athena Collar 474 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	9,255	10,933,528	2,251.9300	0	0	0	(1,103,739)	..	(1,103,739)	(495,013)	0	0	0	19,195	.....	003.....
666074 Athena Collar 475 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	1,182	1,396,482	2,047.2100	119,306	0	0	373,081	..	373,081	115,515	0	0	0	2,452	.....	003.....
666075 Athena Collar 475 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	1,182	1,396,482	2,292.8800	0	0	0	(97,920)	..	(97,920)	(45,824)	0	0	0	2,452	.....	003.....
666076 Athena Collar 476 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	317	374,511	2,047.2100	35,500	0	0	100,054	..	100,054	30,979	0	0	0	657	.....	003.....
666077 Athena Collar 476 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	317	374,511	2,354.2900	0	0	0	(11,466)	..	(11,466)	(4,778)	0	0	0	657	.....	003.....
666078 Athena Collar 477 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	832	983,307	2,231.4600	0	0	0	(114,933)	..	(114,933)	(49,871)	0	0	0	1,726	.....	003.....
666079 Athena Collar 477 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	832	983,307	2,047.2100	70,034	0	0	262,698	..	262,698	81,338	0	0	0	1,726	.....	003.....
666080 Athena Collar 478 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	963	1,137,383	2,251.9300	0	0	0	(114,819)	..	(114,819)	(51,495)	0	0	0	1,997	.....	003.....
666081 Athena Collar 478 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	963	1,137,383	2,047.2100	86,921	0	0	303,861	..	303,861	94,083	0	0	0	1,997	.....	003.....
666082 Athena Collar 479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	794	937,720	2,292.8800	0	0	0	(65,752)	..	(65,752)	(30,770)	0	0	0	1,646	.....	003.....
666083 Athena Collar 479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	794	937,720	2,047.2100	80,112	0	0	250,519	..	250,519	77,567	0	0	0	1,646	.....	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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
666194 Athena Collar 480 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....		05/17/2016	05/15/2017	1,638	1,135,073	1,097.6800	137,543	0	0	473,721	..	473,721	34,889	0	0	0	1,993	.....	003.....
666195 Athena Collar 480 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....		05/17/2016	05/15/2017	1,638	1,135,073	1,185.4900	(69,943)	0	0	(331,610)	..	(331,610)	(19,972)	0	0	0	1,993	.....	003.....
666196 Athena Collar 481 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....		05/17/2016	05/15/2017	291	201,384	1,097.6800	24,403	0	0	84,047	..	84,047	6,190	0	0	0	354	.....	003.....
666197 Athena Collar 481 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....		05/17/2016	05/15/2017	291	201,384	1,196.4700	(11,261)	0	0	(55,714)	..	(55,714)	(3,119)	0	0	0	354	.....	003.....
672971 Athena Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		06/15/2016	06/14/2019	316	373,541	2,071.5000	77,120	0	0	126,288	..	126,288	20,261	0	0	0	2,774	.....	003.....
672972 Athena Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		06/15/2016	06/14/2019	316	373,541	2,900.1000	(5,764)	0	0	(11,172)	..	(11,172)	(1,128)	0	0	0	2,774	.....	003.....
673086 Athena Collar 483 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	1,727	1,196,835	1,149.3000	155,226	0	0	411,843	..	411,843	22,696	0	0	0	2,713	.....	003.....
673087 Athena Collar 483 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	1,727	1,196,835	1,241.2500	(77,911)	0	0	(261,708)	..	(261,708)	(2,368)	0	0	0	2,713	.....	003.....
673088 Athena Collar 484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	185	128,426	1,252.7400	(7,510)	0	0	(26,150)	..	(26,150)	64	0	0	0	291	.....	003.....
673089 Athena Collar 484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	185	128,426	1,149.3000	16,657	0	0	44,193	..	44,193	2,435	0	0	0	291	.....	003.....
673090 Athena Collar 485 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	97	66,926	1,241.2500	(4,327)	0	0	(14,634)	..	(14,634)	(132)	0	0	0	152	.....	003.....
673091 Athena Collar 485 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....		06/15/2016	06/14/2017	97	66,926	1,149.3000	8,680	0	0	23,030	..	23,030	1,269	0	0	0	152	.....	003.....
673103 Athena Collar 486 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....		06/15/2016	06/14/2017	1,429	1,280,705	1,589.6900	157,830	0	0	283,229	..	283,229	108,905	0	0	0	2,903	.....	003.....
673104 Athena Collar 486 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....		06/15/2016	06/14/2017	1,429	1,280,705	1,732.7600	(63,586)	0	0	(104,593)	..	(104,593)	(50,295)	0	0	0	2,903	.....	003.....
673153 Athena Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	11,328	13,381,903	2,071.5000	1,069,999	0	0	3,317,253	..	3,317,253	1,011,222	0	0	0	30,330	.....	003.....
673154 Athena Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	11,328	13,381,903	2,278.6500	0	0	0	(1,179,276)	..	(1,179,276)	(495,688)	0	0	0	30,330	.....	003.....
673155 Athena Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	1,432	1,692,056	2,320.0800	0	0	0	(102,727)	..	(102,727)	(44,023)	0	0	0	3,835	.....	003.....
673156 Athena Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	1,432	1,692,056	2,071.5000	151,911	0	0	419,445	..	419,445	127,863	0	0	0	3,835	.....	003.....
673157 Athena Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	207	244,086	2,071.5000	24,524	0	0	60,507	..	60,507	18,445	0	0	0	553	.....	003.....
673158 Athena Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	207	244,086	2,382.2300	0	0	0	(6,799)	..	(6,799)	(2,565)	0	0	0	553	.....	003.....
673159 Athena Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	1,212	1,432,003	2,071.5000	106,215	0	0	354,981	..	354,981	108,211	0	0	0	3,246	.....	003.....
673160 Athena Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	1,212	1,432,003	2,257.9400	0	0	0	(147,249)	..	(147,249)	(60,452)	0	0	0	3,246	.....	003.....
673161 Athena Collar 491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	927	1,094,961	2,071.5000	98,304	0	0	271,431	..	271,431	82,742	0	0	0	2,482	.....	003.....
673162 Athena Collar 491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	927	1,094,961	2,320.0800	0	0	0	(66,477)	..	(66,477)	(28,488)	0	0	0	2,482	.....	003.....
673163 Athena Collar 492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	624	736,818	2,071.5000	58,915	0	0	182,650	..	182,650	55,679	0	0	0	1,670	.....	003.....
673164 Athena Collar 492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		06/15/2016	06/14/2017	624	736,818	2,278.6500	0	0	0	(64,932)	..	(64,932)	(27,293)	0	0	0	1,670	.....	003.....
681612 Athena Collar 493 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	1,170	1,049,074	1,650.1400	133,239	0	0	174,486	..	174,486	71,294	0	0	0	2,813	.....	003.....
681613 Athena Collar 493 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	1,170	1,049,074	1,798.6500	(55,999)	0	0	(43,978)	..	(43,978)	(18,273)	0	0	0	2,813	.....	003.....
681614 Athena Collar 494 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	70	63,020	1,650.1400	8,004	0	0	10,482	..	10,482	4,283	0	0	0	169	.....	003.....
681615 Athena Collar 494 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	70	63,020	1,815.1500	(3,016)	0	0	(2,050)	..	(2,050)	(782)	0	0	0	169	.....	003.....
681634 Athena Collar 495 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	1,888	1,308,525	1,205.3100	157,682	0	0	355,157	..	355,157	9,506	0	0	0	3,509	.....	003.....
681635 Athena Collar 495 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	1,888	1,308,525	1,301.7300	(73,469)	0	0	(198,556)	..	(198,556)	13,502	0	0	0	3,509	.....	003.....
681636 Athena Collar 496 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	165	114,410	1,205.3100	13,860	0	0	31,053	..	31,053	831	0	0	0	307	.....	003.....
681637 Athena Collar 496 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	165	114,410	1,313.7900	(5,735)	0	0	(15,817)	..	(15,817)	1,417	0	0	0	307	.....	003.....
681646 Athena Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	110	76,465	1,205.3100	9,263	0	0	20,754	..	20,754	556	0	0	0	205	.....	003.....
681647 Athena Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....		07/15/2016	07/14/2017	110	76,465	1,325.8400	(3,406)	0	0	(9,572)	..	(9,572)	1,102	0	0	0	205	.....	003.....
681703 Athena Collar 498 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNSX8D621K86.....		07/15/2016	07/15/2019	477	563,973	2,161.7400	112,073	0	0	162,997	..	162,997	26,759	0	0	0	4,268	.....	003.....
681704 Athena Collar 498 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNSX8D621K86.....		07/15/2016	07/15/2019	477	563,973	3,026.4400	(6,397)	0	0	(11,463)	..	(11,463)	(725)	0	0	0	4,268	.....	003.....
681805 Athena Collar 499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		07/15/2016	07/14/2017	990	1,170,026	2,161.7400	118,826	0	0	211,512	..	211,512	70,530	0	0	0	3,138	.....	003.....
681806 Athena Collar 499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		07/15/2016	07/14/2017	990	1,170,026	2,421.1500	(18,627)	0	0	(25,225)	..	(25,225)	(7,539)	0	0	0	3,138	.....	003.....
681807 Athena Collar 500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		07/15/2016	07/14/2017	1,322	1,561,310	2,161.7400	158,564	0	0	282,247	..	282,247	94,117	0	0	0	4,187	.....	003.....
681808 Athena Collar 500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....		07/15/2016	07/14/2017	1,322	1,561,310	2,421.1500	(24,856)	0	0	(33,661)	..	(33,661)	(10,060)	0	0	0	4,187	.....	003.....

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
681809 Athena Collar 501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	578	683,107	2,161,7400	69,375	0	0	123,489	..	123,489	41,178	0	0	0	1,832	.....	003.....
681810 Athena Collar 501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	578	683,107	2,377,9100	(16,250)	0	0	(26,347)	..	(26,347)	(10,007)	0	0	0	1,832	.....	003.....
681811 Athena Collar 502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	297	350,297	2,161,7400	35,576	0	0	63,325	..	63,325	21,116	0	0	0	939	.....	003.....
681812 Athena Collar 502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	297	350,297	2,486,0000	(2,885)	0	0	(2,636)	..	(2,636)	20	0	0	0	939	.....	003.....
681813 Athena Collar 503 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	709	837,216	2,161,7400	85,026	0	0	151,348	..	151,348	50,468	0	0	0	2,245	.....	003.....
681814 Athena Collar 503 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	709	837,216	2,356,3000	(23,899)	0	0	(41,236)	..	(41,236)	(16,367)	0	0	0	2,245	.....	003.....
681815 Athena Collar 504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	7,918	9,353,649	2,161,7400	949,941	0	0	1,690,913	..	1,690,913	563,847	0	0	0	25,084	.....	003.....
681816 Athena Collar 504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	07/15/2016	07/14/2017	7,918	9,353,649	2,377,9100	(222,511)	0	0	(360,770)	..	(360,770)	(137,025)	0	0	0	25,084	.....	003.....
685775 Athena Collar 505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,277	1,508,870	2,178,1500	156,348	0	0	262,155	..	262,155	84,160	0	0	0	4,605	.....	003.....
685776 Athena Collar 505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,277	1,508,870	2,374,1800	(44,512)	0	0	(73,510)	..	(73,510)	(26,514)	0	0	0	4,605	.....	003.....
685793 Athena Collar 506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2019	222	262,506	2,178,1500	53,555	0	0	74,474	..	74,474	12,081	0	0	0	2,022	.....	003.....
685794 Athena Collar 506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2019	222	262,506	3,049,4100	(3,257)	0	0	(5,335)	..	(5,335)	(323)	0	0	0	2,022	.....	003.....
685837 Athena Collar 507 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,006	901,638	1,704,2100	104,554	0	0	111,444	..	111,444	45,682	0	0	0	2,752	.....	003.....
685838 Athena Collar 507 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,006	901,638	1,857,5900	(38,908)	0	0	(18,521)	..	(18,521)	(4,108)	0	0	0	2,752	.....	003.....
685867 Athena Collar 508 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,395	967,003	1,231,1300	118,507	0	0	236,061	..	236,061	2,042	0	0	0	2,951	.....	003.....
685868 Athena Collar 508 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	1,395	967,003	1,329,6200	(54,254)	0	0	(126,848)	..	(126,848)	12,848	0	0	0	2,951	.....	003.....
685869 Athena Collar 509 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	119	82,178	1,231,1300	10,071	0	0	20,061	..	20,061	174	0	0	0	251	.....	003.....
685870 Athena Collar 509 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	08/16/2016	08/14/2017	119	82,178	1,341,9300	(4,089)	0	0	(9,768)	..	(9,768)	1,225	0	0	0	251	.....	003.....
685897 Athena Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	8,437	9,967,106	2,178,1500	1,038,339	0	0	1,731,713	..	1,731,713	555,934	0	0	0	30,420	.....	003.....
685898 Athena Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	8,437	9,967,106	2,395,9700	(253,616)	0	0	(386,566)	..	(386,566)	(131,777)	0	0	0	30,420	.....	003.....
685899 Athena Collar 511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	1,469	1,735,037	2,178,1500	180,750	0	0	301,450	..	301,450	96,775	0	0	0	5,295	.....	003.....
685900 Athena Collar 511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	1,469	1,735,037	2,439,5300	(30,387)	0	0	(39,648)	..	(39,648)	(10,341)	0	0	0	5,295	.....	003.....
685901 Athena Collar 512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	131	155,117	2,178,1500	16,160	0	0	26,951	..	26,951	8,652	0	0	0	473	.....	003.....
685902 Athena Collar 512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	131	155,117	2,504,8700	(1,430)	0	0	(1,428)	..	(1,428)	(38)	0	0	0	473	.....	003.....
685903 Athena Collar 513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	709	837,960	2,178,1500	87,296	0	0	145,590	..	145,590	46,739	0	0	0	2,558	.....	003.....
685904 Athena Collar 513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	709	837,960	2,395,9700	(21,322)	0	0	(32,500)	..	(32,500)	(11,079)	0	0	0	2,558	.....	003.....
685905 Athena Collar 514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	583	688,808	2,178,1500	71,758	0	0	119,676	..	119,676	38,420	0	0	0	2,102	.....	003.....
685906 Athena Collar 514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	08/16/2016	08/14/2017	583	688,808	2,439,5300	(12,064)	0	0	(15,740)	..	(15,740)	(4,106)	0	0	0	2,102	.....	003.....
694203 Athena Collar 515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/14/2017	1,826	1,265,038	1,227,0200	164,191	0	0	322,908	..	322,908	3,372	0	0	0	4,278	.....	003.....
694204 Athena Collar 515 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/14/2017	1,826	1,265,038	1,325,1800	(78,408)	0	0	(183,094)	..	(183,094)	14,158	0	0	0	4,278	.....	003.....
694207 Athena Collar 516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/14/2017	166	115,209	1,227,0200	14,953	0	0	29,408	..	29,408	307	0	0	0	390	.....	003.....
694208 Athena Collar 516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/14/2017	166	115,209	1,325,1800	(7,141)	0	0	(16,675)	..	(16,675)	1,289	0	0	0	390	.....	003.....
694212 Athena Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/16/2019	613	724,025	2,147,2600	147,525	0	0	220,854	..	220,854	34,570	0	0	0	5,681	.....	003.....
694213 Athena Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86..	09/15/2016	09/16/2019	613	724,025	3,006,1600	(9,212)	0	0	(18,727)	..	(18,727)	(1,474)	0	0	0	5,681	.....	003.....
694271 Athena Collar 518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	8,482	10,019,713	2,147,2600	1,127,320	0	0	2,015,151	..	2,015,151	582,644	0	0	0	33,887	.....	003.....
694272 Athena Collar 518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	8,482	10,019,713	2,361,9900	(317,802)	0	0	(628,606)	..	(628,606)	(213,418)	0	0	0	33,887	.....	003.....
694273 Athena Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	1,037	1,225,231	2,147,2600	137,851	0	0	246,417	..	246,417	71,247	0	0	0	4,144	.....	003.....
694274 Athena Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	1,037	1,225,231	2,404,9300	(27,459)	0	0	(52,347)	..	(52,347)	(16,275)	0	0	0	4,144	.....	003.....
694275 Athena Collar 520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	206	243,725	2,469,3500	(3,003)	0	0	(5,090)	..	(5,090)	(1,016)	0	0	0	824	.....	003.....
694276 Athena Collar 520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	206	243,725	2,147,2600	27,422	0	0	49,018	..	49,018	14,173	0	0	0	824	.....	003.....
694277 Athena Collar 521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	1,032	1,219,729	2,147,2600	137,232	0	0	245,310	..	245,310	70,927	0	0	0	4,125	.....	003.....
694278 Athena Collar 521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	1,032	1,219,729	2,340,5100	(45,404)	0	0	(90,416)	..	(90,416)	(31,124)	0	0	0	4,125	.....	003.....
694279 Athena Collar 522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	658	776,841	2,147,2600	87,403	0	0	156,237	..	156,237	45,173	0	0	0	2,627	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694280 Athena Collar 522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	658	776,841	2,361.9900	(24,640)	0	0	(48,737)	..	(48,737)	(16,547)	0	0	0	2,627	.....	003.....
694281 Athena Collar 523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	1,246	1,471,708	2,147.2600	165,582	0	0	295,988	..	295,988	85,579	0	0	0	4,977	.....	003.....
694282 Athena Collar 523 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	1,246	1,471,708	2,404.9300	(32,983)	0	0	(62,877)	..	(62,877)	(19,549)	0	0	0	4,977	.....	003.....
694293 Athena Collar 524 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	1,165	1,376,528	2,147.2600	154,873	0	0	276,845	..	276,845	80,045	0	0	0	4,656	.....	003.....
694294 Athena Collar 524 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	1,165	1,376,528	2,340.5100	(51,241)	0	0	(102,039)	..	(102,039)	(35,125)	0	0	0	4,656	.....	003.....
694340 Athena Collar 525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	99	68,900	1,227.0200	9,264	0	0	17,587	..	17,587	184	0	0	0	233	.....	003.....
694341 Athena Collar 525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/15/2016	09/14/2017	99	68,900	1,337.4600	(4,102)	0	0	(9,132)	..	(9,132)	875	0	0	0	233	.....	003.....
694368 Athena Collar 526 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/15/2016	09/14/2017	85	75,948	1,676.1700	8,792	0	0	11,908	..	11,908	4,422	0	0	0	257	.....	003.....
694369 Athena Collar 526 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/15/2016	09/14/2017	85	75,948	1,810.2600	(3,722)	0	0	(3,786)	..	(3,786)	(1,223)	0	0	0	257	.....	003.....
694374 Athena Collar 527 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/15/2016	09/14/2017	1,330	1,192,700	1,676.1700	138,070	0	0	186,998	..	186,998	69,450	0	0	0	4,034	.....	003.....
694375 Athena Collar 527 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/15/2016	09/14/2017	1,330	1,192,700	1,827.0300	(51,766)	0	0	(47,992)	..	(47,992)	(13,903)	0	0	0	4,034	.....	003.....
699827 Athena Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	399	276,580	1,210.1400	37,138	0	0	78,095	..	78,095	1,399	0	0	0	1,021	.....	003.....
699828 Athena Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	399	276,580	1,319.0500	(16,635)	0	0	(44,290)	..	(44,290)	2,370	0	0	0	1,021	.....	003.....
699835 Athena Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	1,174	813,707	1,210.1400	109,300	0	0	229,758	..	229,758	4,116	0	0	0	3,004	.....	003.....
699836 Athena Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	1,174	813,707	1,331.1500	(44,094)	0	0	(120,546)	..	(120,546)	8,042	0	0	0	3,004	.....	003.....
699846 Athena Collar 530 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2019	970	1,145,527	2,126.5000	230,882	0	0	366,777	..	366,777	56,000	0	0	0	9,128	.....	003.....
699847 Athena Collar 530 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2019	970	1,145,527	2,977.1000	(13,732)	0	0	(35,063)	..	(35,063)	(3,115)	0	0	0	9,128	.....	003.....
699848 Athena Collar 531 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2019	886	1,046,641	2,126.5000	210,951	0	0	335,115	..	335,115	51,166	0	0	0	8,340	.....	003.....
699849 Athena Collar 531 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/14/2019	886	1,046,641	2,977.1000	(12,547)	0	0	(32,037)	..	(32,037)	(2,846)	0	0	0	8,340	.....	003.....
699854 Athena Collar 532 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,073	1,267,192	2,126.5000	138,616	0	0	280,453	..	280,453	75,562	0	0	0	4,678	.....	003.....
699855 Athena Collar 532 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,073	1,267,192	2,381.6800	(25,228)	0	0	(76,640)	..	(76,640)	(24,103)	0	0	0	4,678	.....	003.....
699858 Athena Collar 533 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,292	1,526,629	2,126.5000	166,749	0	0	337,871	..	337,871	91,032	0	0	0	5,636	.....	003.....
699859 Athena Collar 533 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,292	1,526,629	2,317.8900	(52,706)	0	0	(143,778)	..	(143,778)	(46,724)	0	0	0	5,636	.....	003.....
699860 Athena Collar 534 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	2,113	2,496,051	2,126.5000	273,848	0	0	552,422	..	552,422	148,838	0	0	0	9,215	.....	003.....
699861 Athena Collar 534 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	2,113	2,496,051	2,339.1500	(72,562)	0	0	(205,367)	..	(205,367)	(66,832)	0	0	0	9,215	.....	003.....
699862 Athena Collar 535 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,728	2,041,617	2,126.5000	223,329	0	0	451,848	..	451,848	121,741	0	0	0	7,537	.....	003.....
699863 Athena Collar 535 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,728	2,041,617	2,381.6800	(40,645)	0	0	(123,478)	..	(123,478)	(38,833)	0	0	0	7,537	.....	003.....
699891 Athena Collar 536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	1,748	1,211,112	1,210.1400	157,296	0	0	341,969	..	341,969	6,126	0	0	0	4,471	.....	003.....
699892 Athena Collar 536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	1,748	1,211,112	1,306.9500	(75,869)	0	0	(208,938)	..	(208,938)	8,711	0	0	0	4,471	.....	003.....
699936 Athena Collar 537 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	977	1,154,417	2,126.5000	229,349	0	0	369,623	..	369,623	56,435	0	0	0	9,199	.....	003.....
699937 Athena Collar 537 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	977	1,154,417	3,189.7500	(3,096)	0	0	(16,929)	..	(16,929)	(617)	0	0	0	9,199	.....	003.....
700024 Athena Collar 538 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	601	538,874	1,656.9800	64,269	0	0	98,465	..	98,465	35,480	0	0	0	1,989	.....	003.....
700025 Athena Collar 538 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	601	538,874	1,822.6800	(21,339)	0	0	(28,813)	..	(28,813)	(10,260)	0	0	0	1,989	.....	003.....
700026 Athena Collar 539 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	684	613,537	1,656.9800	73,174	0	0	112,108	..	112,108	40,395	0	0	0	2,265	.....	003.....
700027 Athena Collar 539 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	684	613,537	1,789.5400	(31,214)	0	0	(45,532)	..	(45,532)	(17,259)	0	0	0	2,265	.....	003.....
700033 Athena Collar 540 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	179	160,688	1,656.9800	19,165	0	0	29,362	..	29,362	10,580	0	0	0	593	.....	003.....
700034 Athena Collar 540 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	179	160,688	1,822.6800	(6,363)	0	0	(8,592)	..	(8,592)	(3,060)	0	0	0	593	.....	003.....
700036 Athena Collar 541 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	956	857,003	1,656.9800	102,211	0	0	156,595	..	156,595	56,425	0	0	0	3,164	.....	003.....
700037 Athena Collar 541 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/17/2016	10/16/2017	956	857,003	1,806.1100	(38,057)	0	0	(54,318)	..	(54,318)	(20,073)	0	0	0	3,164	.....	003.....
700080 Athena Collar 542 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	10/17/2016	10/16/2017	13,686	16,168,493	2,126.5000	1,303,856	0	0	3,578,387	..	3,578,387	964,119	0	0	0	59,692	.....	003.....
700081 Athena Collar 542 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	10/17/2016	10/16/2017	13,686	16,168,493	2,339.1500	0	0	0	(1,330,293)	..	(1,330,293)	(432,915)	0	0	0	59,692	.....	003.....
700082 Athena Collar 543 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	1,776	1,230,581	1,210.1400	159,825	0	0	347,466	..	347,466	6,225	0	0	0	4,543		003.....

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QE06.55

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	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)
700083 Athena Collar 543 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	1,776	1,230,581	1,306.9500	(77,089)	0	0	(212,297)	..	(212,297)	8,851	0	0	0	4,543	.....	003.....
706455 Athena Collar 544 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	92	108,904	2,180.3900	11,931	0	0	20,474	..	20,474	5,649	0	0	0	430	.....	003.....
706456 Athena Collar 544 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	92	108,904	2,496.5500	(1,268)	0	0	(2,742)	..	(2,742)	(517)	0	0	0	430	.....	003.....
706486 Athena Collar 545 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	1,011	906,494	1,629.8100	102,176	0	0	195,029	..	195,029	67,667	0	0	0	3,582	.....	003.....
706487 Athena Collar 545 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	1,011	906,494	1,768.3400	(39,552)	0	0	(90,257)	..	(90,257)	(36,191)	0	0	0	3,582	.....	003.....
706488 Athena Collar 546 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	101	90,760	1,629.8100	10,230	0	0	19,527	..	19,527	6,775	0	0	0	359	.....	003.....
706489 Athena Collar 546 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	101	90,760	1,784.6400	(3,465)	0	0	(7,999)	..	(7,999)	(3,222)	0	0	0	359	.....	003.....
706522 Athena Collar 547 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.	11/15/2016	11/14/2019	1,244	1,469,392	2,180.3900	302,931	0	0	432,060	..	432,060	65,993	0	0	0	11,903	.....	003.....
706523 Athena Collar 547 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.	11/15/2016	11/14/2019	1,244	1,469,392	2,943.5300	(22,238)	0	0	(53,971)	..	(53,971)	(5,251)	0	0	0	11,903	.....	003.....
706540 Athena Collar 548 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	1,722	1,193,122	1,302.1400	168,867	0	0	221,096	..	221,096	(6,062)	0	0	0	4,715	.....	003.....
706541 Athena Collar 548 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	1,722	1,193,122	1,399.8000	(87,079)	0	0	(115,824)	..	(115,824)	15,539	0	0	0	4,715	.....	003.....
706542 Athena Collar 549 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	169	117,077	1,302.1400	16,570	0	0	21,695	..	21,695	(595)	0	0	0	463	.....	003.....
706543 Athena Collar 549 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	169	117,077	1,412.8300	(7,724)	0	0	(10,245)	..	(10,245)	1,595	0	0	0	463	.....	003.....
706587 Athena Collar 550 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	61	72,061	2,180.3900	7,892	0	0	13,547	..	13,547	3,738	0	0	0	285	.....	003.....
706588 Athena Collar 550 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	61	72,061	2,365.7200	(2,692)	0	0	(5,402)	..	(5,402)	(1,655)	0	0	0	285	.....	003.....
706700 Athena Collar 551 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	1,042	1,231,537	2,180.3900	108,195	0	0	231,525	..	231,525	63,883	0	0	0	4,867	.....	003.....
706701 Athena Collar 551 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	1,042	1,231,537	2,431.1300	0	0	0	(56,452)	..	(56,452)	(15,245)	0	0	0	4,867	.....	003.....
706702 Athena Collar 552 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	629	743,365	2,180.3900	58,035	0	0	139,750	..	139,750	38,560	0	0	0	2,938	.....	003.....
706703 Athena Collar 552 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	629	743,365	2,387.5300	0	0	0	(47,871)	..	(47,871)	(14,320)	0	0	0	2,938	.....	003.....
706704 Athena Collar 553 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	670	791,045	2,180.3900	69,496	0	0	148,714	..	148,714	41,033	0	0	0	3,126	.....	003.....
706705 Athena Collar 553 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	670	791,045	2,431.1300	0	0	0	(36,260)	..	(36,260)	(9,792)	0	0	0	3,126	.....	003.....
706706 Athena Collar 554 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	1,255	1,482,938	2,180.3900	107,016	0	0	278,787	..	278,787	76,924	0	0	0	5,860	.....	003.....
706707 Athena Collar 554 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	1,255	1,482,938	2,365.7200	0	0	0	(111,165)	..	(111,165)	(34,067)	0	0	0	5,860	.....	003.....
706708 Athena Collar 555 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	8,830	10,431,494	2,180.3900	814,398	0	0	1,961,085	..	1,961,085	541,108	0	0	0	41,223	.....	003.....
706709 Athena Collar 555 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	8,830	10,431,494	2,387.5300	0	0	0	(671,766)	..	(671,766)	(200,944)	0	0	0	41,223	.....	003.....
716609 Athena Collar 556 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.	12/15/2016	12/14/2017	835	748,707	1,664.3600	80,064	0	0	144,232	..	144,232	52,720	0	0	0	3,147	.....	003.....
716610 Athena Collar 556 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.	12/15/2016	12/14/2017	835	748,707	1,805.8300	(29,329)	0	0	(64,288)	..	(64,288)	(27,683)	0	0	0	3,147	.....	003.....
716719 Athena Collar 557 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	7,210	8,518,005	2,262.0300	681,759	0	0	1,194,792	..	1,194,792	341,821	0	0	0	35,807	.....	003.....
716720 Athena Collar 557 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	7,210	8,518,005	2,476.9200	0	0	0	(309,799)	..	(309,799)	(69,040)	0	0	0	35,807	.....	003.....
716721 Athena Collar 558 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	1,375	1,624,218	2,262.0300	129,998	0	0	227,824	..	227,824	65,179	0	0	0	6,828	.....	003.....
716722 Athena Collar 558 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	1,375	1,624,218	2,476.9200	0	0	0	(59,073)	..	(59,073)	(13,165)	0	0	0	6,828	.....	003.....
716723 Athena Collar 559 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	824	974,009	2,262.0300	72,362	0	0	136,621	..	136,621	39,086	0	0	0	4,094	.....	003.....
716724 Athena Collar 559 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	824	974,009	2,454.3000	0	0	0	(42,705)	..	(42,705)	(10,490)	0	0	0	4,094	.....	003.....
716854 Athena Collar 560 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	12/12																	

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
716914 Athena Collar 565 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	12/15/2016	12/14/2017	169	199,502	2,262.0300	33,775	0	0	27,983	..	27,983	8,006	0	0	0	839	003.....	003.....
716915 Athena Collar 565 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	12/15/2016	12/14/2017	169	199,502	2,590.0300	(13,911)	0	0	(2,506)	..	(2,506)	(128)	0	0	0	839	003.....	003.....
722366 Athena Collar 566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	240	283,915	2,271.8900	0	30,852	0	39,955	..	39,955	9,103	0	0	0	1,268	003.....	003.....
722367 Athena Collar 566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	240	283,915	2,601.3100	0	(2,962)	0	(4,184)	..	(4,184)	(1,222)	0	0	0	1,268	003.....	003.....
722450 Athena Collar 567 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,215	1,435,693	2,271.8900	0	156,411	0	202,044	..	202,044	45,632	0	0	0	6,410	003.....	003.....
722451 Athena Collar 567 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,215	1,435,693	2,465.0000	0	(48,897)	0	(66,487)	..	(66,487)	(17,590)	0	0	0	6,410	003.....	003.....
722471 Athena Collar 568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,854	1,284,869	1,358.5600	0	198,289	0	189,732	..	189,732	(8,557)	0	0	0	5,736	003.....	003.....
722472 Athena Collar 568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,854	1,284,869	1,460.4500	0	(106,823)	0	(94,367)	..	(94,367)	12,455	0	0	0	5,736	003.....	003.....
722473 Athena Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	149	103,034	1,358.5600	0	15,906	0	15,215	..	15,215	(691)	0	0	0	460	003.....	003.....
722474 Athena Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	149	103,034	1,474.0300	0	(7,799)	0	(6,791)	..	(6,791)	1,009	0	0	0	460	003.....	003.....
722480 Athena Collar 570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	78	54,068	1,358.5600	0	8,344	0	7,984	..	7,984	(360)	0	0	0	241	003.....	003.....
722481 Athena Collar 570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	78	54,068	1,460.4500	0	(4,495)	0	(3,971)	..	(3,971)	524	0	0	0	241	003.....	003.....
722508 Athena Collar 571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	8,334	9,844,970	2,271.8900	0	1,059,983	0	1,385,474	..	1,385,474	325,491	0	0	0	43,953	003.....	003.....
722509 Athena Collar 571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	8,334	9,844,970	2,487.7200	0	(268,375)	0	(383,388)	..	(383,388)	(115,013)	0	0	0	43,953	003.....	003.....
722510 Athena Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,348	1,592,730	2,271.8900	0	171,636	0	224,143	..	224,143	52,507	0	0	0	7,111	003.....	003.....
722511 Athena Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,348	1,592,730	2,533.1600	0	(29,305)	0	(42,853)	..	(42,853)	(13,548)	0	0	0	7,111	003.....	003.....
722512 Athena Collar 573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	880	1,039,460	2,271.8900	0	111,916	0	146,282	..	146,282	34,366	0	0	0	4,641	003.....	003.....
722513 Athena Collar 573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	880	1,039,460	2,487.7200	0	(28,336)	0	(40,479)	..	(40,479)	(12,143)	0	0	0	4,641	003.....	003.....
722514 Athena Collar 574 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,573	1,858,445	2,271.8900	0	200,270	0	261,537	..	261,537	61,267	0	0	0	8,297	003.....	003.....
722515 Athena Collar 574 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,573	1,858,445	2,533.1600	0	(34,194)	0	(50,002)	..	(50,002)	(15,809)	0	0	0	8,297	003.....	003.....
722524 Athena Collar 575 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	1,089	1,286,975	2,271.8900	0	287,570	0	327,797	..	327,797	40,227	0	0	0	10,752	003.....	003.....
722525 Athena Collar 575 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	1,089	1,286,975	3,067.0500	0	(30,101)	0	(36,510)	..	(36,510)	(6,409)	0	0	0	10,752	003.....	003.....
722526 Athena Collar 576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	51	59,799	2,271.8900	0	13,363	0	15,231	..	15,231	1,869	0	0	0	500	003.....	003.....
722527 Athena Collar 576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	51	59,799	3,294.2400	0	(615)	0	(811)	..	(811)	(197)	0	0	0	500	003.....	003.....
722549 Athena Collar 577 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,341	1,202,067	1,725.0100	0	138,781	0	180,160	..	180,160	41,380	0	0	0	5,367	003.....	003.....
722550 Athena Collar 577 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,341	1,202,067	1,871.6400	0	(50,886)	0	(69,511)	..	(69,511)	(18,625)	0	0	0	5,367	003.....	003.....
722551 Athena Collar 578 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	82	73,278	1,725.0100	0	8,460	0	10,983	..	10,983	2,523	0	0	0	327	003.....	003.....
722552 Athena Collar 578 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	82	73,278	1,888.8900	0	(2,679)	0	(3,694)	..	(3,694)	(1,015)	0	0	0	327	003.....	003.....
727094 Athena Collar 579 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	1,310	907,525	1,404.2100	0	140,039	0	106,813	..	106,813	(33,227)	0	0	0	4,249	003.....	003.....
727095 Athena Collar 579 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	1,310	907,525	1,509.5200	0	(73,798)	0	(49,646)	..	(49,646)	24,152	0	0	0	4,249	003.....	003.....
727098 Athena Collar 580 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	1,129	1,333,603	2,349.2500	0	140,071	0	137,316	..	137,316	(2,755)	0	0	0	6,243	003.....	003.....
727099 Athena Collar 580 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	1,129	1,333,603	2,619.4100	0	(22,161)	0	(20,689)	..	(20,689)	1,472	0	0	0	6,243	003.....	003.....
727100 Athena Collar 581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	98	115,660	2,349.2500	0	12,162	0	11,909	..	11,909	(253)	0	0	0	541	003.....	003.....
727101 Athena Collar 581 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	98	115,660	2,689.8900	0	(993)	0	(965)	..	(965)	28	0	0	0	541	003.....	003.....
727102 Athena Collar 582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	921	1,087,701	2,349.2500	0	114,244	0	111,996	..	111,996	(2,247)	0	0	0	5,092	003.....	003.....
727103 Athena Collar 582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/15/2017	02/14/2018	921	1,087,701	2,619.4100	0	(18,075)	0	(16,874)	..	(16,874)	1,201	0	0	0	5,092	003.....	003.....
727110 Athena Collar 583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	6,706	7,922,668	2,349.2500	0	836,750	0	815,767	..	815,767	(20,984)	0	0	0	37,091	003.....	003.....
727111 Athena Collar 583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	6,706	7,922,668	2,572.4300	0	(203,237)	0	(182,465)	..	(182,465)	20,773	0	0	0	37,091	003.....	003.....
727112 Athena Collar 584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	1,053	1,244,093	2,349.2500	0	131,394	0	128,099	..	128,099	(3,295)	0	0	0	5,824	003.....	003.....
727113 Athena Collar 584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	1,053	1,244,093	2,548.9400	0	(38,644)	0	(34,613)	..	(34,613)	4,031	0	0	0	5,824	003.....	003.....
727114 Athena Collar 585 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	586	692,448	2,349.2500	0	73,133	0	71,299	..	71,299	(1,834)	0	0	0	3,242	003.....	003.....
727115 Athena Collar 585 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	586	692,448	2,572.4300	0	(17,763)	0	(15,948)	..	(15,948)	1,816	0	0	0	3,242	003.....	003.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
727197 Athena Collar 586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2018	137	95,243	1,404.2100	0	14,429	0	11,210	..	11,210	(3,220)	0	0	0	446	.....	003.....
727198 Athena Collar 586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2018	137	95,243	1,523.5600	0	(6,774)	0	(4,636)	..	(4,636)	2,137	0	0	0	446	.....	003.....
727205 Athena Collar 587 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2020	1,142	1,349,192	2,349.2500	0	301,575	0	299,893	..	299,893	(1,683)	0	0	0	11,442	.....	003.....
727206 Athena Collar 587 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2020	1,142	1,349,192	3,171.4900	0	(27,102)	0	(30,096)	..	(30,096)	(2,993)	0	0	0	11,442	.....	003.....
727220 Athena Collar 588 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	65	57,920	1,749.0000	0	6,554	0	7,993	..	7,993	1,439	0	0	0	271	.....	003.....
727221 Athena Collar 588 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	02/15/2017	02/14/2018	65	57,920	1,915.1600	0	(1,865)	0	(2,660)	..	(2,660)	(795)	0	0	0	271	.....	003.....
727252 Athena Collar 589 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/15/2017	02/14/2018	1,045	936,981	1,749.0000	0	109,954	0	129,296	..	129,296	19,342	0	0	0	4,387	.....	003.....
727253 Athena Collar 589 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/15/2017	02/14/2018	1,045	936,981	1,897.6600	0	(40,344)	0	(49,256)	..	(49,256)	(8,913)	0	0	0	4,387	.....	003.....
736524 Athena Collar 590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	1,127	1,331,794	2,385.2600	0	309,423	0	280,848	..	280,848	(28,576)	0	0	0	11,460	.....	003.....
736525 Athena Collar 590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	1,127	1,331,794	3,220.1000	0	(29,200)	0	(28,132)	..	(28,132)	1,068	0	0	0	11,460	.....	003.....
736526 Athena Collar 591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	55	65,376	2,385.2600	0	15,168	0	13,787	..	13,787	(1,382)	0	0	0	563	.....	003.....
736527 Athena Collar 591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	55	65,376	3,458.6300	0	(613)	0	(664)	..	(664)	(51)	0	0	0	563	.....	003.....
736566 Athena Collar 592 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	03/15/2017	03/14/2018	846	758,331	1,768.5500	0	86,772	0	98,574	..	98,574	11,802	0	0	0	3,702	.....	003.....
736567 Athena Collar 592 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86....	03/15/2017	03/14/2018	846	758,331	1,918.8800	0	(31,712)	0	(37,664)	..	(37,664)	(5,952)	0	0	0	3,702	.....	003.....
736603 Athena Collar 593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,368	948,114	1,382.8300	0	138,683	0	133,435	..	133,435	(5,248)	0	0	0	4,629	.....	003.....
736604 Athena Collar 593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,368	948,114	1,486.5400	0	(70,761)	0	(67,961)	..	(67,961)	2,800	0	0	0	4,629	.....	003.....
736605 Athena Collar 594 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	11,338	13,394,717	2,385.2600	0	1,488,832	0	1,212,669	..	1,212,669	(276,163)	0	0	0	65,395	.....	003.....
736606 Athena Collar 594 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	11,338	13,394,717	2,611.8600	0	(371,865)	0	(265,055)	..	(265,055)	106,810	0	0	0	65,395	.....	003.....
736607 Athena Collar 595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	78	91,626	2,385.2600	0	10,184	0	8,295	..	8,295	(1,889)	0	0	0	447	.....	003.....
736608 Athena Collar 595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	78	91,626	2,731.1200	0	(879)	0	(659)	..	(659)	220	0	0	0	447	.....	003.....
736609 Athena Collar 596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,322	1,561,602	2,385.2600	0	173,573	0	141,377	..	141,377	(32,196)	0	0	0	7,624	.....	003.....
736610 Athena Collar 596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,322	1,561,602	2,588.0100	0	(52,498)	0	(37,332)	..	(37,332)	15,166	0	0	0	7,624	.....	003.....
736611 Athena Collar 597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	711	840,482	2,385.2600	0	93,420	0	76,092	..	76,092	(17,328)	0	0	0	4,103	.....	003.....
736612 Athena Collar 597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	711	840,482	2,611.8600	0	(23,334)	0	(16,631)	..	(16,631)	6,702	0	0	0	4,103	.....	003.....
736613 Athena Collar 598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	691	816,213	2,385.2600	0	90,723	0	73,895	..	73,895	(16,828)	0	0	0	3,985	.....	003.....
736614 Athena Collar 598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	691	816,213	2,659.5600	0	(15,409)	0	(10,812)	..	(10,812)	4,596	0	0	0	3,985	.....	003.....
736659 Athena Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	195	134,801	1,382.8300	0	20,509	0	18,971	..	18,971	(1,537)	0	0	0	658	.....	003.....
736660 Athena Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	195	134,801	1,500.3700	0	(9,835)	0	(8,710)	..	(8,710)	1,125	0	0	0	658	.....	003.....
736661 Athena Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	100	69,154	1,382.8300	0	10,521	0	9,733	..	9,733	(789)	0	0	0	338	.....	003.....
736662 Athena Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	100	69,154	1,486.5400	0	(5,550)	0	(4,957)	..	(4,957)	593	0	0	0	338	.....	003.....
736801 Athena Collar 601 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,238	1,462,052	2,385.2600	0	162,508	0	132,365	..	132,365	(30,144)	0	0	0	7,138	.....	003.....
736802 Athena Collar 601 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573....	03/15/2017	03/14/2018	1,238	1,462,052	2,659.5600	0	(27,601)	0	(19,367)	..	(19,367)	8,234	0	0	0	7,138	.....	003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....											51,728,230	31,722,640	0	349,874,445	XX	349,874,445	102,975,064	0	0	0	35,830,537	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											190,570,278	31,722,640	0	382,800,313	XX	382,800,313	91,046,564	0	0	0	44,271,125	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											138,842,048	0	0	32,925,868	XX	32,925,868	(11,928,500)	0	0	0	8,440,588	XXX	XXX
0409999. Total-Purchased Options-Collars.....											51,728,230	31,722,640	0	349,874,445	XX	349,874,445	102,975,064	0	0	0	35,830,537	XXX	XXX
0429999. Total-Purchased Options.....											190,570,278	31,722,640	0	382,800,313	XX	382,800,313	91,046,564	0	0	0	44,271,125	XXX	XXX
Written Options - Hedging Other - Collars																							
342852 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	04/17/2012	04/18/2017	6,010	0	973.5500	(919,631)	0	0	(0)	..	(0)	1,129	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													

QE06.57

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

QE06.58

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
342930 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...1,644	...3,885,259	2,266.9714	(77,912)	0	0	(161,471)	..	(161,471)	(81,889)	0	0	0	4,314	.....	003.....
342931 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...9,085	0	1,112.6240	0	0	0	(3)	..	(3)	3,797	0	0	0	0	.....	003.....
342932 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...9,085	0	1,390.7800	0	0	0	8,827,545	..	8,827,545	...1,176,940	0	0	0	0	.....	003.....
342933 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...9,085	...21,464,910	1,849.7374	(430,439)	0	0	(4,660,236)	..	(4,660,236)	..(1,090,189)	0	0	0	23,834	.....	003.....
342957 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...65	0	1,251.7020	(1,548)	0	0	(0)	..	(0)	41	0	0	0	0	.....	003.....
342958 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...65	...154,595	1,390.7800	0	0	0	63,578	..	63,578	8,477	0	0	0	172	.....	003.....
342959 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...127	0	1,112.6240	0	0	0	(0)	..	(0)	53	0	0	0	0	.....	003.....
342960 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...127	0	1,390.7800	0	0	0	122,964	..	122,964	...16,394	0	0	0	0	.....	003.....
342961 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...127	...298,997	2,086.1700	(1,153)	0	0	(35,027)	..	(35,027)	..(12,417)	0	0	0	332	.....	003.....
342962 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...186	0	973.5460	0	0	0	(0)	..	(0)	35	0	0	0	0	.....	003.....
342963 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...186	0	1,390.7800	0	0	0	180,952	..	180,952	...24,126	0	0	0	0	.....	003.....
342964 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...186	...440,000	1,808.0140	(1,697)	0	0	(103,294)	..	(103,294)	..(22,743)	0	0	0	489	.....	003.....
342972 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...2,681	0	729.5670	0	0	0	(12)	..	(12)	...1,045	0	0	0	0	.....	003.....
342973 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...2,681	0	810.6300	0	0	0	1,542,833	..	1,542,833	...83,176	0	0	0	0	.....	003.....
342974 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...2,681	...3,715,140	1,588.8348	(74,039)	0	0	(27)	..	(27)	...4,354	0	0	0	4,125	.....	003.....
342975 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...15,564	0	648.5040	0	0	0	(5)	..	(5)	...3,288	0	0	0	0	.....	003.....
342976 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...15,564	0	810.6300	0	0	0	8,958,090	..	8,958,090	...482,940	0	0	0	0	.....	003.....
342977 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...15,564	...21,571,066	1,264.5828	(429,890)	0	0	(1,906,086)	..	(1,906,086)	..(29,455)	0	0	0	23,951	.....	003.....
342980 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...10,727	0	810.6300	0	0	0	6,174,174	..	6,174,174	...332,856	0	0	0	0	.....	003.....
342981 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...10,727	0	1,102.4568	(296,292)	0	0	(3,045,765)	..	(3,045,765)	..(247,235)	0	0	0	0	.....	003.....
342979 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...10,727	...14,867,400	567.4410	0	0	0	(0)	..	(0)	...876	0	0	0	...16,508	.....	003.....
342986 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...112	0	810.6300	0	0	0	64,610	..	64,610	...3,483	0	0	0	0	.....	003.....
342985 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...112	0	648.5040	0	0	0	(0)	..	(0)	...24	0	0	0	0	.....	003.....
342987 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...112	...155,581	1,418.6025	(596)	0	0	(480)	..	(480)	...2,686	0	0	0	...173	.....	003.....
342989 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...320	0	810.6300	0	0	0	183,891	..	183,891	...9,914	0	0	0	0	.....	003.....
342990 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...320	0	1,199.7324	(1,697)	0	0	(59,687)	..	(59,687)	..(4,211)	0	0	0	0	.....	003.....
342988 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		04/17/2012	04/18/2017	...320	...442,808	567.4410	0	0	0	(0)	..	(0)	...26	0	0	0	...492	.....	003.....
346305 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...1,660	0	1,197.5900	0	0	0	(153)	..	(153)	...1,473	0	0	0	0	.....	003.....
346306 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...1,660	0	1,330.6600	0	0	0	1,709,455	..	1,709,455	...215,493	0	0	0	0	.....	003.....
346307 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...1,660	...3,922,299	2,408.4900	(80,647)	0	0	(19,576)	..	(19,576)	..(2,560)	0	0	0	6,886	.....	003.....
346308 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...7,503	0	1,064.5300	0	0	0	(206)	..	(206)	...4,166	0	0	0	0	.....	003.....
346309 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...7,503	0	1,330.6600	0	0	0	7,726,211	..	7,726,211	...973,962	0	0	0	0	.....	003.....
346310 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...7,503	...17,727,592	1,796.3900	(364,498)	0	0	(4,238,513)	..	(4,238,513)	..(897,162)	0	0	0	...31,123	.....	003.....
346311 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...6,047	0	931.4600	0	0	0	(33)	..	(33)	...1,511	0	0	0	0	.....	003.....
346312 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...6,047	0	1,330.6600	0	0	0	6,227,245	..	6,227,245	...785,003	0	0	0	0	.....	003.....
346313 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...6,047	...14,288,254	1,610.1000	(293,781)	0	0	(4,540,544)	..	(4,540,544)	..(765,875)	0	0	0	...25,085	.....	003.....
346325 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...28	0	1,064.5300	0	0	0	(1)	..	(1)	...15	0	0	0	0	.....	003.....
346326 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...28	0	1,330.6600	0	0	0	28,633	..	28,633	...3,609	0	0	0	0	.....	003.....
346327 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...28	...65,698	2,075.8300	(333)	0	0	(7,992)	..	(7,992)	..(2,603)	0	0	0	115	.....	003.....
346328 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...292	0	931.4600	0	0	0	(2)	..	(2)	...73	0	0	0	0	.....	003.....
346329 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...292	0	1,330.6600	0	0	0	300,258	..	300,258	...37,850	0	0	0	0	.....	003.....
346330 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		05/15/2012	05/15/2017	...292	...688,934	1,743.1600	(3,496)	0	0	(180,201)	..	(180,201)	(35,651)	0	0	0	...1,210	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.59

1	2	3	4	5		6	7	8	9	10		11	12	13	14	15	16	17	18	19	20	21	22	23
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SCHEDULE DB - PART A - SECTION 1

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

QE06.60

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
355791 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	06/15/2012	06/14/2017	...3,223	0	771.3200	0	0	0	1,977,237	..	1,977,237	98,762	0	0	0	0	0	003.....
355792 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	06/15/2012	06/14/2017	...3,223	4,466,884	1,936.0132	(102,249)	0	0	(35)	..	(35)	217	0	0	0	10,124	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	1,540,849	..	1,540,849	81,877	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	(2,007)	..	(2,007)	4,050	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	3,649,211	1,598.9000	(102,324)	0	0	(4,412)	..	(4,412)	10,528	0	0	0	9,786	0	003.....
360801 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...20,138	0	799.4500	0	0	0	11,784,045	..	11,784,045	626,118	0	0	0	0	0	003.....
360800 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...20,138	0	639.5600	0	0	0	(7,860)	..	(7,860)	26,657	0	0	0	0	0	003.....
360802 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...20,138	27,909,096	1,231.1500	(782,547)	0	0	(3,317,713)	..	(3,317,713)	(36,484)	0	0	0	74,845	0	003.....
360804 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...11,530	0	799.4500	0	0	0	6,747,334	..	6,747,334	358,504	0	0	0	0	0	003.....
360803 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...11,530	0	559.6200	0	0	0	(1,889)	..	(1,889)	9,133	0	0	0	0	0	003.....
360805 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...11,530	15,980,249	1,071.2600	(448,072)	0	0	(3,636,731)	..	(3,636,731)	(212,637)	0	0	0	42,855	0	003.....
360813 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...96	0	799.4500	0	0	0	56,362	..	56,362	2,995	0	0	0	0	0	003.....
360812 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...96	133,486	719.5100	0	0	0	(73)	..	(73)	148	0	0	0	358	0	003.....
360815 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...108	0	799.4500	0	0	0	62,950	..	62,950	3,345	0	0	0	0	0	003.....
360814 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...108	0	639.5600	0	0	0	(42)	..	(42)	142	0	0	0	0	0	003.....
360816 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...108	149,089	1,391.0400	(1,820)	0	0	(4,808)	..	(4,808)	1,658	0	0	0	400	0	003.....
360818 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...161	0	799.4500	0	0	0	94,425	..	94,425	5,017	0	0	0	0	0	003.....
360817 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...161	0	559.6200	0	0	0	(26)	..	(26)	128	0	0	0	0	0	003.....
360819 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...161	223,633	1,167.2000	(2,730)	0	0	(36,047)	..	(36,047)	(1,521)	0	0	0	600	0	003.....
360766 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...9,889	0	1,363.6700	0	0	0	9,819,034	..	9,819,034	...1,283,819	0	0	0	0	0	003.....
360773 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...9,889	0	1,813.6800	(655,574)	0	0	(5,399,548)	..	(5,399,548)	...(1,108,844)	0	0	0	0	0	003.....
360765 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...9,889	23,366,093	1,090.9400	0	0	0	(1,480)	..	(1,480)	12,858	0	0	0	62,662	0	003.....
360769 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...8,307	0	1,363.6700	0	0	0	8,247,814	..	8,247,814	...1,078,385	0	0	0	0	0	003.....
360764 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...8,307	0	1,609.1300	(550,671)	0	0	(6,218,614)	..	(6,218,614)	...(1,030,646)	0	0	0	0	0	003.....
360768 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...8,307	19,627,103	954.5700	0	0	0	(462)	..	(462)	5,371	0	0	0	52,635	0	003.....
360779 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...58	0	1,363.6700	0	0	0	57,519	..	57,519	7,521	0	0	0	0	0	003.....
360780 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...58	0	2,059.1400	(1,672)	0	0	(17,865)	..	(17,865)	(5,092)	0	0	0	0	0	003.....
360778 SCS Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...58	136,877	1,090.9400	0	0	0	(9)	..	(9)	75	0	0	0	367	0	003.....
360785 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...212	0	1,363.6700	0	0	0	210,418	..	210,418	27,512	0	0	0	0	0	003.....
360786 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...212	0	1,745.5000	(6,116)	0	0	(129,984)	..	(129,984)	(24,763)	0	0	0	0	0	003.....
360784 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/17/2012	07/14/2017	...212	500,727	954.5700	0	0	0	(12)	..	(12)	137	0	0	0	1,343	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	2,643,047	..	2,643,047	345,585	0	0	0	0	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	(716)	..	(716)	5,589	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	6,289,405	2,359.1500	(176,490)	0	0	(150,241)	..	(150,241)	(59,398)	0	0	0	16,867	0	003.....
360845 SCS Collar 407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/17/2012	07/14/2017	...155	0	1,363.6700	0	0	0	154,360	..	154,360	20,183	0	0	0	0	0	003.....
360844 SCS Collar 407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/17/2012	07/14/2017	...155	367,316	1,227.3000	(7,632)	0	0	(42)	..	(42)	326	0	0	0	985	0	003.....
364814 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...2,878	0	804.2600	0	0	0	1,671,873	..	1,671,873	93,186	0	0	0	0	0	003.....
364815 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...2,878	0	1,592.4300	(101,234)	0	0	(9,846)	..	(9,846)	14,915	0	0	0	0	0	003.....
364813 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...2,878	3,989,263	723.8300	0	0	0	(4,029)	..	(4,029)	2,925	0	0	0	12,175	0	003.....
364817 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...21,039	0	804.2600	0	0	0	12,220,203	..	12,220,203	681,126	0	0	0	0	0	003.....
364818 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...21,039	0	1,238.5600	(739,949)	0	0	(3,424,536)	..	(3,424,536)	(12,890)	0	0	0	0	0	003.....
364816 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	...21,039	29,158,670	643.4100	0	0	0	(14,328)	..	(14,328)	20,037	0	0	0	88,994	0	003.....

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 at Inception and at Year-end (b)
364820 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..15,342	0	804.2600	0	0	0	8,911,122	..	8,911,122	496,685	0	0	0	0	0	003.....
364821 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..15,342	0	1,077.7100	(539,580)	0	0	(4,763,243)	..	(4,763,243)	(258,685)	0	0	0	0	0	003.....
364819 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..15,342	..21,262,859	562.9800	0	0	0	(4,416)	..	(4,416)	9,012	0	0	0	64,896	0	003.....
364829 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	154	0	804.2600	0	0	0	89,552	..	89,552	4,991	0	0	0	0	0	003.....
364830 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	154	0	1,399.4100	(2,014)	0	0	(7,380)	..	(7,380)	2,151	0	0	0	0	0	003.....
364828 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	154	213,680	643.4100	0	0	0	(105)	..	(105)	147	0	0	0	652	0	003.....
364832 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	193	0	804.2600	0	0	0	111,940	..	111,940	6,239	0	0	0	0	0	003.....
364833 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	193	0	1,174.2200	(2,517)	0	0	(42,369)	..	(42,369)	(1,498)	0	0	0	0	0	003.....
364831 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	193	267,100	562.9800	0	0	0	(55)	..	(55)	113	0	0	0	815	0	003.....
364749 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	1,732	0	1,405.5300	0	0	0	1,645,120	..	1,645,120	222,538	0	0	0	0	0	003.....
364748 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	1,732	0	1,264.9800	0	0	0	(816)	..	(816)	5,301	0	0	0	0	0	003.....
364753 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	1,732	..4,093,278	2,291.0100	(106,476)	0	0	(196,028)	..	(196,028)	(72,067)	0	0	0	12,493	0	003.....
364762 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	8,269	0	1,405.5300	0	0	0	7,852,658	..	7,852,658	1,062,243	0	0	0	0	0	003.....
364761 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	8,269	0	1,124.4200	0	0	0	(2,463)	..	(2,463)	16,275	0	0	0	0	0	003.....
364772 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	8,269	..19,538,461	1,855.3000	(508,242)	0	0	(4,182,867)	..	(4,182,867)	(875,566)	0	0	0	59,633	0	003.....
364769 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	08/15/2012	08/14/2017	126	0	1,405.5300	0	0	0	119,586	..	119,586	16,177	0	0	0	0	0	003.....
364770 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	08/15/2012	08/14/2017	126	0	2,088.6200	(2,874)	0	0	(35,916)	..	(35,916)	(10,158)	0	0	0	0	0	003.....
364768 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	08/15/2012	08/14/2017	126	297,537	1,124.4200	0	0	0	(38)	..	(38)	248	0	0	0	908	0	003.....
364767 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..7,333	0	1,405.5300	0	0	0	6,963,551	..	6,963,551	941,972	0	0	0	0	0	003.....
364765 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..7,333	0	983.8700	0	0	0	(913)	..	(913)	7,732	0	0	0	0	0	003.....
364763 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	..7,333	..17,326,244	1,658.5300	(450,697)	0	0	(5,123,895)	..	(5,123,895)	(875,625)	0	0	0	52,881	0	003.....
364786 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	201	0	1,405.5300	0	0	0	191,199	..	191,199	25,864	0	0	0	0	0	003.....
364785 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	201	0	983.8700	0	0	0	(25)	..	(25)	212	0	0	0	0	0	003.....
364787 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2012	08/14/2017	201	475,729	1,799.0800	(4,597)	0	0	(112,861)	..	(112,861)	(22,186)	0	0	0	1,452	0	003.....
373178 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..3,147	0	858.9000	0	0	0	1,659,960	..	1,659,960	102,620	0	0	0	0	0	003.....
373179 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..3,147	0	1,559.5906	(129,068)	0	0	(25,414)	..	(25,414)	25,483	0	0	0	0	0	003.....
373177 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..3,147	..4,361,560	773.0100	0	0	0	(9,644)	..	(9,644)	66	0	0	0	14,751	0	003.....
373181 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..22,129	0	858.9000	0	0	0	11,672,527	..	11,672,527	721,606	0	0	0	0	0	003.....
373182 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..22,129	0	1,262.1536	(907,585)	0	0	(3,272,322)	..	(3,272,322)	39,436	0	0	0	0	0	003.....
373180 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	..22,129	..30,669,675	687.1200	0	0	0	(32,379)	..	(32,379)	8,096	0	0	0	103,727	0	003.....
373184 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	12,467	0	858.9000	0	0	0	6,575,967	..	6,575,967	406,532	0	0	0	0	0	003.....
373185 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	12,467	0	1,107.9810	(511,307)	0	0	(3,535,668)	..	(3,535,668)	(171,263)	0	0	0	0	0	003.....
373183 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	12,467	0	601.2300	0	0	0	(7,513)	..	(7,513)	4,336	0	0	0	58,437	0	003.....
373192 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	193	0	773.0100	0	0	0	(592)	..	(592)	4	0	0	0	0	0	003.....
373194 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	193	0	2,220.8577	(3,368)	0	0	(3)	..	(3)	3	0	0	0	0	0	003.....
373193 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	193	267,857	858.9000	0	0	0	101,943	..	101,943	6,302	0	0	0	906	0	003.....
373196 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	402	0	858.9000	0	0	0	211,872	..	211,872	13,098	0	0	0	0	0	003.....
373195 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	402	0	687.1200	0	0	0	(588)	..	(588)	147	0	0	0	0	0	003.....
373197 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	402	556,696	1,407.2218	(7,000)	0	0	(20,369)	..	(20,369)	5,148	0	0	0	1,883	0	003.....
373199 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	189	0	858.9000	0	0	0	99,485	..	99,485	6,150	0	0	0	0	0	003.....
373200 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	189	0	1,204.3496	(3,287)	0	0	(37,029)	..	(37,029)	(792)	0	0	0	0	0	003.....
373198 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	189	261,398	601.2300	0	0	0	(114)	..	(114)	66	0	0	0	884	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 at Inception and at Year-end (b)
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	2,229,957	..	2,229,957	314,004	0	0	0	0	0	003.....
373133 SCS Collar 460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	...2,499	0	2,308.6802	(174,383)	0	(272,519)	..	(272,519)	(93,506)	0	0	0	0	0	003.....
373131 SCS Collar 460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	...2,499	...5,905,217	1,315.0710	0	0	(1,816)	..	(1,816)	10,744	0	0	0	19,972	0	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	7,613,741	..	7,613,741	...1,072,103	0	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	(4,199,585)	..	(4,199,585)	(867,522)	0	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	...20,162,177	1,168.9520	0	0	(4,352)	..	(4,352)	23,524	0	0	0	68,190	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	6,089,031	..	6,089,031	857,406	0	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	(1,632)	..	(1,632)	10,802	0	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	...16,124,548	1,680.3685	(476,163)	0	(4,613,300)	..	(4,613,300)	(785,348)	0	0	0	54,534	0	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	(92)	..	(92)	547	0	0	0	0	0	003.....
373156 SCS Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	...127	...300,751	1,461.1900	0	0	113,571	..	113,571	15,992	0	0	0	1,017	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	(78,050)	..	(78,050)	(21,351)	0	0	0	0	0	003.....
373157 SCS Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	...283	0	1,168.9520	0	0	(145)	..	(145)	781	0	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	...669,429	1,461.1900	0	0	252,793	..	252,793	35,596	0	0	0	2,264	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	(7,487)	0	225,313	..	225,313	31,727	0	0	0	0	0	003.....
373162 SCS Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/17/2012	09/14/2017	...253	0	1,823.4190	0	0	(135,611)	..	(135,611)	(26,592)	0	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	...596,658	1,022.8330	0	0	(60)	..	(60)	400	0	0	0	2,018	0	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	(120)	..	(120)	504	0	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	...237,099	1,454.9200	0	0	90,056	..	90,056	12,531	0	0	0	875	0	003.....
379299 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...2,132	0	1,309.4300	0	0	(2,554)	..	(2,554)	10,715	0	0	0	0	0	003.....
379307 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...2,132	0	1,454.9200	0	0	1,913,380	..	1,913,380	266,236	0	0	0	0	0	003.....
379309 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...2,132	...5,037,508	2,284.2200	(156,310)	0	(287,666)	..	(287,666)	(91,849)	0	0	0	18,598	0	003.....
379311 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...8,196	0	1,454.9200	0	0	7,354,964	..	7,354,964	...1,023,401	0	0	0	0	0	003.....
379313 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...8,196	0	1,818.6500	(600,850)	0	(4,450,624)	..	(4,450,624)	(848,318)	0	0	0	0	0	003.....
379316 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...8,196	...19,364,003	1,163.9400	0	0	(6,728)	..	(6,728)	26,930	0	0	0	71,490	0	003.....
379318 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...4,754	0	1,454.9200	0	0	4,265,932	..	4,265,932	593,580	0	0	0	0	0	003.....
379319 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...4,754	0	1,629.5100	(348,497)	0	(3,449,360)	..	(3,449,360)	(552,891)	0	0	0	0	0	003.....
379321 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...4,754	...11,231,260	1,018.4400	0	0	(1,893)	..	(1,893)	9,260	0	0	0	41,465	0	003.....
379330 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...54	0	1,454.9200	0	0	48,111	..	48,111	6,694	0	0	0	0	0	003.....
379331 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...54	0	2,065.9900	(1,785)	0	(16,861)	..	(16,861)	(4,224)	0	0	0	0	0	003.....
379332 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...54	...126,665	1,163.9400	0	0	(44)	..	(44)	176	0	0	0	468	0	003.....
379333 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...87	0	1,454.9200	0	0	77,717	..	77,717	10,814	0	0	0	0	0	003.....
379334 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...87	0	1,775.0000	(2,884)	0	(50,635)	..	(50,635)	(9,239)	0	0	0	0	0	003.....
379335 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.	10/16/2012	10/16/2017	...87	...204,612	1,018.4400	0	0	(34)	..	(34)	169	0	0	0	755	0	003.....
379356 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...3,611	0	751.9000	0	0	(9,446)	..	(9,446)	4,148	0	0	0	0	0	003.....
379357 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...3,611	0	835.4400	0	0	1,986,074	..	1,986,074	116,836	0	0	0	0	0	003.....
379358 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...3,611	...5,004,933	1,553.9200	(151,709)	0	(43,678)	..	(43,678)	30,303	0	0	0	18,478	0	003.....
379359 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...21,237	0	668.3500	0	0	(26,948)	..	(26,948)	22,343	0	0	0	0	0	003.....
379360 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...21,237	0	835.4400	0	0	11,679,460	..	11,679,460	687,076	0	0	0	0	0	003.....
379361 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...21,237	...29,432,387	1,211.3900	(892,154)	0	(4,132,777)	..	(4,132,777)	(72,017)	0	0	0	108,661	0	003.....
379362 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...11,670	0	584.8100	0	0	(6,321)	..	(6,321)	8,170	0	0	0	0	0	003.....
379363 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...11,670	0	835.4400	0	0	6,418,371	..	6,418,371	377,578	0	0	0	0	0	003.....
379364 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	...11,670	...16,174,375	1,052.6500	(490,278)	0	(3,937,070)	..	(3,937,070)	(200,161)	0	0	0	59,714	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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
379366 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	0	668.3500	0	0	0	(88)	..	(88)	73	0	0	0	0	0	003.....
379367 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	38,181	..	38,181	2,246	0	0	0	0	0	003.....
379370 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	96,216	1,370.1200	(1,322)	0	0	(5,406)	..	(5,406)	649	0	0	0	355	0	003.....
379372 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	0	584.8100	0	0	0	(38)	..	(38)	49	0	0	0	0	0	003.....
379374 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	38,181	..	38,181	2,246	0	0	0	0	0	003.....
379376 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	69	96,216	1,152.9100	(1,322)	0	0	(17,034)	..	(17,034)	(610)	0	0	0	355	0	003.....
379385 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	84	0	584.8100	0	0	0	(45)	..	(45)	59	0	0	0	0	0	003.....
379387 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	84	0	835.4400	0	0	0	46,081	..	46,081	2,711	0	0	0	0	0	003.....
379390 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/16/2012	10/16/2017	84	116,123	994.1700	(4,920)	0	0	(32,943)	..	(32,943)	(1,798)	0	0	0	429	0	003.....
385166 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,217.9970	0	0	0	(3,244)	..	(3,244)	10,503	0	0	0	0	0	003.....
385167 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,353.3300	0	0	0	2,397,571	..	2,397,571	306,489	0	0	0	0	0	003.....
385168 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	5,681,018	2,219.4612	(171,974)	0	0	(459,177)	..	(459,177)	(132,157)	0	0	0	22,450	0	003.....
385173 SCS Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,082.6640	0	0	0	(174)	..	(174)	645	0	0	0	0	0	003.....
385176 SCS Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,353.3300	0	0	0	218,833	..	218,833	27,974	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	518,523	1,948.7952	(7,535)	0	0	(93,053)	..	(93,053)	(19,857)	0	0	0	2,049	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	(18)	..	(18)	84	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	50,106	..	50,106	6,405	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	118,727	1,664.9595	(1,725)	0	0	(34,758)	..	(34,758)	(5,656)	0	0	0	469	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	(6,340)	..	(6,340)	9,564	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	2,732,796	..	2,732,796	142,941	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	6,176,020	1,485.0964	(181,223)	0	0	(140,789)	..	(140,789)	44,407	0	0	0	24,406	0	003.....
385204 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,143	0	1,705.2000	(653,881)	0	0	(5,966,155)	..	(5,966,155)	(1,004,676)	0	0	0	0	0	003.....
385205 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,143	0	1,353.3300	0	0	0	9,116,513	..	9,116,513	1,165,392	0	0	0	0	0	003.....
385215 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,143	21,601,482	1,082.6600	0	0	0	(7,247)	..	(7,247)	26,889	0	0	0	85,364	0	003.....
385217 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	4,856	0	947.3300	0	0	0	(1,752)	..	(1,752)	8,104	0	0	0	0	0	003.....
385219 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	4,856	0	1,353.3300	0	0	0	4,842,296	..	4,842,296	619,006	0	0	0	0	0	003.....
385221 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	4,856	11,473,770	1,529.2600	(347,313)	0	0	(3,999,703)	..	(3,999,703)	(585,997)	0	0	0	45,342	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	(289)	..	(289)	625	0	0	0	0	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	256,620	..	256,620	13,423	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	579,952	1,285.0316	(8,169)	0	0	(58,950)	..	(58,950)	935	0	0	0	2,292	0	003.....
385237 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	615.5840	0	0	0	(246)	..	(246)	534	0	0	0	0	0	003.....
385239 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	769.4800	0	0	0	219,163	..	219,163	11,463	0	0	0	0	0	003.....
385240 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	495,300	1,054.1876	(20,031)	0	0	(120,607)	..	(120,607)	(5,779)	0	0	0	1,957	0	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	(83)	..	(83)	277	0	0	0	0	0	003.....
385245 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	769.4800	0	0	0	192,867	..	192,867	10,088	0	0	0	0	0	003.....
385246 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	435,872	923.3760	(17,627)	0	0	(145,462)	..	(145,462)	(8,040)	0	0	0	1,722	0	003.....
385248 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	25,946	0	769.4800	0	0	0	15,911,409	..	15,911,409	832,258	0	0	0	0	0	003.....
385249 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	25,946	0	615.5800	(1,055,228)	0	0	(17,894)	..	(17,894)	38,768	0	0	0	0	0	003.....
385251 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	25,946	35,959,209	1,123.4400	0	0	0	(7,119,268)	..	(7,119,268)	(280,302)	0	0	0	142,102	0	003.....
385252 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,881	0	977.2400	0	0	0	(4,052,306)	..	(4,052,306)	(212,802)	0	0	0	0	0	003.....
385253 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,881	0	538.6400	(401,848)	0	0	(2,604)	..	(2,604)	8,693	0	0	0	0	0	003.....
385254 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2012	11/14/2017	9,881	13,693,858	769.4800	0	0	0	6,059,326	..	6,059,326	316,937	0	0	0	54,115	0	003.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	2,685,576	..	2,685,576	139,585	0	0	0	0	0	003.....
394406 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...4,904	0	1,469.6000	(203,317)	0	0	(206,334)	..	(206,334)	42,130	0	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	6,796,817	751.5000	0	0	0	(8,582)	..	(8,582)	21,373	0	0	0	28,572	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	10,955,447	..	10,955,447	569,418	0	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	(4,752,799)	..	(4,752,799)	(133,447)	0	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	27,726,699	668.0000	0	0	0	(18,137)	..	(18,137)	61,929	0	0	0	116,555	0	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	5,427,553	..	5,427,553	282,101	0	0	0	0	0	003.....
394412 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...9,911	0	1,027.0500	(410,903)	0	0	(3,607,020)	..	(3,607,020)	(169,783)	0	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	13,736,376	584.5000	0	0	0	(3,900)	..	(3,900)	18,986	0	0	0	57,744	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	59,679	..	59,679	3,102	0	0	0	0	0	003.....
394415 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...109	0	1,310.9500	(2,020)	0	0	(13,909)	..	(13,909)	317	0	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	151,040	668.0000	0	0	0	(99)	..	(99)	337	0	0	0	635	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	157,396	..	157,396	8,181	0	0	0	0	0	003.....
394424 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...287	0	968.6000	(16,709)	0	0	(120,310)	..	(120,310)	(5,957)	0	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	398,348	584.5000	0	0	0	(113)	..	(113)	551	0	0	0	1,675	0	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	189,141	..	189,141	25,604	0	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	485,640	1,287.3240	(9,878)	0	0	(427)	..	(427)	1,214	0	0	0	2,041	0	003.....
394379 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...164	0	1,430.3600	0	0	0	151,184	..	151,184	20,466	0	0	0	0	0	003.....
394380 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...164	0	1,988.2004	(5,217)	0	0	(64,346)	..	(64,346)	(13,909)	0	0	0	0	0	003.....
394378 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...164	388,181	1,144.2880	0	0	0	(218)	..	(218)	665	0	0	0	1,632	0	003.....
394345 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...2,246	0	1,430.3600	0	0	0	2,067,041	..	2,067,041	279,817	0	0	0	0	0	003.....
394346 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...2,246	0	2,217.0580	(159,525)	0	0	(448,135)	..	(448,135)	(123,306)	0	0	0	0	0	003.....
394344 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...2,246	5,307,349	1,287.3240	0	0	0	(4,666)	..	(4,666)	13,267	0	0	0	22,311	0	003.....
394348 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...7,711	0	1,430.3600	0	0	0	7,095,360	..	7,095,360	960,506	0	0	0	0	0	003.....
394349 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...7,711	0	1,773.6464	(547,590)	0	0	(4,537,621)	..	(4,537,621)	(800,492)	0	0	0	0	0	003.....
394347 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...7,711	18,218,098	1,144.2880	0	0	0	(10,208)	..	(10,208)	31,187	0	0	0	76,584	0	003.....
394351 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...4,215	0	1,430.3600	0	0	0	3,878,677	..	3,878,677	525,060	0	0	0	0	0	003.....
394352 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...4,215	0	1,587.6996	(299,340)	0	0	(3,229,658)	..	(3,229,658)	(489,145)	0	0	0	0	0	003.....
394350 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	...4,215	9,958,919	1,001.2520	0	0	0	(2,735)	..	(2,735)	10,433	0	0	0	41,864	0	003.....
400945 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	...252	0	884.6000	0	0	0	125,862	..	125,862	6,245	0	0	0	0	0	003.....
400946 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	...252	0	1,724.9700	(4,182)	0	0	(967)	..	(967)	900	0	0	0	0	0	003.....
400947 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	...252	349,378	796.1400	0	0	0	(605)	..	(605)	1,601	0	0	0	1,560	0	003.....
400910 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	...4,697	0	884.6000	0	0	0	2,345,176	..	2,345,176	116,376	0	0	0	0	0	003.....
400911 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	...4,697	0	1,477.2820	(192,210)	0	0	(208,951)	..	(208,951)	41,598	0	0	0	0	0	003.....
400909 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	...4,697	6,509,719	796.1400	0	0	0	(11,280)	..	(11,280)	29,837	0	0	0	29,062	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	9,837,886	..	9,837,886	488,192	0	0	0	0	0	003.....
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	(3,924,524)	..	(3,924,524)	(44,707)	0	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	27,307,920	707.6800	0	0	0	(22,763)	..	(22,763)	88,155	0	0	0	121,915	0	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	5,015,459	..	5,015,459	248,886	0	0	0	0	0	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	(3,197,710)	..	(3,197,710)	(123,987)	0	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	13,921,869	619.2200	0	0	0	(4,685)	..	(4,685)	29,019	0	0	0	62,154	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	146,185	..	146,185	7,254	0	0	0	0	0	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	(30,869)	..	(30,869)	1,625	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

QE06.65

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, 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)
400930 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	405,780	707.6800	0	0	0	(338)	..	(338)	1,310	0	0	0	1,812	.....	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	69,988	..	69,988	3,473	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	(16,330)	..	(16,330)	658	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	194,273	796.1400	0	0	0	(337)	..	(337)	890	0	0	0	867	.....	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	183,437	..	183,437	9,103	0	0	0	0	.....	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	(97,114)	..	(97,114)	(2,826)	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	509,184	707.6800	0	0	0	(424)	..	(424)	1,644	0	0	0	2,273	.....	003.....
400957 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	2,606	0	1,472.3400	0	0	0	2,289,944	..	2,289,944	318,199	0	0	0	0	.....	003.....
400958 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	2,606	0	2,355.7400	(177,498)	0	0	(288,382)	..	(288,382)	(81,304)	0	0	0	0	.....	003.....
400959 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	2,606	6,157,381	1,325.1100	0	0	0	(8,107)	..	(8,107)	18,983	0	0	0	27,489	.....	003.....
400960 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	7,940	0	1,472.3400	0	0	0	6,976,658	..	6,976,658	969,441	0	0	0	0	.....	003.....
400961 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	7,940	0	1,855.1500	(540,776)	0	0	(4,092,131)	..	(4,092,131)	(764,721)	0	0	0	0	.....	003.....
400962 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	7,940	18,759,387	1,177.8700	0	0	0	(16,023)	..	(16,023)	38,149	0	0	0	83,751	.....	003.....
400964 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	3,704	0	1,472.3400	0	0	0	3,254,978	..	3,254,978	452,295	0	0	0	0	.....	003.....
400965 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	3,704	0	1,649.0200	(252,300)	0	0	(2,621,483)	..	(2,621,483)	(411,130)	0	0	0	0	.....	003.....
400966 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	3,704	8,752,240	1,030.6400	0	0	0	(3,853)	..	(3,853)	11,325	0	0	0	39,074	.....	003.....
400992 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	183	0	1,472.3400	0	0	0	161,138	..	161,138	22,391	0	0	0	0	.....	003.....
400994 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	183	0	2,105.4500	(5,063)	0	0	(54,218)	..	(54,218)	(12,877)	0	0	0	0	.....	003.....
400996 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	183	433,280	1,177.8700	0	0	0	(370)	..	(370)	881	0	0	0	1,934	.....	003.....
401001 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	18	0	1,472.3400	0	0	0	15,517	..	15,517	2,156	0	0	0	0	.....	003.....
401002 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	18	0	1,796.2500	(488)	0	0	(10,057)	..	(10,057)	(1,784)	0	0	0	0	.....	003.....
401003 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	18	41,723	1,030.6400	0	0	0	(18)	..	(18)	54	0	0	0	186	.....	003.....
401004 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	166	0	1,472.3400	0	0	0	145,621	..	145,621	20,235	0	0	0	0	.....	003.....
401006 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	166	0	2,031.8300	(16,170)	0	0	(59,324)	..	(59,324)	(13,058)	0	0	0	0	.....	003.....
401007 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	166	391,557	1,325.1100	0	0	0	(516)	..	(516)	1,207	0	0	0	1,748	.....	003.....
401009 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	75	0	1,472.3400	0	0	0	66,245	..	66,245	9,205	0	0	0	0	.....	003.....
401010 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	75	0	1,722.6400	(7,356)	0	0	(48,102)	..	(48,102)	(8,003)	0	0	0	0	.....	003.....
401011 SCS Collar 620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	01/15/2013	01/16/2018	75	178,125	1,177.8700	0	0	0	(152)	..	(152)	362	0	0	0	795	.....	003.....
400886 SCS Collar 622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	317	0	1,472.3400	0	0	0	278,718	..	278,718	38,730	0	0	0	0	.....	003.....
400885 SCS Collar 622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	317	749,413	1,325.1060	(14,711)	0	0	(987)	..	(987)	2,310	0	0	0	3,346	.....	003.....
405612 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,367.8100	(185,035)	0	0	(13,086)	..	(13,086)	27,274	0	0	0	0	.....	003.....
405613 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,519.7900	0	0	0	2,499,068	..	2,499,068	356,681	0	0	0	0	.....	003.....
405614 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	7,092,249	2,416.4700	0	0	0	(251,176)	..	(251,176)	(64,561)	0	0	0	33,203	.....	003.....
405643 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	830.8400	(187,590)	0	0	(15,880)	..	(15,880)	42,750	0	0	0	0	.....	003.....
405644 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	923.1500	0	0	0	2,317,556	..	2,317,556	106,479	0	0	0	0	.....	003.....
405645 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	6,943,487	1,541.6600	0	0	0	(144,771)	..	(144,771)	44,824	0	0	0	32,507	.....	003.....
405646 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	738.5200	(576,074)	0	0	(21,063)	..	(21,063)	89,928	0	0	0	0	.....	003.....
405647 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	923.1500	0	0	0	7,117,027	..	7,117,027	326,990	0	0	0	0	.....	003.....
405648 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	21,322,886	1,264.7200	0	0	0	(2,609,954)	..	(2,609,954)	18,232	0	0	0	99,826	.....	003.....
405649 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	646.2100	(252,932)	0	0	(3,337)	..	(3,337)	25,983	0	0	0	0	.....	003.....
405650 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	923.1500	0	0	0	3,124,817	..	3,124,817	143,569	0	0	0	0	.....	003.....
405651 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	9,362,072	1,126.2400	0	0	0	(1,886,934)	..	(1,886,934)	(52,128)	0	0	0	43,830	.....	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 at Inception and at Year-end (b)
405655 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	738.5200	(3,921)	0	0	(445)	..	(445)	1,899	0	0	0	0	0	003.....
405656 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	923.1500	0	0	0	150,328	..	150,328	6,907	0	0	0	0	0	003.....
405657 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	450,388	1,412.4200	0	0	0	(25,145)	..	(25,145)	2,649	0	0	0	2,109	0	003.....
405658 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	646.2100	(4,666)	0	0	(191)	..	(191)	1,487	0	0	0	0	0	003.....
405659 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	923.1500	0	0	0	178,890	..	178,890	8,219	0	0	0	0	0	003.....
405660 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	535,962	1,218.5600	0	0	0	(79,003)	..	(79,003)	(610)	0	0	0	2,509	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	(522)	..	(522)	1,405	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	76,166	..	76,166	3,499	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	228,197	1,384.7300	0	0	0	(15,149)	..	(15,149)	1,197	0	0	0	1,068	0	003.....
405705 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	6,161	0	1,215.8300	(379,787)	0	0	(17,424)	..	(17,424)	34,487	0	0	0	0	0	003.....
405706 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	6,161	0	1,519.7900	0	0	0	5,129,045	..	5,129,045	732,004	0	0	0	0	0	003.....
405707 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	6,161	14,557,611	1,884.5400	0	0	0	(3,027,568)	..	(3,027,568)	(571,544)	0	0	0	68,154	0	003.....
405708 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	2,363	0	1,063.8500	(145,645)	0	0	(3,583)	..	(3,583)	8,606	0	0	0	0	0	003.....
405709 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	2,363	0	1,519.7900	0	0	0	1,966,937	..	1,966,937	280,716	0	0	0	0	0	003.....
405710 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	2,363	5,582,696	1,686.9700	0	0	0	(1,589,373)	..	(1,589,373)	(254,387)	0	0	0	26,136	0	003.....
405714 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	325	0	1,063.8500	(6,455)	0	0	(493)	..	(493)	1,184	0	0	0	0	0	003.....
405715 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	325	0	1,519.7900	0	0	0	270,584	..	270,584	38,617	0	0	0	0	0	003.....
405716 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/15/2013	02/14/2018	325	767,990	1,838.9500	0	0	0	(173,112)	..	(173,112)	(31,459)	0	0	0	3,595	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	(1,104)	..	(1,104)	2,302	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	598,535	1,519.7900	0	0	0	210,903	..	210,903	30,101	0	0	0	2,802	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	(26,440)	..	(26,440)	70,714	0	0	0	0	0	003.....
414595 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	6,567	0	952.4800	0	0	0	2,858,794	..	2,858,794	119,927	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	9,101,434	1,495.3900	0	0	0	(305,338)	..	(305,338)	63,946	0	0	0	44,435	0	003.....
414597 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	0	761.9800	(539,606)	0	0	(21,826)	..	(21,826)	103,532	0	0	0	0	0	003.....
414598 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	0	952.4800	0	0	0	6,204,335	..	6,204,335	260,272	0	0	0	0	0	003.....
414599 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	19,752,506	1,257.2700	0	0	0	(2,545,038)	..	(2,545,038)	20,981	0	0	0	96,435	0	003.....
414600 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	0	666.7400	(118,932)	0	0	(1,481)	..	(1,481)	14,998	0	0	0	0	0	003.....
414601 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	0	952.4800	0	0	0	1,367,466	..	1,367,466	57,365	0	0	0	0	0	003.....
414602 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	4,353,549	1,133.4500	0	0	0	(864,643)	..	(864,643)	(19,109)	0	0	0	21,255	0	003.....
414615 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	0	666.7400	(1,239)	0	0	(50)	..	(50)	506	0	0	0	0	0	003.....
414616 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	0	952.4800	0	0	0	46,162	..	46,162	1,936	0	0	0	0	0	003.....
414617 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	146,963	1,219.1700	0	0	0	(21,937)	..	(21,937)	(71)	0	0	0	717	0	003.....
414618 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	0	666.7400	(11,709)	0	0	(97)	..	(97)	983	0	0	0	0	0	003.....
414619 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	0	952.4800	0	0	0	89,581	..	89,581	3,758	0	0	0	0	0	003.....
414620 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	285,195	1,066.7800	0	0	0	(68,371)	..	(68,371)	(2,242)	0	0	0	1,392	0	003.....
414624 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	03/15/2013	03/14/2018	72	0	1,404.6300	(1,977)	0	0	(421)	..	(421)	806	0	0	0	0	0	003.....
414625 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.	03/15/2013	03/14/2018	72	171,061	1,560.7000	0	0	0	57,418	..	57,418	8,368	0	0	0	835	0	003.....
414664 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	3,691	0	1,404.6300	(229,008)	0	0	(21,466)	..	(21,466)	41,093	0	0	0	0	0	003.....
414665 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	3,691	0	1,560.7000	0	0	0	2,927,121	..	2,927,121	426,571	0	0	0	0	0	003.....
414666 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	3,691	8,721,489	2,325.4400	0	0	0	(528,094)	..	(528,094)	(138,945)	0	0	0	42,580	0	003.....
414667 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	6,052	0	1,248.5600	(375,452)	0	0	(22,504)	..	(22,504)	38,632	0	0	0	0	0	003.....
414668 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	6,052	0	1,560.7000	0	0	0	4,798,935	..	4,798,935	699,351	0	0	0	0	0	003.....
414669 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	6,052	14,298,643	1,904.0500	0	0	0	(2,883,528)	..	(2,883,528)	(545,218)	0	0	0	69,808	0	003.....

SCHEDULE DB - PART A - SECTION 1

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
414670 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...2,375	0	1,092.4900	(147,358)	0	0	(4,832)	..	(4,832)	9,872	0	0	0	0	0	003.....
414671 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...2,375	0	1,560.7000	0	0	0	1,883,499	..	1,883,499	274,483	0	0	0	0	0	003.....
414672 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...2,375	...5,611,970	1,716.7700	0	0	0	(1,534,196)	..	(1,534,196)	(249,586)	0	0	0	27,399	0	003.....
414682 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...153	0	1,248.5600	(14,278)	0	0	(569)	..	(569)	978	0	0	0	0	0	003.....
414683 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...153	0	1,560.7000	0	0	0	121,434	..	121,434	17,697	0	0	0	0	0	003.....
414684 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/15/2013	03/14/2018	...153	...361,817	1,779.2000	0	0	0	(90,165)	..	(90,165)	(15,437)	0	0	0	1,766	0	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	(1,120)	..	(1,120)	2,491	0	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	118,511	..	118,511	5,008	0	0	0	0	0	003.....
419377 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/16/2013	04/16/2018	...256	...354,241	1,329.5500	0	0	0	(34,441)	..	(34,441)	1,313	0	0	0	1,810	0	003.....
419402 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...5,779	0	1,417.1100	(436,226)	0	0	(40,159)	..	(40,159)	77,005	0	0	0	0	0	003.....
419404 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...5,779	0	1,574.5700	0	0	0	4,511,188	..	4,511,188	656,493	0	0	0	0	0	003.....
419405 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...5,779	...13,655,000	2,298.8700	0	0	0	(971,637)	..	(971,637)	(245,499)	0	0	0	69,755	0	003.....
419406 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...7,885	0	1,259.6600	(595,184)	0	0	(35,054)	..	(35,054)	60,073	0	0	0	0	0	003.....
419407 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...7,885	0	1,574.5700	0	0	0	6,155,044	..	6,155,044	895,716	0	0	0	0	0	003.....
419408 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...7,885	...18,630,820	1,905.2300	0	0	0	(3,779,154)	..	(3,779,154)	(700,329)	0	0	0	95,174	0	003.....
419418 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...116	0	1,259.6600	(3,720)	0	0	(514)	..	(514)	881	0	0	0	0	0	003.....
419419 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...116	0	1,574.5700	0	0	0	90,224	..	90,224	13,130	0	0	0	0	0	003.....
419420 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/16/2013	04/16/2018	...116	...273,100	2,109.9200	0	0	0	(35,594)	..	(35,594)	(7,900)	0	0	0	1,395	0	003.....
419435 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...138	0	1,417.1100	(4,275)	0	0	(958)	..	(958)	1,836	0	0	0	0	0	003.....
419436 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...138	...325,630	1,574.5700	0	0	0	107,582	..	107,582	15,656	0	0	0	1,663	0	003.....
419449 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...9,753	0	830.9700	(431,700)	0	0	(42,750)	..	(42,750)	95,049	0	0	0	0	0	003.....
419450 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...9,753	0	923.3000	0	0	0	4,522,085	..	4,522,085	191,088	0	0	0	0	0	003.....
419451 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...9,753	...13,516,961	1,495.7500	0	0	0	(501,626)	..	(501,626)	92,157	0	0	0	69,050	0	003.....
419452 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...18,199	0	738.6400	(805,536)	0	0	(40,948)	..	(40,948)	116,133	0	0	0	0	0	003.....
419453 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...18,199	0	923.3000	0	0	0	8,438,044	..	8,438,044	356,564	0	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	...25,222,150	1,246.4600	0	0	0	(3,484,257)	..	(3,484,257)	9,911	0	0	0	128,845	0	003.....
419455 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...4,207	0	646.3100	(186,199)	0	0	(4,386)	..	(4,386)	72,454	0	0	0	0	0	003.....
419456 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...4,207	0	923.3000	0	0	0	1,950,447	..	1,950,447	82,419	0	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	...5,830,080	1,107.9600	0	0	0	(1,262,609)	..	(1,262,609)	(33,177)	0	0	0	29,782	0	003.....
419461 SCS Collar 733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...155	0	830.9700	(2,923)	0	0	(679)	..	(679)	1,509	0	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	0	923.3000	0	0	0	71,811	..	71,811	3,035	0	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	...214,651	1,883.5300	0	0	0	(280)	..	(280)	346	0	0	0	1,097	0	003.....
419464 SCS Collar 734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...118	0	738.6400	(2,228)	0	0	(266)	..	(266)	753	0	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	0	923.3000	0	0	0	54,735	..	54,735	2,313	0	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	...163,608	1,366.4800	0	0	0	(13,269)	..	(13,269)	800	0	0	0	836	0	003.....
419470 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...62	0	646.3100	(3,873)	0	0	(64)	..	(64)	250	0	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	0	923.3000	0	0	0	28,626	..	28,626	1,210	0	0	0	0	0	003.....
419472 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	...62	...85,567	1,043.3300	0	0	0	(21,951)	..	(21,951)	(761)	0	0	0	437	0	003.....
423117 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2013	05/14/2018	...241	0	1,492.9000	(5,087)	0	0	(2,363)	..	(2,363)	4,662	0	0	0	0	0	003.....
423118 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2013	05/14/2018	...241	0	1,658.7800	0	0	0	169,094	..	169,094	25,820	0	0	0	0	0	003.....
423119 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/15/2013	05/14/2018	...241	...568,324	3,251.2100	0	0	0	(166)	..	(166)	189	0	0	0	3,008	0	003.....
423151 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573..	05/15/2013	05/14/2018	...9,812	0	889.6900	(390,328)	0	0	(82,328)	..	(82,328)	124,358	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

QE06.68

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
423152 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	...9,812	0	988.5400	0	0	0	3,985,108	..	3,985,108	155,191	0	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	...13,599,272	1,729.9500	0	0	0	(89,596)	..	(89,596)	48,101	0	0	0	71,978	0	003.....
423154 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	...13,908	0	790.8300	(553,260)	0	0	(64,716)	..	(64,716)	106,323	0	0	0	0	0	003.....
423155 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	...13,908	0	988.5400	0	0	0	5,648,582	..	5,648,582	219,971	0	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	...19,275,916	1,314.7600	0	0	0	(2,070,334)	..	(2,070,334)	55,903	0	0	0	102,024	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	(1,765)	..	(1,765)	2,667	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	85,454	..	85,454	3,328	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	...291,613	1,977.0800	0	0	0	(263)	..	(263)	262	0	0	0	1,543	0	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	(1,163)	..	(1,163)	1,756	0	0	0	0	0	003.....
423161 SCS Collar 760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	...139	0	988.5400	0	0	0	56,285	..	56,285	2,192	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	...192,072	1,433.3800	0	0	0	(11,354)	..	(11,354)	1,180	0	0	0	1,017	0	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	(42,389)	..	(42,389)	83,617	0	0	0	0	0	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	3,032,789	..	3,032,789	463,110	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	...10,192,798	2,372.0600	0	0	0	(556,201)	..	(556,201)	(136,855)	0	0	0	53,948	0	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	(30,909)	..	(30,909)	55,771	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	3,674,868	..	3,674,868	561,156	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	...12,350,741	2,007.1200	0	0	0	(2,070,120)	..	(2,070,120)	(409,961)	0	0	0	65,370	0	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	(15,544)	..	(15,544)	28,305	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	3,065,422	..	3,065,422	468,093	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	...10,302,475	1,824.6600	0	0	0	(2,411,965)	..	(2,411,965)	(415,070)	0	0	0	54,529	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	(43)	..	(43)	78	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	8,478	..	8,478	1,295	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	...28,494	1,973.9500	0	0	0	(5,110)	..	(5,110)	(983)	0	0	0	151	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	(8,402)	..	(8,402)	11,893	0	0	0	0	0	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	1,144,179	..	1,144,179	44,558	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	...3,904,539	1,166.4800	0	0	0	(721,179)	..	(721,179)	(11,953)	0	0	0	20,666	0	003.....
423223 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	05/15/2013	05/14/2018	...192	0	790.8300	(11,444)	0	0	(894)	..	(894)	1,469	0	0	0	0	0	003.....
423224 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	05/15/2013	05/14/2018	...192	0	988.5400	0	0	0	78,058	..	78,058	3,040	0	0	0	0	0	003.....
423225 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	05/15/2013	05/14/2018	...192	...266,374	1,225.7900	0	0	0	(40,504)	..	(40,504)	(178)	0	0	0	1,410	0	003.....
428877 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	06/17/2013	06/14/2018	5	0	691.4900	(251)	0	0	(27)	..	(27)	12	0	0	0	0	0	003.....
428878 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	06/17/2013	06/14/2018	5	0	987.8400	0	0	0	2,069	..	2,069	81	0	0	0	0	0	003.....
428879 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF GFNF3BB653.....	06/17/2013	06/14/2018	5	...7,013	1,136.0200	0	0	0	(1,437)	..	(1,437)	(33)	0	0	0	38	0	003.....
428897 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2018	400	0	1,475.1400	(1,770)	0	0	(4,101)	..	(4,101)	7,989	0	0	0	0	0	003.....
428898 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2018	400	0	1,639.0400	0	0	0	288,852	..	288,852	43,163	0	0	0	0	0	003.....
428899 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2018	400	...944,200	3,769.7900	0	0	0	(35)	..	(35)	52	0	0	0	5,183	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	(117,515)	..	(117,515)	143,630	0	0	0	0	0	003.....
428942 SCS Collar 806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	...11,577	0	987.8400	0	0	0	4,734,541	..	4,734,541	185,518	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	...16,044,482	1,975.6800	0	0	0	(21,333)	..	(21,333)	12,974	0	0	0	88,080	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	(124,436)	..	(124,436)	127,871	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	7,792,782	..	7,792,782	305,351	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	...26,408,297	1,491.6400	0	0	0	(1,182,944)	..	(1,182,944)	168,453	0	0	0	144,974	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	(24,805)	..	(24,805)	10,968	0	0	0	0	0	003.....
428951 SCS Collar 809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	...4,652	0	987.8400	0	0	0	1,902,345	..	1,902,345	74,541	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

QE06.69

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
428952 SCS Collar 809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	...4,652	...6,446,694	1,244.6800	0	0	0	(937,885)	..	(937,885)	(1,599)	0	0	0	35,391	.....	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	(5,077)	..	(5,077)	5,217	0	0	0	0	.....	003.....
428954 SCS Collar 810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	...777	0	987.8400	0	0	0	317,954	..	317,954	12,459	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	...1,077,489	1,718.8400	0	0	0	(9,850)	..	(9,850)	3,634	0	0	0	5,915	.....	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	(1,841)	..	(1,841)	814	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	141,175	..	141,175	5,532	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	...478,416	1,382.9800	0	0	0	(39,015)	..	(39,015)	2,312	0	0	0	2,626	.....	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	(1,973)	..	(1,973)	2,411	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	79,489	..	79,489	3,115	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	...269,372	1,629.9400	0	0	0	(4,782)	..	(4,782)	1,301	0	0	0	1,479	.....	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	(714)	..	(714)	734	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	44,712	..	44,712	1,752	0	0	0	0	.....	003.....
428967 SCS Collar 814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	...109	...151,522	1,284.1900	0	0	0	(19,033)	..	(19,033)	213	0	0	0	832	.....	003.....
429006 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...5,802	0	1,475.1360	(1,516,845)	0	0	(59,549)	..	(59,549)	115,992	0	0	0	0	.....	003.....
429007 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...5,802	0	1,639.0400	1,532,061	0	0	4,193,870	..	4,193,870	626,682	0	0	0	0	.....	003.....
429008 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...5,802	...13,708,919	2,524.1216	(305,271)	0	0	(370,773)	..	(370,773)	(71,691)	0	0	0	75,258	.....	003.....
429358 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6,547	0	1,311.2320	(1,274,843)	0	0	(40,149)	..	(40,149)	75,209	0	0	0	0	.....	003.....
429359 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6,547	0	1,639.0400	1,728,764	0	0	4,732,325	..	4,732,325	707,143	0	0	0	0	.....	003.....
429360 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6,547	...15,469,024	2,065.1904	(796,777)	0	0	(2,316,111)	..	(2,316,111)	(472,749)	0	0	0	84,921	.....	003.....
429361 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...1,724	0	1,147.3280	(240,125)	0	0	(6,434)	..	(6,434)	12,097	0	0	0	0	.....	003.....
429362 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...1,724	0	1,639.0400	455,108	0	0	1,245,813	..	1,245,813	186,160	0	0	0	0	.....	003.....
429363 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...1,724	...4,072,313	1,868.5056	(302,840)	0	0	(892,358)	..	(892,358)	(155,566)	0	0	0	22,356	.....	003.....
429382 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...259	0	1,311.2320	(50,371)	0	0	(1,586)	..	(1,586)	2,972	0	0	0	0	.....	003.....
429383 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...259	0	1,639.0400	68,306	0	0	186,982	..	186,982	27,940	0	0	0	0	.....	003.....
429384 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...259	...611,207	2,327.4368	(19,419)	0	0	(42,213)	..	(42,213)	(10,100)	0	0	0	3,355	.....	003.....
429385 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6	0	1,147.3280	(850)	0	0	(23)	..	(23)	43	0	0	0	0	.....	003.....
429386 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6	0	1,639.0400	1,611	0	0	4,410	..	4,410	659	0	0	0	0	.....	003.....
429387 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...6	...14,415	2,032.4096	(795)	0	0	(2,319)	..	(2,319)	(460)	0	0	0	79	.....	003.....
429391 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...138	0	1,311.2320	(26,968)	0	0	(849)	..	(849)	1,591	0	0	0	0	.....	003.....
429392 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...138	0	1,639.0400	36,570	0	0	100,106	..	100,106	14,959	0	0	0	0	.....	003.....
429393 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...138	...327,227	1,950.4576	(20,979)	0	0	(62,008)	..	(62,008)	(11,482)	0	0	0	1,796	.....	003.....
429394 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...214	0	1,147.3280	(29,835)	0	0	(799)	..	(799)	1,503	0	0	0	0	.....	003.....
429395 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...214	0	1,639.0400	56,546	0	0	154,790	..	154,790	23,130	0	0	0	0	.....	003.....
429396 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...214	...505,976	1,770.1632	(44,928)	0	0	(129,408)	..	(129,408)	(21,157)	0	0	0	2,778	.....	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	(1,171)	..	(1,171)	1,432	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	47,194	..	47,194	1,849	0	0	0	0	.....	003.....
429402 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/17/2013	06/14/2018	...115	...159,940	2,025.0720	(1,314)	0	0	(151)	..	(151)	94	0	0	0	878	.....	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	(11,013)	..	(11,013)	19,169	0	0	0	0	.....	003.....
433210 SCS Collar 831 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	...2,355	0	1,676.2600	0	0	0	1,625,529	..	1,625,529	246,125	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	...5,563,371	1,951.1700	0	0	0	(1,061,535)	..	(1,061,535)	(192,751)	0	0	0	31,632	.....	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	(1,010)	..	(1,010)	1,758	0	0	0	0	.....	003.....
433220 SCS Collar 834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	...216	0	1,676.2600	0	0	0	149,086	..	149,086	22,573	0	0	0	0	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.70

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
433221 SCS Collar 834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	216	510,246	1,848.9100	0	0	0	(116,094)	..	(116,094)	(19,630)	0	0	0	2,901	003.....	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	(127,140)	..	(127,140)	124,991	0	0	0	0	003.....	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	3,011,235	..	3,011,235	103,530	0	0	0	0	003.....	003.....
433231 SCS Collar 837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	8,210	...11,378,220	1,721.2100	0	0	0	(119,692)	..	(119,692)	39,479	0	0	0	64,695	003.....	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	(132,131)	..	(132,131)	148,322	0	0	0	0	003.....	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	5,692,674	..	5,692,674	195,722	0	0	0	0	003.....	003.....
433245 SCS Collar 838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	15,521	...21,510,279	1,436.5900	0	0	0	(1,402,961)	..	(1,402,961)	120,949	0	0	0	122,304	003.....	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	(24,089)	..	(24,089)	15,262	0	0	0	0	003.....	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	1,388,035	..	1,388,035	47,722	0	0	0	0	003.....	003.....
433248 SCS Collar 839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	3,784	5,244,815	1,284.9300	0	0	0	(673,683)	..	(673,683)	6,209	0	0	0	29,821	003.....	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	(1,737)	..	(1,737)	1,950	0	0	0	0	003.....	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	74,857	..	74,857	2,574	0	0	0	0	003.....	003.....
433269 SCS Collar 846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	204	282,854	1,349.3400	0	0	0	(27,998)	..	(27,998)	993	0	0	0	1,608	003.....	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	(67)	..	(67)	43	0	0	0	0	003.....	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	3,884	..	3,884	134	0	0	0	0	003.....	003.....
433272 SCS Collar 847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013	07/16/2018	11	14,676	1,218.4500	0	0	0	(2,378)	..	(2,378)	(21)	0	0	0	83	003.....	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	(70,974)	..	(70,974)	124,491	0	0	0	0	003.....	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	3,667,427	..	3,667,427	555,294	0	0	0	0	003.....	003.....
433281 SCS Collar 850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013	07/16/2018	5,312	..12,551,761	2,524.4500	0	0	0	(371,512)	..	(371,512)	(71,535)	0	0	0	71,367	003.....	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	(39,665)	..	(39,665)	71,130	0	0	0	0	003.....	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	3,561,582	..	3,561,582	539,268	0	0	0	0	003.....	003.....
433284 SCS Collar 851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013	07/16/2018	5,159	..12,189,509	2,135.5600	0	0	0	(1,568,506)	..	(1,568,506)	(330,716)	0	0	0	69,308	003.....	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	(904)	..	(904)	1,620	0	0	0	0	003.....	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	81,130	..	81,130	12,284	0	0	0	0	003.....	003.....
433296 SCS Collar 855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013	07/16/2018	118	..277,667	2,004.8100	0	0	0	(47,794)	..	(47,794)	(9,060)	0	0	0	1,579	003.....	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	(110,699)	..	(110,699)	103,927	0	0	0	0	003.....	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	2,604,082	..	2,604,082	90,179	0	0	0	0	003.....	003.....
439715 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	6,886	9,543,280	1,638.4210	0	0	0	(199,915)	..	(199,915)	45,277	0	0	0	55,904	003.....	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	(186,550)	..	(186,550)	192,947	0	0	0	0	003.....	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	7,714,722	..	7,714,722	267,161	0	0	0	0	003.....	003.....
439718 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	..20,400	..28,272,439	1,405.7700	0	0	0	(2,245,804)	..	(2,245,804)	132,459	0	0	0	165,617	003.....	003.....
439719 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	2,919	0	719.3270	(30,090)	0	0	(19,249)	..	(19,249)	12,339	0	0	0	0	003.....	003.....
439720 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	2,919	0	1,027.6100	0	0	0	1,104,048	..	1,104,048	38,233	0	0	0	0	003.....	003.....
439721 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	2,919	4,046,049	1,273.2090	0	0	0	(554,145)	..	(554,145)	2,089	0	0	0	23,701	003.....	003.....
439743 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	3	0	719.3270	(90)	0	0	(19)	..	(19)	12	0	0	0	0	003.....	003.....
439744 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	3	0	1,027.6100	0	0	0	1,104	..	1,104	38	0	0	0	0	003.....	003.....
439745 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013	08/14/2018	3	4,046	1,207.9560	0	0	0	(688)	..	(688)	(8)	0	0	0	24	003.....	003.....
439774 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	4,280	0	1,495.1900	(71,300)	0	0	(60,964)	..	(60,964)	101,398	0	0	0	0	003.....	003.....
439775 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	4,280	0	1,661.3200	0	0	0	3,017,548	..	3,017,548	447,225	0	0	0	0	003.....	003.....
439776 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	4,280	...10,111,801	2,486.7100	0	0	0	(388,674)	..	(388,674)	(79,934)	0	0	0	59,234	003.....	003.....
439777 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	8,396	0	1,329.0600	(139,873)	0	0	(70,048)	..	(70,048)	119,207	0	0	0	0	003.....	003.....
439778 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	8,396	0	1,661.3200	0	0	0	5,919,658	..	5,919,658	877,341	0	0	0	0	003.....	003.....
439779 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	08/15/2013	08/14/2018	8,396	...19,836,769	2,109.9800	0	0	0	(2,754,565)	..	(2,754,565)	(557,358)	0	0	0	116,202	003.....	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 at Inception and at Year-end (b)
439780 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2013	08/14/2018	1,582	0	1,162.9200	(26,364)	0	0	(7,931)	..	(7,931)	13,213	0	0	0	0	0	003.....
439781 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2013	08/14/2018	1,582	0	1,661.3200	0	0	0	1,115,772	..	1,115,772	165,366	0	0	0	0	0	003.....
439782 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	08/15/2013	08/14/2018	1,582	3,738,950	1,926.4200	0	0	0	(751,084)	..	(751,084)	(131,435)	0	0	0	21,902	0	003.....
450005 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	5,260	0	1,534.2800	(25,353)	0	0	(95,818)	..	(95,818)	143,742	0	0	0	0	0	003.....
450006 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	5,260	0	1,704.7600	0	0	0	3,512,413	..	3,512,413	528,213	0	0	0	0	0	003.....
450007 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	5,260	12,427,855	2,600.0000	0	0	0	(296,217)	..	(296,217)	(45,221)	0	0	0	75,020	0	003.....
450008 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	9,232	0	1,363.8100	(44,500)	0	0	(95,393)	..	(95,393)	156,895	0	0	0	0	0	003.....
450009 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	9,232	0	1,704.7600	0	0	0	6,165,036	..	6,165,036	927,126	0	0	0	0	0	003.....
450010 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	9,232	21,813,541	2,193.9700	0	0	0	(2,501,825)	..	(2,501,825)	(521,204)	0	0	0	131,676	0	003.....
450011 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	2,372	0	1,193.3300	(11,431)	0	0	(14,554)	..	(14,554)	23,161	0	0	0	0	0	003.....
450012 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	2,372	0	1,704.7600	0	0	0	1,583,661	..	1,583,661	238,158	0	0	0	0	0	003.....
450013 SCS Collar 943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	2,372	5,603,415	2,002.4800	0	0	0	(987,087)	..	(987,087)	(179,647)	0	0	0	33,825	0	003.....
450032 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	160	0	1,193.3300	(6,225)	0	0	(983)	..	(983)	1,564	0	0	0	0	0	003.....
450033 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	160	0	1,704.7600	0	0	0	106,935	..	106,935	16,081	0	0	0	0	0	003.....
450034 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/17/2013	09/14/2018	160	378,366	1,899.5800	0	0	0	(80,081)	..	(80,081)	(13,501)	0	0	0	2,284	0	003.....
450062 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	3,681	0	746.4700	(11,116)	0	0	(28,027)	..	(28,027)	21,901	0	0	0	0	0	003.....
450063 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	3,681	0	1,066.3900	0	0	0	1,281,156	..	1,281,156	38,918	0	0	0	0	0	003.....
450064 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	3,681	5,101,073	1,321.0500	0	0	0	(600,208)	..	(600,208)	9,915	0	0	0	30,792	0	003.....
450071 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	351	0	746.4700	(8,526)	0	0	(2,671)	..	(2,671)	2,087	0	0	0	0	0	003.....
450072 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	351	0	1,066.3900	0	0	0	122,079	..	122,079	3,708	0	0	0	0	0	003.....
450073 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.	09/17/2013	09/14/2018	351	486,070	1,251.8800	0	0	0	(73,063)	..	(73,063)	(258)	0	0	0	2,934	0	003.....
450119 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	0	959.7500	(25,411)	0	0	(181,662)	..	(181,662)	144,688	0	0	0	0	0	003.....
450120 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	0	1,066.3900	0	0	0	2,930,831	..	2,930,831	89,030	0	0	0	0	0	003.....
450121 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	11,669,441	1,812.8600	0	0	0	(85,464)	..	(85,464)	30,557	0	0	0	70,442	0	003.....
450122 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	0	853.1100	(71,503)	0	0	(279,319)	..	(279,319)	276,224	0	0	0	0	0	003.....
450123 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	0	1,066.3900	0	0	0	8,247,061	..	8,247,061	250,521	0	0	0	0	0	003.....
450124 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BB1..... G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	32,836,631	1,471.6200	0	0	0	(1,980,146)	..	(1,980,146)	176,689	0	0	0	198,216	0	003.....
456753 SCS Collar 985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	10/15/2013	10/15/2018	99	0	755.7340	(3,568)	0	0	(827)	..	(827)	691	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	33,676	..	33,676	963	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	137,357	1,241.5630	0	0	0	(21,729)	..	(21,729)	(155)	0	0	0	853	0	003.....
456775 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	5,033	0	1,528.2500	(114,107)	0	0	(98,837)	..	(98,837)	141,114	0	0	0	0	0	003.....
456776 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	5,033	0	1,698.0600	0	0	0	3,398,566	..	3,398,566	502,568	0	0	0	0	0	003.....
456777 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	5,033	11,892,494	2,515.4900	0	0	0	(459,872)	..	(459,872)	(88,048)	0	0	0	73,850	0	003.....
456778 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,009	0	1,358.4500	(181,554)	0	0	(89,993)	..	(89,993)	142,448	0	0	0	0	0	003.....
456779 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,009	0	1,698.0600	0	0	0	5,407,406	..	5,407,406	799,628	0	0	0	0	0	003.....
456780 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,009	18,921,964	2,133.6000	0	0	0	(2,561,958)	..	(2,561,958)	(502,229)	0	0	0	117,502	0	003.....
456781 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	2,864	0	1,188.6400	(64,924)	0	0	(18,846)	..	(18,846)	29,105	0	0	0	0	0	003.....
456782 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	2,864	0	1,698.0600	0	0	0	1,933,687	..	1,933,687	285,947	0	0	0	0	0	003.....
456783 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	2,864	6,766,490	1,948.6800	0	0	0	(1,325,904)	..	(1,325,904)	(227,153)	0	0	0	42,019	0	003.....
456817 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	154	0	1,528.2500	(8,738)	0	0	(3,030)	..	(3,030)	4,326	0	0	0	0	0	003.....
456818 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	154	0	1,698.0600	0	0	0	104,180	..	104,180	15,406	0	0	0	0	0	003.....
456819 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	154	364,554	2,275.7200	0	0	0	(34,040)	..	(34,040)	(7,167)	0	0	0	2,264	0	003.....

QE06.71

SCHEDULE DB - PART A - SECTION 1

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

QE06.72

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
456820 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	101	0	1,358.4500	(5,703)	0	0	(1,132)	..	(1,132)	1,791	0	0	0	0	0	003.....
456821 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	101	0	1,698.0600	0	0	0	67,995	..	67,995	10,055	0	0	0	0	0	003.....
456822 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	101	237,933	2,005.2600	0	0	0	(42,079)	..	(42,079)	(7,527)	0	0	0	1,478	0	003.....
456833 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,563	0	971.6600	(123,396)	0	0	(213,153)	..	(213,153)	155,043	0	0	0	0	0	003.....
456834 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,563	0	1,079.6200	0	0	0	2,909,554	..	2,909,554	83,179	0	0	0	0	0	003.....
456835 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	8,563	11,867,907	1,670.3800	0	0	0	(248,575)	..	(248,575)	53,057	0	0	0	73,697	0	003.....
456836 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	18,721	0	863.7000	(269,775)	0	0	(257,689)	..	(257,689)	235,859	0	0	0	0	0	003.....
456837 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	18,721	0	1,079.6200	0	0	0	6,361,050	..	6,361,050	181,851	0	0	0	0	0	003.....
456838 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	18,721	25,946,365	1,433.4100	0	0	0	(1,975,475)	..	(1,975,475)	116,547	0	0	0	161,122	0	003.....
456839 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	3,809	0	755.7300	(54,884)	0	0	(31,772)	..	(31,772)	26,546	0	0	0	0	0	003.....
456840 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	3,809	0	1,079.6200	0	0	0	1,294,114	..	1,294,114	36,996	0	0	0	0	0	003.....
456841 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	3,809	5,278,620	1,299.0500	0	0	0	(689,721)	..	(689,721)	4,747	0	0	0	32,779	0	003.....
456865 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	116	0	863.7000	(4,169)	0	0	(1,594)	..	(1,594)	1,459	0	0	0	0	0	003.....
456866 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	116	0	1,079.6200	0	0	0	39,339	..	39,339	1,125	0	0	0	0	0	003.....
456867 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2013	10/15/2018	116	160,463	1,351.9200	0	0	0	(17,234)	..	(17,234)	415	0	0	0	996	0	003.....
462121 SCS Collar 1039 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	6,766	0	1,618.3600	(1,716,623)	0	0	(193,925)	..	(193,925)	235,252	0	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	15,985,525	1,798.1800	1,886,946	0	0	3,994,392	..	3,994,392	615,243	0	0	0	101,877	0	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	(504,352)	..	(504,352)	(85,480)	0	0	0	0	0	003.....
462124 SCS Collar 1040 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	7,978	0	1,438.5400	(1,487,680)	0	0	(126,358)	..	(126,358)	187,791	0	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	18,849,938	1,798.1800	2,225,064	0	0	4,710,139	..	4,710,139	725,487	0	0	0	120,133	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	(2,085,005)	..	(2,085,005)	(418,140)	0	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	(18,628)	..	(18,628)	28,441	0	0	0	0	0	003.....
462128 SCS Collar 1041 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	2,082	4,918,118	1,798.1800	580,539	0	0	1,228,918	..	1,228,918	189,286	0	0	0	31,344	0	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	(822,631)	..	(822,631)	(148,128)	0	0	0	0	0	003.....
462234 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	12,992	18,006,282	1,116.2000	2,907,651	0	0	4,076,031	..	4,076,031	100,009	0	0	0	114,756	0	003.....
462235 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	12,992	0	1,678.8800	(736,557)	0	0	(393,018)	..	(393,018)	80,291	0	0	0	0	0	003.....
462233 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	12,992	0	1,004.5800	(2,452,288)	0	0	(406,572)	..	(406,572)	261,410	0	0	0	0	0	003.....
462237 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	20,061	27,802,832	1,116.2000	4,489,596	0	0	6,293,647	..	6,293,647	154,421	0	0	0	177,190	0	003.....
462238 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	20,061	0	1,447.6000	(2,044,166)	0	0	(2,071,446)	..	(2,071,446)	120,620	0	0	0	0	0	003.....
462236 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	20,061	0	892.9600	(2,879,611)	0	0	(353,058)	..	(353,058)	289,129	0	0	0	0	0	003.....
462240 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	3,650	5,058,447	1,116.2000	816,837	0	0	1,145,066	..	1,145,066	28,095	0	0	0	32,238	0	003.....
462241 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	3,650	0	1,322.8100	(511,246)	0	0	(621,977)	..	(621,977)	6,845	0	0	0	0	0	003.....
462239 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	3,650	0	781.3400	(384,586)	0	0	(36,085)	..	(36,085)	31,862	0	0	0	0	0	003.....
462267 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	217	300,477	1,116.2000	48,521	0	0	68,018	..	68,018	1,669	0	0	0	1,915	0	003.....
462268 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	217	0	1,554.0900	(17,129)	0	0	(13,263)	..	(13,263)	1,563	0	0	0	0	0	003.....
462266 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	217	0	1,004.5800	(40,922)	0	0	(6,785)	..	(6,785)	4,362	0	0	0	0	0	003.....
462270 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	316	438,299	1,116.2000	70,777	0	0	99,217	..	99,217	2,434	0	0	0	2,793	0	003.....
462271 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	316	0	1,371.3600	(39,282)	0	0	(44,935)	..	(44,935)	1,231	0	0	0	0	0	003.....
462269 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	316	0	892.9600	(45,396)	0	0	(5,566)	..	(5,566)	4,558	0	0	0	0	0	003.....
462273 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	168	232,187	1,116.2000	37,494	0	0	52,559	..	52,559	1,290	0	0	0	1,480	0	003.....
462274 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	168	0	1,258.5200	(27,205)	0	0	(35,416)	..	(35,416)	(177)	0	0	0	0	0	003.....
462272 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	168	0	781.3400	(17,653)	0	0	(1,656)	..	(1,656)	1,462	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

QE06.73

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
462147 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	185	437,546	1,798.1800	51,648	0	0	109,332	..	109,332	16,840	0	0	0	2,789	.....	003.....
462148 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	185	0	2,359.2100	(17,776)	0	0	(32,426)	..	(32,426)	(6,739)	0	0	0	0	.....	003.....
462146 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	185	0	1,618.3600	(46,986)	0	0	(5,308)	..	(5,308)	6,439	0	0	0	0	.....	003.....
462150 SCS Collar 1083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	80	187,895	1,798.1800	22,179	0	0	46,950	..	46,950	7,232	0	0	0	1,197	.....	003.....
462151 SCS Collar 1083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	80	0	2,094.1600	(12,982)	0	0	(28,128)	..	(28,128)	(5,265)	0	0	0	0	.....	003.....
462149 SCS Collar 1083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	80	0	1,438.5400	(14,829)	0	0	(1,260)	..	(1,260)	1,872	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	..15,403,928	1,118.8900	2,554.354	0	0	3,492,694	..	3,492,694	84,867	0	0	0	100,623	.....	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	(310,248)	..	(310,248)	65,462	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	(373,975)	..	(373,975)	227,449	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	..25,313,177	1,118.8900	4,197,554	0	0	5,739,522	..	5,739,522	139,462	0	0	0	165,354	.....	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	(1,717,928)	..	(1,717,928)	111,699	0	0	0	0	.....	003.....
469732 SCS Collar 1110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	..18,265	0	895.1120	(2,607,634)	0	0	(351,210)	..	(351,210)	269,651	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	..5,988,903	1,118.8900	993,109	0	0	1,357,927	..	1,357,927	32,996	0	0	0	39,121	.....	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	(694,847)	..	(694,847)	10,327	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	(45,626)	..	(45,626)	40,464	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	203,140	1,118.8900	33,686	0	0	46,060	..	46,060	1,119	0	0	0	1,327	.....	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	(8,197)	..	(8,197)	1,023	0	0	0	0	.....	003.....
469745 SCS Collar 1114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	147	0	1,007.0010	(27,552)	0	0	(4,932)	..	(4,932)	2,999	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	776,638	1,118.8900	128,786	0	0	176,095	..	176,095	4,279	0	0	0	5,073	.....	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	(74,705)	..	(74,705)	2,314	0	0	0	0	.....	003.....
469749 SCS Collar 1115 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	560	0	895.1120	(80,005)	0	0	(10,776)	..	(10,776)	8,273	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	..14,336,841	1,781.0000	125,485	0	0	3,681,864	..	3,681,864	553,929	0	0	0	93,653	.....	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	(425,901)	..	(425,901)	(67,150)	0	0	0	0	.....	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	(177,824)	..	(177,824)	210,678	0	0	0	0	.....	003.....
469654 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	780,057	1,781.0000	18,564	0	0	200,327	..	200,327	30,139	0	0	0	5,096	.....	003.....
469655 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	0	2,368.2000	(18,564)	0	0	(58,103)	..	(58,103)	(11,772)	0	0	0	0	.....	003.....
469653 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	0	1,602.9000	(18,564)	0	0	(9,675)	..	(9,675)	11,463	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	..20,729,851	1,781.0000	2,498,441	0	0	5,323,905	..	5,323,905	800,979	0	0	0	135,414	.....	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	(2,293,964)	..	(2,293,964)	(449,738)	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	(144,037)	..	(144,037)	208,623	0	0	0	0	.....	003.....
469716 SCS Collar 1129 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	2,500	..5,907,464	1,781.0000	711,990	0	0	1,517,173	..	1,517,173	228,258	0	0	0	38,589	.....	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	(979,124)	..	(979,124)	(174,135)	0	0	0	0	.....	003.....
469715 SCS Collar 1129 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	2,500	0	1,246.7000	(321,640)	0	0	(23,025)	..	(23,025)	34,580	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	245,425	1,781.0000	29,580	0	0	63,031	..	63,031	9,483	0	0	0	1,603	.....	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	(36,645)	..	(36,645)	(6,743)	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	(1,705)	..	(1,705)	2,470	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	177,679	1,848.3800	21,999	0	0	41,597	..	41,597	6,355	0	0	0	1,189	.....	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	(24,204)	..	(24,204)	(4,475)	0	0	0	0	.....	003.....
473919 SCS Collar 1144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	75	0	1,478.7000	(12,546)	0	0	(1,606)	..	(1,606)	2,105	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	..3,213,559	1,848.3800	397,995	0	0	752,336	..	752,336	114,934	0	0	0	21,508	.....	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	(481,863)	..	(481,863)	(86,999)	0	0	0	0	.....	003.....
473927 SCS Collar 1145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	1,360	0	1,293.8700	(156,875)	0	0	(16,057)	..	(16,057)	23,259	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	..12,189,537	1,848.3800	1,509,763	0	0	2,853,731	..	2,853,731	435,962	0	0	0	81,583	.....	003.....

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(1,215,536)	..	(1,215,536)	(237,601)	0	0	0	0	0	003.....
473942 SCS Collar 1146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	...5,159	0	1,478.7000	(860,385)	0	0	(110,152)	..	(110,152)	144,386	0	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	...9,264,868	1,848.3800	1,147,560	0	0	2,169,027	..	2,169,027	331,360	0	0	0	62,009	0	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	(297,257)	..	(297,257)	(47,945)	0	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	(148,274)	..	(148,274)	156,274	0	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	...3,309,024	819.7400	(241,148)	0	0	(33,287)	..	(33,287)	27,565	0	0	0	22,147	0	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	666,431	..	666,431	12,484	0	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	(321,583)	..	(321,583)	9,822	0	0	0	0	0	003.....
474137 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...7,013	...9,718,778	1,053.9500	(1,290,302)	0	0	(308,250)	..	(308,250)	163,334	0	0	0	65,047	0	003.....
474138 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...7,013	0	1,171.0500	1,654,952	0	0	1,957,344	..	1,957,344	36,667	0	0	0	0	0	003.....
474139 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...7,013	0	1,729.4100	(412,336)	0	0	(191,368)	..	(191,368)	39,286	0	0	0	0	0	003.....
474156 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...10,750	...14,898,891	936.8400	(1,494,275)	0	0	(276,055)	..	(276,055)	185,664	0	0	0	99,716	0	003.....
474157 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...10,750	0	1,171.0500	2,547,793	0	0	3,000,609	..	3,000,609	56,210	0	0	0	0	0	003.....
474158 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...10,750	0	1,528.2200	(1,126,619)	0	0	(840,401)	..	(840,401)	71,258	0	0	0	0	0	003.....
474168 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...324	...448,541	936.8400	(44,986)	0	0	(8,311)	..	(8,311)	5,590	0	0	0	3,002	0	003.....
474169 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...324	0	1,171.0500	76,379	0	0	90,335	..	90,335	1,692	0	0	0	0	0	003.....
474170 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...324	0	1,443.9000	(41,170)	0	0	(36,779)	..	(36,779)	1,685	0	0	0	0	0	003.....
474179 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...92	...127,816	819.7400	(9,315)	0	0	(1,286)	..	(1,286)	1,065	0	0	0	855	0	003.....
474180 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...92	0	1,171.0500	21,765	0	0	25,742	..	25,742	482	0	0	0	0	0	003.....
474181 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	...92	0	1,340.7400	(15,236)	0	0	(15,485)	..	(15,485)	189	0	0	0	0	0	003.....
481748 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...8,988	...12,456,193	1,161.4800	2,144,189	0	0	2,598,841	..	2,598,841	48,186	0	0	0	85,321	0	003.....
481745 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...8,988	0	1,045.3300	(1,647,170)	0	0	(402,036)	..	(402,036)	207,872	0	0	0	0	0	003.....
481749 SCS Collar 1183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...8,988	0	1,717.0200	(606,488)	0	0	(287,828)	..	(287,828)	51,500	0	0	0	0	0	003.....
481755 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...13,589	...18,832,847	929.1800	(1,882,714)	0	0	(359,352)	..	(359,352)	235,612	0	0	0	128,999	0	003.....
481756 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...13,589	0	1,161.4800	3,241,855	0	0	3,929,256	..	3,929,256	72,853	0	0	0	0	0	003.....
481759 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...13,589	0	1,507.4800	(1,524,652)	0	0	(1,225,508)	..	(1,225,508)	84,345	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	...6,240,626	813.0400	(453,395)	0	0	(65,699)	..	(65,699)	52,928	0	0	0	42,746	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	(679,219)	..	(679,219)	15,045	0	0	0	0	0	003.....
481762 SCS Collar 1185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...4,503	0	1,161.4800	1,074,251	0	0	1,302,034	..	1,302,034	24,141	0	0	0	0	0	003.....
481780 SCS Collar 1189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/18/2014	02/14/2019	...172	...238,647	1,597.6200	(15,601)	0	0	(10,189)	..	(10,189)	1,146	0	0	0	1,635	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	49,791	..	49,791	923	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	(7,703)	..	(7,703)	3,983	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	...12,396,592	1,656.6800	(1,244,476)	0	0	(208,403)	..	(208,403)	211,424	0	0	0	84,912	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	(414,255)	..	(414,255)	(67,137)	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	2,948,889	..	2,948,889	440,891	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	...3,401,426	1,840.7600	406,017	0	0	809,128	..	809,128	120,974	0	0	0	23,299	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	(18,310)	..	(18,310)	25,364	0	0	0	0	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	(539,032)	..	(539,032)	(94,146)	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	...15,771,061	1,840.7600	1,882,339	0	0	3,751,605	..	3,751,605	560,906	0	0	0	108,026	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	(151,656)	..	(151,656)	190,515	0	0	0	0	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	(1,677,483)	..	(1,677,483)	(319,326)	0	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	...12,874,761	1,672.9500	(1,251,773)	0	0	(240,053)	..	(240,053)	230,311	0	0	0	89,972	0	003.....

SCHEDULE DB - PART A - SECTION 1

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, 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)
488433 SCS Collar 1230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	...5,449	0	1,858.8300	1,522,377	0	0	2,995,148	..	2,995,148	444,650	0	0	0	0	0	003.....
488434 SCS Collar 1230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	...5,449	0	2,554.2200	(381,493)	0	0	(571,148)	..	(571,148)	(102,212)	0	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	...11,519,791	1,487.0600	(802,824)	0	0	(124,206)	..	(124,206)	147,430	0	0	0	80,503	0	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	2,679,931	..	2,679,931	397,854	0	0	0	0	0	003.....
488437 SCS Collar 1231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	...4,876	0	2,246.7700	(658,554)	0	0	(1,297,254)	..	(1,297,254)	(240,559)	0	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	...3,700,112	1,301.1800	(176,806)	0	0	(22,403)	..	(22,403)	29,848	0	0	0	25,857	0	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	860,783	..	860,783	127,789	0	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	(595,358)	..	(595,358)	(101,954)	0	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	...640,623	1,672.9500	(62,289)	0	0	(11,945)	..	(11,945)	11,460	0	0	0	4,477	0	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	149,033	..	149,033	22,125	0	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	(53,736)	..	(53,736)	(10,267)	0	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	...13,121,724	1,188.2300	2,270,682	0	0	2,585,831	..	2,585,831	38,643	0	0	0	91,698	0	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	(489,314)	..	(489,314)	232,845	0	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	(251,466)	..	(251,466)	47,765	0	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	...16,225,449	1,188.2300	2,807,774	0	0	3,197,466	..	3,197,466	47,783	0	0	0	113,387	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	(362,795)	..	(362,795)	219,666	0	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	(929,368)	..	(929,368)	75,569	0	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	...3,861,869	1,188.2300	668,287	0	0	761,039	..	761,039	11,373	0	0	0	26,988	0	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	(391,381)	..	(391,381)	11,332	0	0	0	0	0	003.....
488503 SCS Collar 1248 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	...2,787	0	831.7600	(277,703)	0	0	(47,988)	..	(47,988)	36,483	0	0	0	0	0	003.....
488530 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	...355	...492,211	1,188.2300	85,176	0	0	96,997	..	96,997	1,450	0	0	0	3,440	0	003.....
488529 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	...355	0	1,069.4100	(66,662)	0	0	(18,355)	..	(18,355)	8,734	0	0	0	0	0	003.....
488531 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	...355	0	1,642.1300	(31,559)	0	0	(17,894)	..	(17,894)	2,250	0	0	0	0	0	003.....
496385 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...2,233	...3,094,981	1,119.4900	347,502	0	0	596,057	..	596,057	48,589	0	0	0	3,437	0	003.....
496386 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...2,233	0	1,007.5400	(287,497)	0	0	(226)	..	(226)	7,727	0	0	0	0	0	003.....
496387 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...2,233	0	1,394.7700	(126,375)	0	0	(26,348)	..	(26,348)	58,969	0	0	0	0	0	003.....
496388 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...3,020	...4,185,652	1,119.4900	469,962	0	0	806,108	..	806,108	65,712	0	0	0	4,648	0	003.....
496389 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...3,020	0	895.5900	(270,482)	0	0	(257)	..	(257)	3,599	0	0	0	0	0	003.....
496390 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/18/2017	...3,020	0	1,260.3200	(289,237)	0	0	(382,552)	..	(382,552)	(8,415)	0	0	0	0	0	003.....
496391 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...12,685	...17,580,729	1,119.4900	2,811,811	0	0	4,125,115	..	4,125,115	81,471	0	0	0	125,585	0	003.....
496392 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...12,685	0	1,007.5400	(2,158,521)	0	0	(534,719)	..	(534,719)	277,189	0	0	0	0	0	003.....
496393 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...12,685	0	1,664.4600	(751,981)	0	0	(615,733)	..	(615,733)	77,288	0	0	0	0	0	003.....
496394 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...16,514	...22,886,764	1,119.4900	3,660,442	0	0	5,370,115	..	5,370,115	106,060	0	0	0	163,488	0	003.....
496395 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...16,514	0	895.5900	(2,125,983)	0	0	(419,269)	..	(419,269)	274,081	0	0	0	0	0	003.....
496396 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	04/15/2014	04/15/2019	...16,514	0	1,460.2600	(1,6												

SCHEDULE DB - PART A - SECTION 1

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

QE06.76

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(19,067)	..	(19,067)	2,835	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	289,691	1,119.4900	32,526	0	0	55,791	..	55,791	4,548	0	0	0	322	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	(21)	..	(21)	723	0	0	0	0	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	(9,885)	..	(9,885)	3,792	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	195,603	1,119.4900	21,962	0	0	37,671	..	37,671	3,071	0	0	0	217	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	(12)	..	(12)	168	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	(22,981)	..	(22,981)	(1,348)	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	4,020,385	1,842.9800	297,915	0	0	884,380	..	884,380	204,831	0	0	0	4,464	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	(105)	..	(105)	5,399	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	(375,567)	..	(375,567)	(149,563)	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	4,229,354	1,842.9800	313,400	0	0	930,348	..	930,348	215,478	0	0	0	4,696	0	003.....
496440 SCS Collar 1301 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573...	04/15/2014	04/18/2017	1,790	0	1,474.3800	(292,957)	0	0	(73)	..	(73)	2,235	0	0	0	0	0	003.....
496441 SCS Collar 1301 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573...	04/15/2014	04/18/2017	1,790	0	1,969.2200	(108,047)	0	0	(704,528)	..	(704,528)	(199,920)	0	0	0	0	0	003.....
496445 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	7,026	16,600,757	1,842.9800	1,916,445	0	0	3,971,231	..	3,971,231	574,294	0	0	0	118,585	0	003.....
496446 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	7,026	0	1,474.3800	(1,113,640)	0	0	(185,170)	..	(185,170)	213,190	0	0	0	0	0	003.....
496447 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	7,026	0	2,239.4000	(892,809)	0	0	(1,941,201)	..	(1,941,201)	(350,950)	0	0	0	0	0	003.....
496448 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	1,882	4,446,013	1,842.9800	513,262	0	0	1,063,575	..	1,063,575	153,807	0	0	0	31,759	0	003.....
496449 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	1,882	0	1,290.0900	(201,139)	0	0	(28,195)	..	(28,195)	36,203	0	0	0	0	0	003.....
496450 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	04/15/2014	04/15/2019	1,882	0	2,076.3000	(336,228)	0	0	(730,130)	..	(730,130)	(122,128)	0	0	0	0	0	003.....
496442 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	6,259	14,787,993	1,842.9800	1,653,848	0	0	3,537,410	..	3,537,410	511,553	0	0	0	105,636	0	003.....
496443 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	6,259	0	1,658.6800	(1,366,502)	0	0	(282,176)	..	(282,176)	263,688	0	0	0	0	0	003.....
496444 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	6,259	0	2,548.8400	(367,522)	0	0	(706,337)	..	(706,337)	(127,040)	0	0	0	0	0	003.....
496454 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	63	149,995	1,842.9800	11,581	0	0	32,994	..	32,994	7,642	0	0	0	167	0	003.....
496455 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	63	0	1,658.6800	(10,275)	0	0	(4)	..	(4)	201	0	0	0	0	0	003.....
496456 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	63	0	2,279.4000	(2,477)	0	0	(5,475)	..	(5,475)	(2,811)	0	0	0	0	0	003.....
496466 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	143	337,170	1,842.9800	25,999	0	0	74,166	..	74,166	17,177	0	0	0	374	0	003.....
496467 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	143	0	1,658.6800	(23,125)	0	0	(9)	..	(9)	453	0	0	0	0	0	003.....
496468 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/18/2017	143	0	2,060.8200	(13,023)	0	0	(43,109)	..	(43,109)	(14,527)	0	0	0	0	0	003.....
496469 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	57	134,611	1,842.9800	15,046	0	0	32,200	..	32,200	4,657	0	0	0	962	0	003.....
496470 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	57	0	1,658.6800	(12,447)	0	0	(2,569)	..	(2,569)	2,400	0	0	0	0	0	003.....
496471 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	04/15/2014	04/15/2019	57	0	2,342.8000	(5,428)	0	0	(12,150)	..	(12,150)	(2,269)	0	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	448,704	1,842.9800	35,745	0	0	98,703	..	98,703	22,861	0	0	0	498	0	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	(8)	..	(8)	237	0	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	(59,817)	..	(59,817)	(19,653)	0	0	0	0	0	003.....
500853 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	9,167	12,704,851	1,095.9900	1,914,913	0	0	3,162,744	..	3,162,744	65,146	0	0	0	92,505	0	003.....
500854 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	9,167	0	986.3900	(1,534,296)	0	0	(369,951)	..	(369,951)	194,117	0	0	0	0	0	003.....
500855 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	9,167	0	1,613.2900	(479,530)	0	0	(597,798)	..	(597,798)	57,022	0	0	0	0	0	003.....
500856 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	18,493,923	1,095.9900	2,787,459	0	0	4,603,874	..	4,603,874	94,830	0	0	0	134,655	0	003.....
500857 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	0	876.7900	(1,672,022)	0	0	(327,201)	..	(327,201)	215,455	0	0	0	0	0	003.....
500858 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	0	1,412.7300	(1,259,421)	0	0	(1,931,801)	..	(1,931,801)	54,599	0	0	0	0	0	003.....
500860 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	2,769,347	767.1900	(180,038)	0	0	(28,137)	..	(28,137)	22,502	0	0	0	20,164	0	003.....
500861 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	0	1,292.1700	(258,927)	0	0	(423,417)	..	(423,417)	822	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

QE06.77

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 at Inception and at Year-end (b)
500859 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	0	1,095.9900	417,404	0	0	689,401	..	689,401	14,200	0	0	0	0	0	003.....
500865 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	222	307,283	1,095.9900	46,315	0	0	76,495	..	76,495	1,576	0	0	0	2,237	0	003.....
500866 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	222	0	876.7900	(27,781)	0	0	(5,437)	..	(5,437)	3,580	0	0	0	0	0	003.....
500867 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	05/15/2014	05/14/2019	222	0	1,333.8100	(25,779)	0	0	(41,524)	..	(41,524)	403	0	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	3,067,767	1,095.9900	320,695	0	0	643,882	..	643,882	47,449	0	0	0	5,386	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	(1,198)	..	(1,198)	9,206	0	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	(103,119)	..	(103,119)	38,696	0	0	0	0	0	003.....
500841 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	2,578	3,572,317	1,095.9900	373,440	0	0	749,780	..	749,780	55,253	0	0	0	6,272	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	(1,357)	..	(1,357)	3,428	0	0	0	0	0	003.....
500843 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	2,578	0	1,227.8400	(230,049)	0	0	(415,774)	..	(415,774)	(15,734)	0	0	0	0	0	003.....
500844 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	342	474,201	1,095.9900	49,572	0	0	99,528	..	99,528	7,334	0	0	0	833	0	003.....
500845 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	342	0	986.3900	(41,825)	0	0	(185)	..	(185)	1,423	0	0	0	0	0	003.....
500846 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	342	0	1,448.4600	(11,219)	0	0	(2,328)	..	(2,328)	5,904	0	0	0	0	0	003.....
500847 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	122	169,448	1,095.9900	17,714	0	0	35,565	..	35,565	2,621	0	0	0	297	0	003.....
500848 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	122	0	876.7900	(10,254)	0	0	(64)	..	(64)	163	0	0	0	0	0	003.....
500849 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	122	0	1,282.9700	(8,700)	0	0	(13,382)	..	(13,382)	434	0	0	0	0	0	003.....
500850 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	182	251,643	1,095.9900	26,306	0	0	52,816	..	52,816	3,892	0	0	0	442	0	003.....
500851 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	182	0	876.7900	(15,228)	0	0	(96)	..	(96)	241	0	0	0	0	0	003.....
500852 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/15/2017	182	0	1,192.4400	(18,593)	0	0	(35,524)	..	(35,524)	(2,048)	0	0	0	0	0	003.....
500886 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,277	3,018,361	1,683.7700	(194,780)	0	0	(587)	..	(587)	7,502	0	0	0	5,299	0	003.....
500887 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,277	0	2,143.4300	(87,955)	0	0	(283,015)	..	(283,015)	(104,414)	0	0	0	0	0	003.....
500885 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,277	0	1,870.8500	221,173	0	0	626,842	..	626,842	146,711	0	0	0	0	0	003.....
500888 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,846	4,360,837	1,870.8500	321,574	0	0	905,643	..	905,643	211,963	0	0	0	7,656	0	003.....
500889 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,846	0	1,496.6800	(176,872)	0	0	(728)	..	(728)	4,001	0	0	0	0	0	003.....
500890 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	1,846	0	1,974.3100	(233,645)	0	0	(715,690)	..	(715,690)	(195,898)	0	0	0	0	0	003.....
500891 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	91	215,957	1,870.8500	15,932	0	0	44,849	..	44,849	10,497	0	0	0	379	0	003.....
500892 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	91	0	1,683.7700	(13,888)	0	0	(42)	..	(42)	537	0	0	0	0	0	003.....
500893 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	91	0	2,288.8000	(3,628)	0	0	(7,893)	..	(7,893)	(3,686)	0	0	0	0	0	003.....
500895 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	97	228,586	1,496.6800	(9,267)	0	0	(38)	..	(38)	210	0	0	0	401	0	003.....
500896 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	97	0	2,057.9400	(9,271)	0	0	(29,510)	..	(29,510)	(9,311)	0	0	0	0	0	003.....
500894 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/15/2017	97	0	1,870.8500	16,863	0	0	47,472	..	47,472	11,111	0	0	0	0	0	003.....
500897 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,431	10,469,545	1,870.8500	1,124,358	0	0	2,417,446	..	2,417,446	348,319	0	0	0	76,229	0	003.....
500898 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,431	0	1,683.7700	(927,925)	0	0	(225,032)	..	(225,032)	197,800	0	0	0	0	0	003.....
500899 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,431	0	2,507.5000	(278,010)	0	0	(600,064)	..	(600,064)	(109,867)	0	0	0	0	0	003.....
500900 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,935	11,660,472	1,870.8500	1,252,304	0	0	2,692,435	..	2,692,435	387,941	0	0	0	84,900	0	003.....
500901 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,935	0	1,496.6800	(724,486)	0	0	(147,933)	..	(147,933)	160,286	0	0	0	0	0	003.....
500902 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	05/15/2014	05/14/2019	4,935	0	2,212.6500	(618,675)	0	0	(1,472,030)	..	(1,472,030)	(257,829)	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	3,592,986	2,062.2400	(272,585)	0	0	(611,284)	..	(611,284)	(99,574)	0	0	0	26,161	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	829,671	..	829,671	119,544	0	0	0	0	0	003.....
500904 SCS Collar 1351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	05/15/2014	05/14/2019	1,521	0	1,309.6000	(149,074)	0	0	(25,922)	..	(25,922)	32,049	0	0	0	0	0	003.....
509287 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	06/17/2014	06/14/2017	1,644	2,278,024	1,176.6200	253,408	0	0	348,704	..	348,704	16,540	0	0	0	5,163	0	003.....
509288 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	06/17/2014	06/14/2017	1,644	0	1,058.9600	(201,632)	0	0	(1,788)	..	(1,788)	17,443	0	0	0	0	0	003.....
509289 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	06/17/2014	06/14/2017	1,644	0	1,432.1800	(95,877)	0	0	(29,768)	..	(29,768)	29,506	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

QE06.78

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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
509290 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...2,349	...3,255,667	1,176.6200	361,950	0	0	498,355	..	498,355	23,638	0	0	0	7,379	.....	003.....
509291 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...2,349	0	941.3000	(196,150)	0	0	(1,634)	..	(1,634)	9,358	0	0	0	0	.....	003.....
509292 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...2,349	0	1,305.9300	(228,826)	0	0	(223,705)	..	(223,705)	19,732	0	0	0	0	.....	003.....
509293 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...258	...356,898	1,176.6200	39,725	0	0	54,631	..	54,631	2,591	0	0	0	809	.....	003.....
509294 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...258	0	1,058.9600	(31,572)	0	0	(280)	..	(280)	2,733	0	0	0	0	.....	003.....
509295 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...258	0	1,521.0200	(10,074)	0	0	(764)	..	(764)	2,274	0	0	0	0	.....	003.....
509296 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...102	...141,346	1,176.6200	15,722	0	0	21,636	..	21,636	1,026	0	0	0	320	.....	003.....
509297 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...102	0	941.3000	(8,512)	0	0	(71)	..	(71)	406	0	0	0	0	.....	003.....
509298 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...102	0	1,362.1700	(7,971)	0	0	(5,440)	..	(5,440)	1,611	0	0	0	0	.....	003.....
509299 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...480	...665,504	1,176.6200	74,007	0	0	101,871	..	101,871	4,832	0	0	0	1,508	.....	003.....
509300 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...480	0	1,058.9600	(58,929)	0	0	(522)	..	(522)	5,096	0	0	0	0	.....	003.....
509301 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...480	0	1,381.3500	(34,718)	0	0	(19,919)	..	(19,919)	8,354	0	0	0	0	.....	003.....
509302 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...234	...323,917	1,176.6200	36,000	0	0	49,583	..	49,583	2,352	0	0	0	734	.....	003.....
509303 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...234	0	941.3000	(19,520)	0	0	(163)	..	(163)	931	0	0	0	0	.....	003.....
509304 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2017	...234	0	1,269.6900	(26,039)	0	0	(29,449)	..	(29,449)	681	0	0	0	0	.....	003.....
509305 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...9,005	...12,479,664	1,176.6200	2,033,150	0	0	2,617,767	..	2,617,767	34,424	0	0	0	92,667	.....	003.....
509306 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...9,005	0	1,058.9600	(1,481,168)	0	0	(508,620)	..	(508,620)	222,839	0	0	0	0	.....	003.....
509307 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...9,005	0	1,691.6300	(593,404)	0	0	(439,630)	..	(439,630)	50,882	0	0	0	0	.....	003.....
509308 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...16,100	...22,313,804	1,176.6200	3,635,138	0	0	4,680,602	..	4,680,602	61,551	0	0	0	165,690	.....	003.....
509309 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...16,100	0	941.3000	(1,960,701)	0	0	(561,182)	..	(561,182)	313,965	0	0	0	0	.....	003.....
509310 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...16,100	0	1,497.6000	(1,748,499)	0	0	(1,770,383)	..	(1,770,383)	89,579	0	0	0	0	.....	003.....
509311 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...2,620	...3,631,411	1,176.6200	591,724	0	0	761,734	..	761,734	10,017	0	0	0	26,965	.....	003.....
509312 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...2,620	0	823.6300	(226,649)	0	0	(52,500)	..	(52,500)	37,248	0	0	0	0	.....	003.....
509313 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...2,620	0	1,379.7000	(377,128)	0	0	(434,570)	..	(434,570)	8,309	0	0	0	0	.....	003.....
509314 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...340	...471,153	1,176.6200	76,725	0	0	98,830	..	98,830	1,300	0	0	0	3,499	.....	003.....
509315 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...340	0	1,058.9600	(55,950)	0	0	(19,202)	..	(19,202)	8,413	0	0	0	0	.....	003.....
509316 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...340	0	1,575.8500	(30,328)	0	0	(27,434)	..	(27,434)	2,077	0	0	0	0	.....	003.....
509317 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...268	...371,033	1,176.6200	60,440	0	0	77,829	..	77,829	1,023	0	0	0	2,755	.....	003.....
509318 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...268	0	823.6300	(23,165)	0	0	(5,364)	..	(5,364)	3,806	0	0	0	0	.....	003.....
509319 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		06/17/2014	06/14/2019	...268	0	1,313.4600	(44,797)	0	0	(54,323)	..	(54,323)	328	0	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	...2,621,877	1,941.9900	212,571	0	0	464,889	..	464,889	116,175	0	0	0	5,942	.....	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	(888)	..	(888)	13,673	0	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	(162,088)	..	(162,088)	(63,928)	0	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	...4,247,322	1,941.9900	344,356	0	0	753,098	..	753,098	188,197	0	0	0	9,627	.....	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	(703)	..	(703)	8,593	0	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	(539,817)	..	(539,817)	(162,510)	0	0	0	0	.....	003.....
509343 SCS Collar 1383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		06/17/2014	06/14/2017	...262	...618,057	1,941.9900	50,110	0	0	109,588	..	109,588	27,386	0	0	0	1,401	.....	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	(209)	..	(209)	3,223	0	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	(10,601)	..	(10,601)	(4,242)	0	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	...131,398	1,941.9900	10,653	0	0	23,298	..	23,298	5,822	0	0	0	298	.....	003.....
509347 SCS Collar 1384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		06/17/2014	06/14/2017	...56	0	1,553.5900	(5,549)	0	0	(22)	..	(22)	266	0	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	(12,173)	..	(12,173)	(4,222)	0	0	0	0	.....	003.....

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

1	2	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 at Inception and at Year-end (b)
509349 SCS Collar 1385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	75	177,632	1,941.9900	14,402	0	0	31,496	..	31,496	7,871	0	0	0	403	.....	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	(60)	..	(60)	926	0	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	(16,143)	..	(16,143)	(5,641)	0	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	9,691,825	1,941.9900	1,157,291	0	0	2,026,828	..	2,026,828	299,046	0	0	0	71,966	.....	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	(257,471)	..	(257,471)	205,259	0	0	0	0	.....	003.....
509354 SCS Collar 1386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	4,102	0	2,607.9000	(302,808)	0	0	(418,488)	..	(418,488)	(72,086)	0	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	14,502,456	1,941.9900	1,731,724	0	0	3,032,863	..	3,032,863	447,480	0	0	0	107,687	.....	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	(230,544)	..	(230,544)	225,882	0	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	(1,440,734)	..	(1,440,734)	(258,235)	0	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	3,961,410	1,941.9900	473,028	0	0	828,440	..	828,440	122,231	0	0	0	29,415	.....	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	(35,537)	..	(35,537)	41,563	0	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	(553,127)	..	(553,127)	(93,210)	0	0	0	0	.....	003.....
514979 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/15/2019	7,263	10,065,790	1,153.8100	1,606,552	0	0	2,247,425	..	2,247,425	30,729	0	0	0	76,168	.....	003.....
514980 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/15/2019	7,263	0	1,038.4300	(1,187,556)	0	0	(394,738)	..	(394,738)	174,760	0	0	0	0	.....	003.....
514981 SCS Collar 1413 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/15/2019	7,263	0	1,666.9100	(457,054)	0	0	(418,848)	..	(418,848)	43,897	0	0	0	0	.....	003.....
514970 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,757	3,820,916	1,153.8100	419,057	0	0	650,673	..	650,673	29,955	0	0	0	10,247	.....	003.....
514971 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,757	0	1,038.4300	(344,619)	0	0	(5,199)	..	(5,199)	31,287	0	0	0	0	.....	003.....
514972 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,757	0	1,416.3000	(145,981)	0	0	(89,151)	..	(89,151)	44,120	0	0	0	0	.....	003.....
514973 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,470	3,423,329	1,153.8100	375,452	0	0	582,967	..	582,967	26,838	0	0	0	9,181	.....	003.....
514974 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,470	0	923.0500	(212,427)	0	0	(3,368)	..	(3,368)	10,750	0	0	0	0	.....	003.....
514975 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	2,470	0	1,288.8100	(227,124)	0	0	(285,287)	..	(285,287)	13,675	0	0	0	0	.....	003.....
514976 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	120	165,762	1,153.8100	18,180	0	0	28,228	..	28,228	1,300	0	0	0	445	.....	003.....
514977 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	120	0	923.0500	(10,166)	0	0	(163)	..	(163)	521	0	0	0	0	.....	003.....
514978 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/14/2017	120	0	1,251.8800	(12,771)	0	0	(17,526)	..	(17,526)	100	0	0	0	0	.....	003.....
514982 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	10,979	15,216,400	1,153.8100	2,415,441	0	0	3,397,420	..	3,397,420	46,453	0	0	0	115,143	.....	003.....
514983 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	10,979	0	923.0500	(1,361,430)	0	0	(371,100)	..	(371,100)	209,132	0	0	0	0	.....	003.....
514984 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	10,979	0	1,471.1100	(1,111,542)	0	0	(1,374,200)	..	(1,374,200)	58,589	0	0	0	0	.....	003.....
514985 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	1,830	2,536,867	1,153.8100	402,701	0	0	566,415	..	566,415	7,745	0	0	0	19,197	.....	003.....
514986 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	1,830	0	807.6700	(161,080)	0	0	(35,955)	..	(35,955)	25,590	0	0	0	0	.....	003.....
514987 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/15/2014	07/15/2019	1,830	0	1,358.6100	(251,212)	0	0	(331,216)	..	(331,216)	5,225	0	0	0	0	.....	003.....
515010 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/14/2017	1,200	2,834,144	1,973.2800	237,854	0	0	468,140	..	468,140	117,832	0	0	0	7,600	.....	003.....
515011 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/14/2017	1,200	0	1,775.9500	(195,307)	0	0	(2,162)	..	(2,162)	21,314	0	0	0	0	.....	003.....
515012 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/14/2017	1,200	0	2,276.3800	(95,782)	0	0	(138,424)	..	(138,424)	(54,154)	0	0	0	0	.....	003.....
515013 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/14/2017	1,266	2,990,998	1,973.2800	251,018	0	0	494,049	..	494,049	124,354	0	0	0	8,021	.....	003.....
515014 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	07/15/2014	07/14/2017	1,266	0	1,578.6200	(132,516)	0											

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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
515023 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		07/15/2014	07/15/2019	...4,550	0	1,578.6200	(721,813)	0	0	(193,717)	..	(193,717)	177,955	0	0	0	0	003.....	
515024 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		07/15/2014	07/15/2019	...4,550	0	2,371.4900	(635,448)	0	0	(972,074)	..	(972,074)	(172,120)	0	0	0	0	003.....	
515025 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		07/15/2014	07/15/2019	...1,136	...2,683,277	1,973.2800	328,573	0	0	538,847	..	538,847	79,982	0	0	0	20,304	003.....	
515026 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		07/15/2014	07/15/2019	...1,136	0	1,381.3000	(122,505)	0	0	(27,409)	..	(27,409)	30,433	0	0	0	0	003.....	
515027 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		07/15/2014	07/15/2019	...1,136	0	2,210.6700	(216,244)	0	0	(351,354)	..	(351,354)	(58,913)	0	0	0	0	003.....	
520480 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...1,663	...2,305,314	1,141.6500	262,814	0	0	415,753	..	415,753	18,513	0	0	0	7,036	003.....	
520481 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...1,663	0	1,027.4900	(220,282)	0	0	(4,991)	..	(4,991)	20,559	0	0	0	0	003.....	
520482 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...1,663	0	1,443.0500	(85,032)	0	0	(47,744)	..	(47,744)	23,770	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	...3,277,698	1,141.6500	373,670	0	0	591,118	..	591,118	26,322	0	0	0	10,004	003.....	
520484 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...2,365	0	913.3200	(219,519)	0	0	(5,803)	..	(5,803)	10,854	0	0	0	0	003.....	
520485 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...2,365	0	1,301.6000	(214,600)	0	0	(263,759)	..	(263,759)	15,092	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	...148,104	1,141.6500	16,884	0	0	26,710	..	26,710	1,189	0	0	0	452	003.....	
520487 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...107	0	1,027.4900	(14,152)	0	0	(321)	..	(321)	1,321	0	0	0	0	003.....	
520488 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...107	0	1,543.1700	(3,452)	0	0	(750)	..	(750)	897	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	...343,552	1,141.6500	39,166	0	0	61,958	..	61,958	2,759	0	0	0	1,049	003.....	
520490 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...248	0	913.3200	(23,009)	0	0	(608)	..	(608)	1,138	0	0	0	0	003.....	
520491 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...248	0	1,361.4200	(17,826)	0	0	(17,259)	..	(17,259)	2,944	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	...145,675	1,141.6500	16,608	0	0	26,272	..	26,272	1,170	0	0	0	445	003.....	
520493 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...105	0	1,027.4900	(13,920)	0	0	(315)	..	(315)	1,299	0	0	0	0	003.....	
520494 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...105	0	1,387.2200	(6,811)	0	0	(5,715)	..	(5,715)	1,415	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	...253,718	1,141.6500	28,925	0	0	45,757	..	45,757	2,037	0	0	0	774	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	(449)	..	(449)	840	0	0	0	0	003.....	
520497 SCS Collar 1455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.		08/15/2014	08/14/2017	...183	0	1,263.4600	(19,116)	0	0	(25,966)	..	(25,966)	406	0	0	0	0	003.....	
520498 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...8,581	...11,893,188	1,141.6500	1,930,824	0	0	2,751,462	..	2,751,462	36,238	0	0	0	91,597	003.....	
520499 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...8,581	0	1,027.4900	(1,564,654)	0	0	(464,416)	..	(464,416)	204,258	0	0	0	0	003.....	
520500 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...8,581	0	1,729.6000	(429,072)	0	0	(398,501)	..	(398,501)	49,531	0	0	0	0	003.....	
520501 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...10,346	...14,338,107	1,141.6500	2,327,749	0	0	3,317,088	..	3,317,088	43,687	0	0	0	110,427	003.....	
520502 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...10,346	0	913.3200	(1,420,755)	0	0	(351,013)	..	(351,013)	196,133	0	0	0	0	003.....	
520503 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...10,346	0	1,504.1200	(982,827)	0	0	(1,185,308)	..	(1,185,308)	63,913	0	0	0	0	003.....	
520504 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...1,929	...2,673,144	1,141.6500	424,333	0	0	618,426	..	618,426	8,145	0	0	0	20,588	003.....	
520505 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...1,929	0	799.1600	(178,085)	0	0	(38,384)	..	(38,384)	27,095	0	0	0	0	003.....	
520506 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...1,929	0	1,375.6900	(260,386)	0	0	(337,999)	..	(337,999)	7,031	0	0	0	0	003.....	
520510 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...88	...122,610	1,141.6500	19,905	0	0	28,365	..	28,365	374	0	0	0	944	003.....	
520511 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...88	0	913.3200	(11,956)	0	0	(3,002)	..	(3,002)	1,677	0	0	0	0	003.....	
520512 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.		08/15/2014	08/14/2019	...88	0	1,421.3500	(10,616)	0	0	(13,442)	..	(13,442)	421	0	0	0	0	003.....	
520538 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...1,387	...3,276,285	1,955.0600	296,717	0	0	568,563	..	568,563	134,395	0	0	0	9,999	003.....	
520539 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...1,387	0	1,759.5500	(249,612)	0	0	(4,119)	..	(4,119)	27,694	0	0	0	0	003.....	
520540 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...1,387	0	2,319.2900	(107,771)	0	0	(128,483)	..	(128,483)	(47,986)	0	0	0	0	003.....	
520544 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...97	...228,409	1,955.0600	20,697	0	0	39,638	..	39,638	9,369	0	0	0	697	003.....	
520545 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...97	0	1,759.5500	(17,392)	0	0	(287)	..	(287)	1,931	0	0	0	0	003.....	
520546 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...97	0	2,479.2100	(4,419)	0	0	(1,509)	..	(1,509)	(197)	0	0	0	0	003.....	
520550 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		08/15/2014	08/14/2017	...68	...160,733	1,955.0600	14,551	0	0	27,894	..	27,894	6,593	0	0	0	491	003.....	

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(202)	..	(202)	1,359	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	(10,750)	..	(10,750)	(3,719)	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	3,746,397	1,955.0600	337,834	0	0	650,146	..	650,146	153,679	0	0	0	11,434	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	(1,798)	..	(1,798)	14,605	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	(399,979)	..	(399,979)	(119,110)	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	126,895	1,955.0600	11,443	0	0	22,021	..	22,021	5,205	0	0	0	387	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	(61)	..	(61)	495	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	(9,209)	..	(9,209)	(3,120)	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	1,745,096	1,955.0600	157,365	0	0	302,842	..	302,842	71,585	0	0	0	5,326	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	(838)	..	(838)	6,803	0	0	0	0	0	003.....
520555 SCS Collar 1465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2017	739	0	2,066.3000	(118,737)	0	0	(225,807)	..	(225,807)	(61,927)	0	0	0	0	0	003.....
520556 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	3,655	8,634,841	1,955.0600	1,134,978	0	0	1,796,275	..	1,796,275	259,949	0	0	0	66,502	0	003.....
520557 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	3,655	0	1,759.5500	(925,350)	0	0	(257,601)	..	(257,601)	191,134	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	(225,195)	..	(225,195)	(29,366)	0	0	0	0	0	003.....
520559 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	7,035	16,620,712	1,955.0600	2,184,655	0	0	3,457,547	..	3,457,547	500,361	0	0	0	128,007	0	003.....
520560 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	7,035	0	1,564.0500	(1,304,209)	0	0	(302,455)	..	(302,455)	273,155	0	0	0	0	0	003.....
520561 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	7,035	0	2,436.2000	(968,730)	0	0	(1,302,121)	..	(1,302,121)	(225,435)	0	0	0	0	0	003.....
520562 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	835	1,972,297	1,955.0600	259,242	0	0	410,290	..	410,290	59,375	0	0	0	15,190	0	003.....
520563 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	835	0	1,368.5400	(109,395)	0	0	(20,592)	..	(20,592)	22,208	0	0	0	0	0	003.....
520564 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	835	0	2,250.8600	(160,332)	0	0	(241,133)	..	(241,133)	(40,233)	0	0	0	0	0	003.....
520568 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	79	186,111	1,955.0600	24,463	0	0	38,716	..	38,716	5,603	0	0	0	1,433	0	003.....
520569 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	79	0	1,564.0500	(14,604)	0	0	(3,387)	..	(3,387)	3,059	0	0	0	0	0	003.....
520570 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	79	0	2,298.3700	(13,927)	0	0	(20,495)	..	(20,495)	(3,473)	0	0	0	0	0	003.....
520571 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	368	868,923	1,955.0600	114,213	0	0	180,759	..	180,759	26,159	0	0	0	6,692	0	003.....
520572 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	368	0	1,368.5400	(48,195)	0	0	(9,072)	..	(9,072)	9,784	0	0	0	0	0	003.....
520573 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	368	0	2,140.9900	(85,009)	0	0	(132,297)	..	(132,297)	(21,087)	0	0	0	0	0	003.....
526181 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	1,953	2,706,889	1,150.9700	327,150	0	0	476,457	..	476,457	18,935	0	0	0	9,155	0	003.....
526064 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	1,953	0	1,035.8700	(256,564)	0	0	(9,028)	..	(9,028)	28,494	0	0	0	0	0	003.....
526193 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	1,953	0	1,463.1100	(108,340)	0	0	(54,217)	..	(54,217)	25,425	0	0	0	0	0	003.....
526201 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	2,924	4,053,109	1,150.9700	489,852	0	0	713,413	..	713,413	28,353	0	0	0	13,708	0	003.....
526054 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	2,924	0	920.7800	(268,644)	0	0	(10,577)	..	(10,577)	16,669	0	0	0	0	0	003.....
526205 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	2,924	0	1,322.6900	(277,739)	0	0	(298,421)	..	(298,421)	22,042	0	0	0	0	0	003.....
526096 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	136,067	1,150.9700	16,445	0	0	23,950	..	23,950	952	0	0	0	460	0	003.....
526065 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	0	1,035.8700	(12,897)	0	0	(454)	..	(454)	1,432	0	0	0	0	0	003.....
526101 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	0	1,556.3400	(3,584)	0	0	(828)	..	(828)	816	0	0	0	0	0	003.....
526097 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	136,067	1,150.9700	16,445	0	0	23,950	..	23,950	952	0	0	0	460	0	003.....
526055 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	0	920.7800	(9,019)	0	0	(355)	..	(355)	560	0	0	0	0	0	003.....
526099 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	98	0	1,382.2000	(7,463)	0	0	(6,284)	..	(6,284)	1,159	0	0	0	0	0	003.....
526093 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	414	574,371	1,150.9700	69,418	0	0	101,099	..	101,099	4,018	0	0	0	1,943	0	003.....
526052 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	414	0	1,035.8700	(54,440)	0	0	(1,916)	..	(1,916)	6,046	0	0	0	0	0	003.....
526094 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/14/2017	414	0	1,406.0200	(28,699)	0	0	(21,265)	..	(21,265)	5,296	0	0	0	0	0	003.....
526133 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	348	481,653	1,150.9700	83,849	0	0	110,255	..	110,255	1,216	0	0	0	3,780	0	003.....
526068 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	348	0	1,035.8700	(61,141)	0	0	(20,188)	..	(20,188)	8,471	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

QE06.82

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
526148 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	348	0	1,630.6900	(29,252)	0	0	(25,683)	..	(25,683)	2,409	0	0	0	0	0	003.....
526095 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	92	127,638	1,150.9700	22,220	0	0	29,217	..	29,217	322	0	0	0	1,002	0	003.....
526053 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	92	0	805.6800	(8,988)	0	0	(2,005)	..	(2,005)	1,362	0	0	0	0	0	003.....
526098 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	92	0	1,345.7100	(14,967)	0	0	(17,989)	..	(17,989)	295	0	0	0	0	0	003.....
526187 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	1,318	3,113,290	1,998.9800	302,775	0	0	489,119	..	489,119	117,371	0	0	0	10,529	0	003.....
526083 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	1,318	0	1,799.0800	(240,752)	0	0	(7,359)	..	(7,359)	33,811	0	0	0	0	0	003.....
526199 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	1,318	0	2,394.1800	(106,244)	0	0	(73,714)	..	(73,714)	(23,659)	0	0	0	0	0	003.....
526210 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	2,573	6,078,834	1,998.9800	591,438	0	0	955,027	..	955,027	229,171	0	0	0	20,559	0	003.....
526073 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	2,573	0	1,599.1800	(313,137)	0	0	(4,966)	..	(4,966)	33,558	0	0	0	0	0	003.....
526211 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	2,573	0	2,195.0800	(364,645)	0	0	(506,754)	..	(506,754)	(155,574)	0	0	0	0	0	003.....
526132 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	197	464,511	1,998.9800	45,183	0	0	72,978	..	72,978	17,512	0	0	0	1,571	0	003.....
526084 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	197	0	1,799.0800	(35,913)	0	0	(1,098)	..	(1,098)	5,045	0	0	0	0	0	003.....
526138 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	197	0	2,558.4900	(9,396)	0	0	(1,562)	..	(1,562)	118	0	0	0	0	0	003.....
526136 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	222	524,791	1,998.9800	51,030	0	0	82,448	..	82,448	19,785	0	0	0	1,775	0	003.....
526085 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	222	0	1,799.0800	(40,587)	0	0	(1,240)	..	(1,240)	5,699	0	0	0	0	0	003.....
526141 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	222	0	2,306.2200	(23,217)	0	0	(24,602)	..	(24,602)	(8,431)	0	0	0	0	0	003.....
526105 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	88	208,026	1,998.9800	20,235	0	0	32,682	..	32,682	7,843	0	0	0	704	0	003.....
526074 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	88	0	1,599.1800	(10,719)	0	0	(170)	..	(170)	1,148	0	0	0	0	0	003.....
526107 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/14/2017	88	0	2,134.3100	(14,579)	0	0	(21,909)	..	(21,909)	(6,231)	0	0	0	0	0	003.....
526118 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	136	321,493	1,998.9800	45,544	0	0	63,082	..	63,082	9,239	0	0	0	2,523	0	003.....
526089 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	136	0	1,799.0800	(34,144)	0	0	(10,953)	..	(10,953)	7,625	0	0	0	0	0	003.....
526127 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	136	0	2,652.8500	(15,849)	0	0	(13,810)	..	(13,810)	(2,134)	0	0	0	0	0	003.....
526169 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	497	1,174,872	1,998.9800	166,525	0	0	230,528	..	230,528	33,763	0	0	0	9,219	0	003.....
526071 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	497	0	1,399.2900	(63,713)	0	0	(14,239)	..	(14,239)	14,484	0	0	0	0	0	003.....
526171 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/16/2014	09/16/2019	497	0	2,221.6700	(119,072)	0	0	(155,262)	..	(155,262)	(24,996)	0	0	0	0	0	003.....
533168 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	1,770	4,181,244	1,862.4900	394,301	0	0	887,612	..	887,612	177,127	0	0	0	15,437	0	003.....
533169 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	1,770	0	1,676.2400	(352,342)	0	0	(7,849)	..	(7,849)	35,416	0	0	0	0	0	003.....
533170 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	1,770	0	2,315.0800	(117,701)	0	0	(200,274)	..	(200,274)	(65,030)	0	0	0	0	0	003.....
533171 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2014	10/16/2017	3,146	7,432,619	1,862.4900	689,431	0	0	1,577,827	..	1,577,827	314,863	0	0	0	27,440	0	003.....
533172 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2014	10/16/2017	3,146	0	1,489.9900	(420,844)	0	0	(6,011)	..	(6,011)	31,369	0	0	0	0	0	003.....
533173 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2014	10/16/2017	3,146	0	2,093.0700	(403,227)	0	0	(914,012)	..	(914,012)	(236,442)	0	0	0	0	0	003.....
533174 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	833	1,968,838	1,862.4900	185,858	0	0	417,953	..	417,953	83,405	0	0	0	7,269	0	003.....
533175 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	833	0	1,676.2400	(165,700)	0	0	(3,696)	..	(3,696)	16,677	0	0	0	0	0	003.....
533176 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	833	0	2,507.1000	(30,182)	0	0	(17,609)	..	(17,609)	(2,593)	0	0	0	0	0	003.....
533177 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	82	194,093	1,862.4900	18,298	0	0	41,203	..	41,203	8,222	0	0	0	717	0	003.....
533178 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	82	0	1,676.2400	(16,356)	0	0	(364)	..	(364)	1,644	0	0	0	0	0	003.....
533179 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/16/2017	82	0	2,218.7800	(7,295)	0	0	(15,186)	..	(15,186)	(4,561)	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	473,182	1,862.4900	43,887	0	0	100,449	..	100,449	20,045	0	0	0	1,747	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	(383)	..	(383)	1,997	0	0	0	0	0	003.....
533182 SCS Collar 1552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/15/2014	10/16/2017	200	0	2,031.7900	(30,147)	0	0	(69,126)	..	(69,126)	(16,633)	0	0	0	0	0	003.....
533183 SCS Collar 1553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/14/2019	4,953	11,701,394	1,862.4900	1,504,473	0	0	2,808,279	..	2,808,279	376,614	0	0	0	93,240	0	003.....
533184 SCS Collar 1553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/15/2014	10/14/2019	4,953	0	1,676.2400	(1,339,852)	0	0	(310,679)	..	(310,679)	235,249	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

QE06.83

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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(265,227)	..	(265,227)	(29,578)	0	0	0	0	0	003.....
533186 SCS Collar 1554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	...4,355	...10,290,732	1,862.4900	1,324,800	0	0	2,469,727	..	2,469,727	331,211	0	0	0	81,999	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	(168,478)	..	(168,478)	153,941	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	(921,696)	..	(921,696)	(150,860)	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	...2,807,370	1,862.4900	363,789	0	0	673,755	..	673,755	90,356	0	0	0	22,370	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	(27,160)	..	(27,160)	28,342	0	0	0	0	0	003.....
533191 SCS Collar 1555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/14/2019	...1,188	0	2,197.3700	(220,101)	0	0	(394,352)	..	(394,352)	(61,855)	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	...841,069	1,955.6100	93,152	0	0	177,360	..	177,360	25,011	0	0	0	6,702	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	(22,331)	..	(22,331)	16,909	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	(387)	..	(387)	45	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	...416,094	1,955.6100	46,639	0	0	87,744	..	87,744	12,374	0	0	0	3,316	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	(8,744)	..	(8,744)	7,271	0	0	0	0	0	003.....
533203 SCS Collar 1559 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	...176	0	2,883.5100	(9,040)	0	0	(8,745)	..	(8,745)	(939)	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	...271,477	1,955.6100	30,463	0	0	57,247	..	57,247	8,073	0	0	0	2,163	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	(3,429)	..	(3,429)	3,387	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	(21,948)	..	(21,948)	(3,595)	0	0	0	0	0	003.....
533267 SCS Collar 1564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	10/15/2014	10/16/2017	...2,541	...3,521,512	1,072.4500	422,377	0	0	810,102	..	810,102	39,731	0	0	0	13,001	0	003.....
533268 SCS Collar 1564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	10/15/2014	10/16/2017	...2,541	0	965.2000	(351,536)	0	0	(11,595)	..	(11,595)	27,461	0	0	0	0	0	003.....
533269 SCS Collar 1564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	10/15/2014	10/16/2017	...2,541	0	1,443.5100	(133,475)	0	0	(104,290)	..	(104,290)	29,583	0	0	0	0	0	003.....
533270 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...3,468	...4,806,057	1,072.4500	570,657	0	0	1,105,604	..	1,105,604	54,224	0	0	0	17,743	0	003.....
533271 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...3,468	0	857.9600	(351,077)	0	0	(14,715)	..	(14,715)	10,952	0	0	0	0	0	003.....
533272 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...3,468	0	1,262.5900	(304,991)	0	0	(530,372)	..	(530,372)	4,276	0	0	0	0	0	003.....
533273 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...826	...1,144,976	1,072.4500	135,951	0	0	263,395	..	263,395	12,918	0	0	0	4,227	0	003.....
533274 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...826	0	965.2000	(116,190)	0	0	(3,770)	..	(3,770)	8,929	0	0	0	0	0	003.....
533275 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...826	0	1,522.0200	(25,478)	0	0	(14,550)	..	(14,550)	8,179	0	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	...183,507	1,072.4500	21,789	0	0	42,215	..	42,215	2,070	0	0	0	677	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	(562)	..	(562)	418	0	0	0	0	0	003.....
533278 SCS Collar 1567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/16/2017	...132	0	1,223.9800	(13,351)	0	0	(24,377)	..	(24,377)	(298)	0	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	...9,062,887	1,072.4500	1,497,098	0	0	2,451,293	..	2,451,293	38,098	0	0	0	72,215	0	003.....
533280 SCS Collar 1568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2014	10/14/2019	...6,539	0	965.2000	(1,241,282)	0	0	(299,488)	..	(299,488)	142,024	0	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	(343,977)	..	(343,977)	42,220	0	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	...15,324,072	1,072.4500	2,490,140	0	0	4,144,793	..	4,144,793	64,418	0	0	0	122,106	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	(321,814)	..	(321,814)	191,670	0	0	0	0	0	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	(1,261,367)	..	(1,261,367)	78,534	0	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	...1,860,909	1,072.4500	302,395	0	0	503,331	..	503,331	7,823	0	0	0	14,828	0	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	(23,189)	..	(23,189)	17,387	0	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	(272,735)	..	(272,735)	4,454	0	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	...947,254	1,126.0700	140,955	0	0	230,232	..	230,232	2,654	0	0	0	7,548	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	(31,303)	..	(31,303)	14,844	0	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	(14,061)	..	(14,061)	2,357	0	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	...1,232,852	1,126.0700	181,256	0	0	299,647	..	299,647	3,454	0	0	0	9,824	0	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	(32,715)	..	(32,715)	17,384	0	0	0	0	0	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	(35,925)	..	(35,925)	4,900	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 at Inception and at Year-end (b)
533297 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	10/15/2014	10/14/2019	125	173,168	1,126.0700	25,459	0	0	42,089	..	42,089	485	0	0	0	1,380	.....	003.....
533298 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	10/15/2014	10/14/2019	125	0	804.3300	(14,740)	0	0	(2,830)	..	(2,830)	1,890	0	0	0	0	.....	003.....
533299 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	10/15/2014	10/14/2019	125	0	1,501.4200	(12,182)	0	0	(15,344)	..	(15,344)	857	0	0	0	0	.....	003.....
533300 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8V30JCEQV1H4R804...	10/15/2014	10/14/2019	93	129,230	1,072.4500	21,350	0	0	34,954	..	34,954	543	0	0	0	1,030	.....	003.....
533301 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8V30JCEQV1H4R804...	10/15/2014	10/14/2019	93	0	857.9600	(13,630)	0	0	(2,714)	..	(2,714)	1,616	0	0	0	0	.....	003.....
533302 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8V30JCEQV1H4R804...	10/15/2014	10/14/2019	93	0	1,391.1800	(10,810)	0	0	(16,243)	..	(16,243)	442	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	5,444,951	1,164.2300	656,378	0	0	936,853	..	936,853	28,815	0	0	0	21,517	.....	003.....
537902 SCS Collar 1589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	11/17/2014	11/14/2017	3,929	0	931.3900	(375,197)	0	0	(19,079)	..	(19,079)	38,364	0	0	0	0	.....	003.....
537903 SCS Collar 1589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	11/17/2014	11/14/2017	3,929	0	1,337.9400	(372,368)	0	0	(408,103)	..	(408,103)	23,356	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	2,695,096	1,164.2300	463,891	0	0	609,952	..	609,952	4,451	0	0	0	21,831	.....	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	0	(48,607)	..	(48,607)	31,072	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	0	(329,770)	..	(329,770)	10,793	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	499,973	1,222.4500	77,071	0	0	99,367	..	99,367	78	0	0	0	4,050	.....	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	0	(11,743)	..	(11,743)	6,610	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	0	(35,435)	..	(35,435)	2,804	0	0	0	0	.....	003.....
537898 SCS Collar 1593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,618	2,242,739	1,164.2300	273,837	0	0	385,883	..	385,883	11,869	0	0	0	8,863	.....	003.....
537899 SCS Collar 1593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,618	0	1,047.8100	(220,516)	0	0	(14,952)	..	(14,952)	29,171	0	0	0	0	.....	003.....
537900 SCS Collar 1593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,618	0	1,484.2800	(90,880)	0	0	(51,538)	..	(51,538)	16,142	0	0	0	0	.....	003.....
537904 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	8,872	12,295,782	1,164.2300	2,145,587	0	0	2,782,772	..	2,782,772	20,307	0	0	0	99,601	.....	003.....
537905 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	8,872	0	1,047.8100	(1,640,597)	0	0	(573,552)	..	(573,552)	223,568	0	0	0	0	.....	003.....
537906 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	8,872	0	1,781.6300	(564,698)	0	0	(394,792)	..	(394,792)	52,725	0	0	0	0	.....	003.....
537907 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	11,930	16,533,654	1,164.2300	2,885,086	0	0	3,741,884	..	3,741,884	27,306	0	0	0	133,929	.....	003.....
537908 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	11,930	0	931.3900	(1,666,703)	0	0	(495,836)	..	(495,836)	246,293	0	0	0	0	.....	003.....
537909 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	11,930	0	1,547.1500	(1,298,671)	0	0	(1,291,476)	..	(1,291,476)	91,038	0	0	0	0	.....	003.....
537916 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	452	626,157	1,164.2300	76,453	0	0	107,736	..	107,736	3,314	0	0	0	2,474	.....	003.....
537917 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	452	0	1,047.8100	(61,562)	0	0	(4,175)	..	(4,175)	8,144	0	0	0	0	.....	003.....
537918 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	452	0	1,588.2500	(16,726)	0	0	(4,739)	..	(4,739)	3,041	0	0	0	0	.....	003.....
537925 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	617	854,718	1,222.4500	133,957	0	0	169,870	..	169,870	133	0	0	0	6,924	.....	003.....
537926 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	617	0	1,047.8100	(113,907)	0	0	(39,869)	..	(39,869)	15,541	0	0	0	0	.....	003.....
537927 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	617	0	1,983.2700	(24,200)	0	0	(12,034)	..	(12,034)	2,032	0	0	0	0	.....	003.....
537928 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	571	791,625	1,222.4500	124,057	0	0	157,331	..	157,331	123	0	0	0	6,412	.....	003.....
537929 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	571	989,600	(92,105)	0	0	0	(29,829)	..	(29,829)	13,094	0	0	0	0	.....	003.....
537930 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	571	0	1,787.5600	(35,797)	0	0	(24,827)	..	(24,827)	3,342	0	0	0	0	.....	003.....
537937 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	129	178,562	1,164.2300	31,144	0	0	40,412	..	40,412	295	0	0	0	1,446	.....	003.....
537938 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	129	0	814.9600	(13,085)	0	0	(3,220)	..	(3,220)	2,059	0	0	0	0	.....	003.....
537939 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2019	129	0	1,336.3100	(21,921)	0	0	(26,687)	..	(26,687)	476	0	0	0	0	.....	003.....
537953 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,285	3,035,984	2,041.3200	301,244	0	0	437,751	..	437,751	103,120	0	0	0	11,997	.....	003.....
537954 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,285	0	1,837.1900	(242,856)	0	0	(16,342)	..	(16,342)	42,780	0	0	0	0	.....	003.....
537955 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	1,285	0	2,426.1100	(110,686)	0	0	(72,548)	..	(72,548)	(19,903)	0	0	0	0	.....	003.....
537956 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	2,120	5,008,274	2,041.3200	497,029	0	0	722,130	..	722,130	170,111	0	0	0	19,792	.....	003.....
537957 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	2,120	0	1,633.0600	(268,652)	0	0	(10,311)	..	(10,311)	40,925	0	0	0	0	.....	003.....
537958 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	11/17/2014	11/14/2017	2,120	0	2,229.9400	(314,649)	0	0	(387,496)	..	(387,496)	(112,658)	0	0	0	0	.....	003.....

QE06.84

SCHEDULE DB - PART A - SECTION 1

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

QE06.85

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
537959 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	4,687	11,073,296	2,041.3200	1,594,969	0	0	2,066,953	..	2,066,953	300,950	0	0	0	89,698	.....	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	(438,913)	..	(438,913)	281,680	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	(255,183)	..	(255,183)	(27,646)	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	11,161,262	2,041.3200	1,607,922	0	0	2,083,373	..	2,083,373	303,341	0	0	0	90,411	.....	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	(277,589)	..	(277,589)	213,279	0	0	0	0	.....	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	(732,129)	..	(732,129)	(115,479)	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	3,273,260	2,041.3200	471,652	0	0	610,990	..	610,990	88,961	0	0	0	26,515	.....	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	(47,516)	..	(47,516)	44,359	0	0	0	0	.....	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	(343,525)	..	(343,525)	(54,386)	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	167,829	2,041.3200	16,662	0	0	24,199	..	24,199	5,700	0	0	0	663	.....	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	(903)	..	(903)	2,365	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	(865)	..	(865)	(17)	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	118,060	2,041.3200	11,722	0	0	17,023	..	17,023	4,010	0	0	0	467	.....	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	(243)	..	(243)	965	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	(5,697)	..	(5,697)	(1,766)	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	1,619,269	2,143.3900	202,320	0	0	254,513	..	254,513	38,340	0	0	0	13,117	.....	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	(64,183)	..	(64,183)	41,191	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	(9,870)	..	(9,870)	(340)	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	1,066,010	2,143.3900	133,202	0	0	167,553	..	167,553	25,240	0	0	0	8,635	.....	003.....
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	(33,750)	..	(33,750)	23,616	0	0	0	0	.....	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	(20,756)	..	(20,756)	(2,080)	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	628,493	2,143.3900	78,540	0	0	98,785	..	98,785	14,881	0	0	0	5,091	.....	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	(12,033)	..	(12,033)	10,244	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	(35,011)	..	(35,011)	(5,395)	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	3,688,867	1,775.4700	(319,828)	0	0	(18,766)	..	(18,766)	47,924	0	0	0	15,507	.....	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	633,068	..	633,068	134,773	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	(104,638)	..	(104,638)	(28,383)	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	11,441,479	1,775.4700	(1,373,867)	0	0	(410,925)	..	(410,925)	271,192	0	0	0	94,216	.....	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	2,388,775	..	2,388,775	331,191	0	0	0	0	.....	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	(268,498)	..	(268,498)	(28,367)	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	12,350,521	1,578.1900	(1,104,935)	0	0	(279,089)	..	(279,089)	220,250	0	0	0	101,701	.....	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	2,578,567	..	2,578,567	357,505	0	0	0	0	.....	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	(880,742)	..	(880,742)	(135,786)	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	2,994,211	1,380.9200	(192,372)	0	0	(39,984)	..	(39,984)	37,434	0	0	0	24,656	.....	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	(346,411)	..	(346,411)	(53,291)	0	0	0	0	.....	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	625,137	..	625,137	86,672	0	0	0	0	.....	003.....
544561 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	138,930	1,775.4700	(12,042)	0	0	(707)	..	(707)	1,805	0	0	0	584	.....	003.....
544560 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	0	1,972.7400	14,911	0	0	23,843	..	23,843	5,076	0	0	0	0	.....	003.....
544559 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	0	2,585.4700	(3,058)	0	0	(913)	..	(913)	(55)	0	0	0	0	.....	003.....
544551 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	204,803	1,775.4700	(17,256)	0	0	(1,042)	..	(1,042)	2,661	0	0	0	861	.....	003.....
544552 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	0	1,972.7400	21,555	0	0	35,147	..	35,147	7,482	0	0	0	0	.....	003.....
544553 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	0	2,329.8100	(9,442)	0	0	(10,304)	..	(10,304)	(3,044)	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

QE06.86

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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
544668 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.		12/16/2014	12/14/2017	1,947	4,599,108	1,578.1900	(283,629)	0	0	(9,606)	..	(9,606)	34,724	0	0	0	19,333	.....	003.....
544667 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.		12/16/2014	12/14/2017	1,947	0	1,972.7400	506,098	0	0	789,280	..	789,280	168,029	0	0	0	0	.....	003.....
544666 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.		12/16/2014	12/14/2017	1,947	0	2,207.3000	(291,980)	0	0	(403,045)	..	(403,045)	(109,850)	0	0	0	0	.....	003.....
544694 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	2,219	3,075,021	1,025.4400	(313,555)	0	0	(21,648)	..	(21,648)	39,116	0	0	0	12,927	.....	003.....
544695 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	2,219	0	1,139.3800	390,657	0	0	583,410	..	583,410	19,888	0	0	0	0	.....	003.....
544696 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	2,219	0	1,479.7100	(122,853)	0	0	(85,424)	..	(85,424)	19,077	0	0	0	0	.....	003.....
544688 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	3,591	4,976,232	911.5000	(362,000)	0	0	(16,387)	..	(16,387)	37,555	0	0	0	20,919	.....	003.....
544689 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	3,591	0	1,139.3800	632,190	0	0	944,119	..	944,119	32,184	0	0	0	0	.....	003.....
544690 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	3,591	0	1,326.6900	(344,227)	0	0	(420,060)	..	(420,060)	13,676	0	0	0	0	.....	003.....
544691 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	7,113	9,857,585	1,025.4400	(1,367,268)	0	0	(438,771)	..	(438,771)	174,304	0	0	0	81,173	.....	003.....
544692 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	7,113	0	1,139.3800	1,722,616	0	0	2,370,299	..	2,370,299	18,351	0	0	0	0	.....	003.....
544693 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	7,113	0	1,785.8600	(414,668)	0	0	(330,008)	..	(330,008)	44,080	0	0	0	0	.....	003.....
544685 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	10,021	13,888,685	911.5000	(1,475,031)	0	0	(399,817)	..	(399,817)	202,189	0	0	0	114,367	.....	003.....
544686 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	10,021	0	1,139.3800	2,425,950	0	0	3,339,594	..	3,339,594	25,856	0	0	0	0	.....	003.....
544687 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	10,021	0	1,539.9800	(1,034,496)	0	0	(1,148,619)	..	(1,148,619)	80,401	0	0	0	0	.....	003.....
544684 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,893	2,623,743	797.5600	(205,785)	0	0	(45,651)	..	(45,651)	29,766	0	0	0	21,605	.....	003.....
544683 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,893	0	1,139.3800	458,273	0	0	630,890	..	630,890	4,885	0	0	0	0	.....	003.....
544682 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,893	0	1,395.5100	(268,277)	0	0	(339,246)	..	(339,246)	10,733	0	0	0	0	.....	003.....
544700 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	268	370,997	854.5300	(33,983)	0	0	(8,391)	..	(8,391)	4,807	0	0	0	3,055	.....	003.....
544701 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	268	0	1,196.3400	58,281	0	0	79,105	..	79,105	221	0	0	0	0	.....	003.....
544702 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	268	0	1,557.4100	(26,531)	0	0	(28,931)	..	(28,931)	2,174	0	0	0	0	.....	003.....
544697 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	116	160,563	1,025.4400	(16,355)	0	0	(1,130)	..	(1,130)	2,042	0	0	0	675	.....	003.....
544698 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	116	0	1,173.5600	18,523	0	0	27,078	..	27,078	734	0	0	0	0	.....	003.....
544699 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/14/2017	116	0	1,491.1000	(6,138)	0	0	(4,025)	..	(4,025)	996	0	0	0	0	.....	003.....
544716 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	642	1,517,466	1,775.4700	(181,751)	0	0	(54,500)	..	(54,500)	35,968	0	0	0	12,496	.....	003.....
544717 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	642	0	2,071.3800	199,157	0	0	272,528	..	272,528	39,478	0	0	0	0	.....	003.....
544718 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	642	0	3,301.5800	(26,679)	0	0	(9,052)	..	(9,052)	(390)	0	0	0	0	.....	003.....
544705 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	702	973,108	1,790.6400	(40,422)	0	0	(31,985)	..	(31,985)	4,296	0	0	0	8,013	.....	003.....
544704 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	702	0	1,196.3400	152,947	0	0	207,489	..	207,489	579	0	0	0	0	.....	003.....
544703 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	702	0	968.4700	(118,381)	0	0	(35,072)	..	(35,072)	15,701	0	0	0	0	.....	003.....
544707 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,120	1,552,107	1,196.3400	244,062	0	0	330,945	..	330,945	924	0	0	0	12,781	.....	003.....
544706 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,120	0	1,025.4400	(214,844)	0	0	(69,086)	..	(69,086)	27,445	0	0	0	0	.....	003.....
544708 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	1,120	0	2,004.2800	(38,559)	0	0	(21,781)	..	(21,781)	3,670	0	0	0	0	.....	003.....
544714 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	188	444,340	2,071.3800	58,153	0	0	79,801	..	79,801	11,560	0	0	0	3,659	.....	003.....
544713 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	188	0	1,479.5600	(33,816)	0	0	(7,762)	..	(7,762)	6,727	0	0	0	0	.....	003.....
544715 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	188	0	2,565.7500	(27,053)	0	0	(27,793)	..	(27,793)	(4,224)	0	0	0	0	.....	003.....
544710 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	539	1,274,335	1,676.8300	(132,362)	0	0	(36,632)	..	(36,632)	26,290	0	0	0	10,494	.....	003.....
544712 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	539	0	2,071.3800	167,005	0	0	228,863	..	228,863	33,153	0	0	0	0	.....	003.....
544711 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/16/2014	12/16/2019	539	0	2,925.7700	(42,431)	0	0	(26,482)	..	(26,482)	(2,665)	0	0	0	0	.....	003.....
550186 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	1,694	4,002,941	2,449.1900	(139,654)	0	0	(104,042)	..	(104,042)	(25,515)	0	0	0	17,871	.....	003.....
550187 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	1,694	0	1,992.6700	424,111	0	0	664,212	..	664,212	140,709	0	0	0	0	.....	003.....
550188 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	1,694	0	1,793.4000	(363,899)	0	0	(27,650)	..	(27,650)	57,337	0	0	0	0	.....	003.....
550189 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	3,130	7,395,245	2,221.8300	(464,269)	0	0	(635,662)	..	(635,662)	(169,215)	0	0	0	33,016	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550190 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	3,130	0	1,992.6700	782.962	0	0	1,227,100	..	1,227,100	259,954	0	0	0	0	0	003.....
550191 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	3,130	0	1,594.1400	(465,458)	0	0	(21,888)	..	(21,888)	64,324	0	0	0	0	0	003.....
550192 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	3,329	7,865,972	2,923.6500	(267,834)	0	0	(176,567)	..	(176,567)	(18,100)	0	0	0	65,715	0	003.....
550193 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	3,329	0	1,992.6700	1,157,963	0	0	1,608,518	..	1,608,518	222,951	0	0	0	0	0	003.....
550194 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	3,329	0	1,793.4000	(1,019,435)	0	0	(304,649)	..	(304,649)	192,247	0	0	0	0	0	003.....
550195 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	4,431	10,468,596	2,527.1000	(693,499)	0	0	(750,364)	..	(750,364)	(113,603)	0	0	0	87,458	0	003.....
550196 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	4,431	0	1,992.6700	1,538,929	0	0	2,140,730	..	2,140,730	296,719	0	0	0	0	0	003.....
550197 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	4,431	0	1,594.1400	(1,017,519)	0	0	(257,500)	..	(257,500)	193,499	0	0	0	0	0	003.....
550198 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	1,065	2,517,254	2,307.3100	(234,091)	0	0	(298,751)	..	(298,751)	(45,264)	0	0	0	21,030	0	003.....
550199 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	1,065	0	1,992.6700	369,749	0	0	514,755	..	514,755	71,348	0	0	0	0	0	003.....
550200 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	1,065	0	1,394.8700	(177,038)	0	0	(36,875)	..	(36,875)	32,997	0	0	0	0	0	003.....
550204 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	56	132,799	2,623.7500	(2,813)	0	0	(797)	..	(797)	(14)	0	0	0	593	0	003.....
550205 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	56	0	1,992.6700	14,084	0	0	22,035	..	22,035	4,668	0	0	0	0	0	003.....
550206 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	56	0	1,793.4000	(12,058)	0	0	(917)	..	(917)	1,902	0	0	0	0	0	003.....
550207 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	102	240,697	2,322.0600	(11,797)	0	0	(13,439)	..	(13,439)	(3,794)	0	0	0	1,075	0	003.....
550208 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	102	0	1,992.6700	25,506	0	0	39,939	..	39,939	8,461	0	0	0	0	0	003.....
550209 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	102	0	1,594.1400	(15,134)	0	0	(712)	..	(712)	2,094	0	0	0	0	0	003.....
550214 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	387	914,179	3,333.1400	(14,885)	0	0	(5,470)	..	(5,470)	(257)	0	0	0	7,637	0	003.....
550215 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	387	0	2,092.3000	118,087	0	0	160,369	..	160,369	23,076	0	0	0	0	0	003.....
550216 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	387	0	1,793.4000	(118,231)	0	0	(35,406)	..	(35,406)	22,343	0	0	0	0	0	003.....
550217 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	329	777,824	2,941.1800	(25,695)	0	0	(16,531)	..	(16,531)	(1,659)	0	0	0	6,498	0	003.....
550218 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	329	0	2,092.3000	100,382	0	0	136,449	..	136,449	19,634	0	0	0	0	0	003.....
550219 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	329	0	1,693.7700	(87,474)	0	0	(24,215)	..	(24,215)	16,588	0	0	0	0	0	003.....
550220 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	158	372,313	2,564.9600	(23,213)	0	0	(24,187)	..	(24,187)	(3,626)	0	0	0	3,110	0	003.....
550221 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	158	0	2,092.3000	47,983	0	0	65,313	..	65,313	9,398	0	0	0	0	0	003.....
550222 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	158	0	1,494.5000	(30,890)	0	0	(7,111)	..	(7,111)	5,872	0	0	0	0	0	003.....
550226 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	158	373,496	2,355.1400	(16,794)	0	0	(17,551)	..	(17,551)	(4,949)	0	0	0	1,667	0	003.....
550227 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	158	0	1,992.6700	39,558	0	0	61,975	..	61,975	13,129	0	0	0	0	0	003.....
550228 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	158	0	1,793.4000	(33,959)	0	0	(2,580)	..	(2,580)	5,350	0	0	0	0	0	003.....
550229 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	103	243,070	2,158.4600	(17,706)	0	0	(25,971)	..	(25,971)	(6,516)	0	0	0	1,085	0	003.....
550230 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	103	0	1,992.6700	25,724	0	0	40,333	..	40,333	8,544	0	0	0	0	0	003.....
550231 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/16/2018	103	0	1,594.1400	(15,304)	0	0	(719)	..	(719)	2,114	0	0	0	0	0	003.....
550232 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	152	359,268	2,691.7000	(18,200)	0	0	(16,359)	..	(16,359)	(2,294)	0	0	0	3,001	0	003.....
550233 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	152	0	1,992.6700	52,837	0	0	73,467	..	73,467	10,183	0	0	0	0	0	003.....
550234 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	152	0	1,793.4000	(46,599)	0	0	(13,914)	..	(13,914)	8,781	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	5,809,128	1,154.7100	733,518	0	0	1,059,781	..	1,059,781	27,995	0	0	0	25,935	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	(440,111)	0	0	(24,242)	..	(24,242)	52,055	0	0	0	0	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	(407,291)	0	0	(479,264)	..	(479,264)	20,408	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	3,454,271	1,490.9600	(135,013)	0	0	(99,009)	..	(99,009)	22,124	0	0	0	15,421	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	433,678	0	0	630,175	..	630,175	16,647	0	0	0	0	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	(366,383)	0	0	(31,723)	..	(31,723)	49,012	0	0	0	0	0	003.....
550275 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2015	01/14/2020	4,879	6,762,113	1,793.4900	(283,527)	0	0	(233,243)	..	(233,243)	28,558	0	0	0	56,493	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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
550276 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...4,879	0	1,154.7100	1,181,486	0	0	1,590,431	..	1,590,431	11,483	0	0	0	0	0	003.....
550277 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...4,879	0	1,039.2400	(1,007,789)	0	0	(327,114)	..	(327,114)	121,169	0	0	0	0	0	003.....
550278 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...8,498	...11,777,888	1,546.6200	(893,166)	0	0	(984,359)	..	(984,359)	64,836	0	0	0	98,396	0	003.....
550279 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...8,498	0	923.7700	(1,351,051)	0	0	(371,876)	..	(371,876)	174,850	0	0	0	0	0	003.....
550280 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...8,498	0	1,154.7100	2,052,921	0	0	2,770,128	..	2,770,128	20,001	0	0	0	0	0	003.....
550281 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...1,049	...1,453,482	1,399.2800	(152,803)	0	0	(189,896)	..	(189,896)	5,607	0	0	0	12,143	0	003.....
550282 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...1,049	0	1,154.7100	252,937	0	0	341,855	..	341,855	2,468	0	0	0	0	0	003.....
550283 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...1,049	0	808.3000	(123,742)	0	0	(28,062)	..	(28,062)	16,984	0	0	0	0	0	003.....
550291 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...594	823,360	1,999.6100	(20,270)	0	0	(12,793)	..	(12,793)	1,932	0	0	0	6,879	0	003.....
550292 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...594	0	1,039.2400	(122,400)	0	0	(39,830)	..	(39,830)	14,754	0	0	0	0	0	003.....
550293 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...594	0	1,212.4400	129,298	0	0	171,284	..	171,284	272	0	0	0	0	0	003.....
550294 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...494	684,133	981.5000	(89,574)	0	0	(26,919)	..	(26,919)	11,215	0	0	0	5,715	0	003.....
550295 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...494	0	1,212.4400	107,276	0	0	142,321	..	142,321	226	0	0	0	0	0	003.....
550296 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...494	0	1,792.3400	(28,813)	0	0	(23,699)	..	(23,699)	2,898	0	0	0	0	0	003.....
550297 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...133	183,636	1,560.4700	(13,539)	0	0	(14,664)	..	(14,664)	1,022	0	0	0	1,534	0	003.....
550298 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...133	0	1,212.4400	28,741	0	0	38,202	..	38,202	61	0	0	0	0	0	003.....
550299 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...133	0	866.0300	(18,184)	0	0	(4,580)	..	(4,580)	2,437	0	0	0	0	0	003.....
550303 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	...97	134,426	1,154.7100	16,854	0	0	24,524	..	24,524	648	0	0	0	600	0	003.....
550304 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	...97	0	923.7700	(10,156)	0	0	(561)	..	(561)	1,205	0	0	0	0	0	003.....
550305 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/16/2018	...97	0	1,293.6200	(10,678)	0	0	(14,051)	..	(14,051)	223	0	0	0	0	0	003.....
550307 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...262	362,471	1,154.7100	63,303	0	0	85,252	..	85,252	616	0	0	0	3,028	0	003.....
550308 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...262	0	1,039.2400	(54,023)	0	0	(17,534)	..	(17,534)	6,495	0	0	0	0	0	003.....
550309 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		01/15/2015	01/14/2020	...262	0	1,658.5100	(21,203)	0	0	(20,599)	..	(20,599)	1,987	0	0	0	0	0	003.....
557421 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZWX446...		02/18/2015	02/14/2018	...1,525	...2,113,944	1,105.1600	(29,332)	0	0	(32,814)	..	(32,814)	38,589	0	0	0	9,897	0	003.....
557422 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZWX446...		02/18/2015	02/14/2018	...1,525	0	1,227.9600	0	0	0	300,595	..	300,595	1,551	0	0	0	0	0	003.....
557423 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL..... ZOMI2JT14K8OXYZWX446...		02/18/2015	02/14/2018	...1,525	0	1,572.5600	0	0	0	(33,464)	..	(33,464)	12,787	0	0	0	0	0	003.....
557343 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2018	...3,499	...4,849,769	982.3600	(454,911)	0	0	(34,377)	..	(34,377)	59,760	0	0	0	22,705	0	003.....
557342 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2018	...3,499	0	1,227.9600	629,877	0	0	689,618	..	689,618	3,558	0	0	0	0	0	003.....
557341 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2018	...3,499	0	1,422.2200	(242,258)	0	0	(253,911)	..	(253,911)	29,408	0	0	0	0	0	003.....
557334 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...7,442	...10,314,647	1,105.1600	(1,522,354)	0	0	(641,167)	..	(641,167)	199,863	0	0	0	87,473	0	003.....
557335 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...7,442	0	1,227.9600	1,981,256	0	0	2,098,741	..	2,098,741	2,178	0	0	0	0	0	003.....
557336 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...7,442	0	1,904.5600	(505,715)	0	0	(251,109)	..	(251,109)	30,763	0	0	0	0	0	003.....
557331 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...11,975	...16,596,662	982.3600	(1,878,669)	0	0	(682,047)	..	(682,047)	269,631	0	0	0	140,747	0	003.....
557332 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...11,975	0	1,227.9600	3,183,246	0	0	3,376,955	..	3,376,955	3,505	0	0	0	0	0	003.....
557333 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...11,975	0	1,661.4200	(1,379,902)	0	0	(977,766)	..	(977,766)	84,597	0	0	0	0	0	003.....
557340 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2020	...1,912	...2,650,048	859.5700	(227,543)	0	0	(67,660)	..	(67,660)	34,520	0	0	0	22,474	0	003.....
557339 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2020	...1,912	0	1,227.9600	497,152	0	0	539,239	..	539,239	560	0	0	0	0	0	003.....
557338 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFGNF3BB653.		02/18/2015	02/14/2020	...1,912	0	1,514.8100	(281,636)	0	0	(253,224)	..	(253,224)	13,039	0	0	0	0	0	003.....
557322 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...279	387,123	1,105.1600	(57,047)	0	0	(24,064)	..	(24,064)	7,501	0	0	0	3,283	0	003.....
557323 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...279	0	1,289.3500	67,080	0	0	68,387	..	68,387	(521)	0	0	0	0	0	003.....
557324 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...279	0	2,108.1500	(11,790)	0	0	(4,282)	..	(4,282)	628	0	0	0	0	0	003.....
557319 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...541	...749,417	1,043.7600	(97,111)	0	0	(38,163)	..	(38,163)	13,354	0	0	0	6,355	0	003.....
557320 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		02/18/2015	02/14/2020	...541	0	1,289.3500	129,744	0	0	132,387	..	132,387	(1,008)	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

QE06.89

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
557321 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	541	0	1,912.6600	(36,035)	0	0	(17,696)	..	(17,696)	2,182	0	0	0	0	0	003.....
557316 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	520	720,073	920.9700	(70,359)	0	0	(23,528)	..	(23,528)	10,549	0	0	0	6,107	0	003.....
557317 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	520	0	1,289.3500	124,477	0	0	127,203	..	127,203	(969)	0	0	0	0	0	003.....
557318 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	520	0	1,681.4400	(57,386)	0	0	(39,515)	..	(39,515)	3,611	0	0	0	0	0	003.....
557310 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	156	216,700	1,105.1600	(32,024)	0	0	(13,470)	..	(13,470)	4,199	0	0	0	1,838	0	003.....
557311 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	156	0	1,227.9600	41,577	0	0	44,092	..	44,092	46	0	0	0	0	0	003.....
557312 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	156	0	1,768.1300	(14,366)	0	0	(8,713)	..	(8,713)	919	0	0	0	0	0	003.....
557307 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	97	134,308	982.3600	(15,219)	0	0	(5,519)	..	(5,519)	2,182	0	0	0	1,139	0	003.....
557308 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	97	0	1,227.9600	25,736	0	0	27,328	..	27,328	28	0	0	0	0	0	003.....
557309 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	97	0	1,568.2200	(13,500)	0	0	(10,841)	..	(10,841)	693	0	0	0	0	0	003.....
557470 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	1,160	2,741,173	1,889.7100	(245,319)	0	0	(31,619)	..	(31,619)	50,307	0	0	0	12,833	0	003.....
557471 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	1,160	0	2,099.6800	308,932	0	0	354,505	..	354,505	81,766	0	0	0	0	0	003.....
557472 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	1,160	0	2,574.8400	(101,759)	0	0	(30,948)	..	(30,948)	(3,697)	0	0	0	0	0	003.....
557473 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	2,653	6,267,788	1,679.7400	(386,935)	0	0	(31,989)	..	(31,989)	73,125	0	0	0	29,344	0	003.....
557474 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	2,653	0	2,099.6800	706,569	0	0	810,587	..	810,587	186,962	0	0	0	0	0	003.....
557475 SCS COLLAR 1750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2018	2,653	0	2,352.2700	(406,858)	0	0	(317,746)	..	(317,746)	(86,479)	0	0	0	0	0	003.....
557476 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	4,729	11,173,993	1,889.7100	(1,455,676)	0	0	(547,504)	..	(547,504)	306,541	0	0	0	94,760	0	003.....
557477 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	4,729	0	2,099.6800	1,840,120	0	0	1,959,276	..	1,959,276	279,037	0	0	0	0	0	003.....
557478 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	4,729	0	3,124.7400	(435,284)	0	0	(144,427)	..	(144,427)	(10,463)	0	0	0	0	0	003.....
557479 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	5,278	12,470,311	1,679.7400	(1,216,303)	0	0	(392,506)	..	(392,506)	263,044	0	0	0	105,754	0	003.....
557480 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	5,278	0	2,099.6800	2,053,596	0	0	2,186,576	..	2,186,576	311,409	0	0	0	0	0	003.....
557481 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	5,278	0	2,722.4500	(894,031)	0	0	(546,046)	..	(546,046)	(73,191)	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	3,201,410	1,469.7800	(226,293)	0	0	(60,445)	..	(60,445)	49,115	0	0	0	27,149	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	511,812	0	0	561,343	..	561,343	79,946	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	(300,085)	0	0	(256,288)	..	(256,288)	(38,455)	0	0	0	0	0	003.....
557442 SCS COLLAR 1758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/18/2015	02/14/2020	264	624,528	1,889.7100	(81,180)	0	0	(30,601)	..	(30,601)	17,133	0	0	0	5,296	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	87,502	0	0	91,692	..	91,692	13,439	0	0	0	0	0	003.....
557444 SCS COLLAR 1758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/18/2015	02/14/2020	264	0	3,558.9600	(9,164)	0	0	(2,053)	..	(2,053)	(78)	0	0	0	0	0	003.....
557494 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	466	1,100,520	1,784.7300	(124,430)	0	0	(43,498)	..	(43,498)	26,747	0	0	0	9,333	0	003.....
557495 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	466	0	2,204.6600	160,020	0	0	161,577	..	161,577	23,681	0	0	0	0	0	003.....
557496 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	466	0	3,158.5500	(40,598)	0	0	(12,785)	..	(12,785)	(865)	0	0	0	0	0	003.....
557497 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	248	586,269	1,574.7600	(48,803)	0	0	(14,421)	..	(14,421)	10,650	0	0	0	4,972	0	003.....
557498 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	248	0	2,204.6600	85,244	0	0	86,075	..	86,075	12,616	0	0	0	0	0	003.....
557499 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	248	0	2,771.3700	(39,108)	0	0	(22,282)	..	(22,282)	(2,811)	0	0	0	0	0	003.....
557370 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	127	300,448	1,889.7100	(39,162)	0	0	(14,721)	..	(14,721)	8,242	0	0	0	2,548	0	003.....
557371 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	127	0	2,099.6800	49,453	0	0	52,681	..	52,681	7,503	0	0	0	0	0	003.....
557372 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	127	0	2,883.4900	(16,985)	0	0	(8,189)	..	(8,189)	(889)	0	0	0	0	0	003.....
557367 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	133	315,078	1,679.7400	(30,750)	0	0	(9,917)	..	(9,917)	6,646	0	0	0	2,672	0	003.....
557368 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	133	0	2,099.6800	51,860	0	0	55,247	..	55,247	7,868	0	0	0	0	0	003.....
557369 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	02/18/2015	02/14/2020	133	0	2,567.4900	(28,130)	0	0	(21,112)	..	(21,112)	(3,123)	0	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	113,654	1,469.7800	(8,034)	0	0	(2,146)	..	(2,146)	1,744	0	0	0	964	0	003.....
557446 SCS COLLAR 1764 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/18/2015	02/14/2020	48	0	2,099.6800	18,170	0	0	19,928	..	19,928	2,838	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 at Inception and at Year-end (b)
557447 SCS COLLAR 1764 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804...	02/18/2015	02/14/2020	48	0	2,371.8000	(12,668)	0	0	(12,047)	..	(12,047)	(1,813)	0	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	1,975.860	1,118.0000	(199,237)	0	0	(36,277)	..	(36,277)	38,732	0	0	0	9,646	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	255,551	0	0	270,294	..	270,294	(853)	0	0	0	0	0	003.....
564135 SCS COLLAR 1783 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/14/2018	1,426	0	1,582.7200	(85,412)	0	0	(32,423)	..	(32,423)	12,515	0	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	3,988.536	993.7800	(280,624)	0	0	(34,008)	..	(34,008)	53,710	0	0	0	19,473	0	003.....
564140 SCS COLLAR 1784 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/14/2018	2,878	0	1,242.2300	515,863	0	0	545,625	..	545,625	(1,722)	0	0	0	0	0	003.....
564141 SCS COLLAR 1784 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/14/2018	2,878	0	1,428.8100	(293,977)	0	0	(212,704)	..	(212,704)	25,841	0	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	9,064.856	1,118.0000	(1,312,191)	0	0	(604,742)	..	(604,742)	175,468	0	0	0	78,000	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	1,699,726	0	0	1,810,111	..	1,810,111	1,743	0	0	0	0	0	003.....
564144 SCS COLLAR 1785 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	6,541	0	1,884.3300	(446,467)	0	0	(255,068)	..	(255,068)	26,767	0	0	0	0	0	003.....
564293 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	10,150	14,067.541	993.7800	(1,522,549)	0	0	(625,899)	..	(625,899)	230,008	0	0	0	121,047	0	003.....
564294 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	10,150	0	1,242.2300	2,639,085	0	0	2,809,069	..	2,809,069	2,705	0	0	0	0	0	003.....
564295 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	10,150	0	1,648.1900	(1,207,950)	0	0	(906,694)	..	(906,694)	66,588	0	0	0	0	0	003.....
564296 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	1,713	2,374.147	869.5600	(188,435)	0	0	(66,313)	..	(66,313)	31,330	0	0	0	20,429	0	003.....
564297 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	1,713	0	1,242.2300	445,392	0	0	474,080	..	474,080	457	0	0	0	0	0	003.....
564298 SCS COLLAR 1787 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	1,713	0	1,506.3200	(272,385)	0	0	(239,929)	..	(239,929)	10,367	0	0	0	0	0	003.....
564172 SCS COLLAR 1793 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	485	671.636	1,118.0000	(97,223)	0	0	(44,807)	..	(44,807)	13,001	0	0	0	5,779	0	003.....
564173 SCS COLLAR 1793 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	485	0	1,304.3400	112,876	0	0	116,333	..	116,333	(819)	0	0	0	0	0	003.....
564174 SCS COLLAR 1793 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	485	0	2,080.4800	(20,015)	0	0	(9,071)	..	(9,071)	1,119	0	0	0	0	0	003.....
564175 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	469	649,323	1,055.8900	(82,060)	0	0	(35,630)	..	(35,630)	11,616	0	0	0	5,587	0	003.....
564176 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	469	0	1,304.3400	109,126	0	0	112,468	..	112,468	(792)	0	0	0	0	0	003.....
564177 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	469	0	1,892.5300	(31,283)	0	0	(17,734)	..	(17,734)	1,877	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	1,764.997	931.6700	(165,558)	0	0	(62,736)	..	(62,736)	26,099	0	0	0	15,187	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	292,910	0	0	305,713	..	305,713	(2,153)	0	0	0	0	0	003.....
564122 SCS COLLAR 1795 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/16/2020	1,274	0	1,671.1700	(138,821)	0	0	(105,181)	..	(105,181)	8,265	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	140,575	993.7800	(9,891)	0	0	(1,199)	..	(1,199)	1,893	0	0	0	686	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	18,182	0	0	19,230	..	19,230	(61)	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	(11,868)	0	0	(9,953)	..	(9,953)	774	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	2,592.490	1,866.8500	(212,624)	0	0	(31,374)	..	(31,374)	46,840	0	0	0	12,657	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	271,254	0	0	363,139	..	363,139	80,100	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	(96,025)	0	0	(68,952)	..	(68,952)	(15,148)	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	4,600.646	1,659.4200	(262,870)	0	0	(25,366)	..	(25,366)	53,555	0	0	0	22,461	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	486,796	0	0	644,428	..	644,428	142,146	0	0	0	0	0	003.....
564107 SCS COLLAR 1800 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	03/17/2015	03/14/2018	1,947	0	2,288.1400	(290,286)	0	0	(326,780)	..	(326,780)	(85,243)	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	9,317.474	1,866.8500	(1,134,556)	0	0	(451,440)	..	(451,440)	250,881	0	0	0	80,174	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	1,435,605	0	0	1,719,226	..	1,719,226	240,543	0	0	0	0	0	003.....
564211 SCS COLLAR 1801 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	3,944	0	2,935.5200	(360,321)	0	0	(233,395)	..	(233,395)	(24,345)	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	11,210.584	1,659.4200	(1,003,900)	0	0	(351,663)	..	(351,663)	232,002	0	0	0	96,464	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	1,727,289	0	0	2,068,536	..	2,068,536	289,416	0	0	0	0	0	003.....
564214 SCS COLLAR 1802 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD4Y2NCUIZ63...	03/17/2015	03/16/2020	4,745	0	2,601.1500	(794,750)	0	0	(714,884)	..	(714,884)	(102,922)	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	3,058.364	1,452.0000	(193,322)	0	0	(58,109)	..	(58,109)	46,192	0	0	0	26,316	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	471,222	0	0	564,318	..	564,318	78,956	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	(297,368)	0	0	(308,569)	..	(308,569)	(45,758)	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	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)
564224 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	272	643,567	1,866.8500	(78,365)	0	0	(31,181)	..	(31,181)	17,329	0	0	0	5,538	.....	003.....
564225 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	272	0	2,177.9900	86,784	0	0	100,408	..	100,408	14,426	0	0	0	0	.....	003.....
564226 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	272	0	3,282.5500	(12,516)	0	0	(5,614)	..	(5,614)	(333)	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	937,442	1,763.1400	(98,350)	0	0	(36,799)	..	(36,799)	22,287	0	0	0	8,066	.....	003.....
564233 SCS COLLAR 1810 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	397	0	2,177.9900	126,413	0	0	146,258	..	146,258	21,013	0	0	0	0	.....	003.....
564234 SCS COLLAR 1810 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	397	0	2,974.5200	(34,030)	0	0	(20,931)	..	(20,931)	(2,084)	0	0	0	0	.....	003.....
564237 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	254	599,143	1,555.7100	(45,500)	0	0	(14,747)	..	(14,747)	10,702	0	0	0	5,155	.....	003.....
564238 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	254	0	2,177.9900	80,794	0	0	93,477	..	93,477	13,430	0	0	0	0	.....	003.....
564239 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	254	0	2,655.0800	(39,107)	0	0	(33,193)	..	(33,193)	(4,679)	0	0	0	0	.....	003.....
564240 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	56	132,130	1,866.8500	(16,089)	0	0	(6,402)	..	(6,402)	3,558	0	0	0	1,137	.....	003.....
564241 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	56	0	2,074.2800	20,358	0	0	24,380	..	24,380	3,411	0	0	0	0	.....	003.....
564242 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	56	0	2,721.4600	(7,429)	0	0	(6,102)	..	(6,102)	(813)	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	116,184	1,452.0000	(7,344)	0	0	(2,208)	..	(2,208)	1,755	0	0	0	1,000	.....	003.....
564244 SCS COLLAR 1814 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	49	0	2,074.2800	17,901	0	0	21,438	..	21,438	2,999	0	0	0	0	.....	003.....
564245 SCS COLLAR 1814 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/16/2020	49	0	2,294.1500	(13,336)	0	0	(14,710)	..	(14,710)	(2,167)	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	2,859,102	1,147.8200	(58,568)	0	0	(70,923)	..	(70,923)	59,804	0	0	0	14,605	.....	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	352,474	..	352,474	(4,557)	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	(49,442)	..	(49,442)	16,993	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	6,799,468	1,020.2800	(139,284)	0	0	(83,007)	..	(83,007)	99,693	0	0	0	34,734	.....	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	838,248	..	838,248	(10,837)	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	(351,273)	..	(351,273)	44,254	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	11,199,507	1,147.8200	(183,760)	0	0	(838,129)	..	(838,129)	219,757	0	0	0	97,653	.....	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	2,104,216	..	2,104,216	(2,601)	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	(335,141)	..	(335,141)	30,813	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	15,170,301	1,020.2800	(248,912)	0	0	(763,973)	..	(763,973)	254,658	0	0	0	132,275	.....	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	2,850,268	..	2,850,268	(3,523)	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	(975,041)	..	(975,041)	65,700	0	0	0	0	.....	003.....
570557 SCS COLLAR 1839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/14/2020	1,769	2,451,590	892.7500	(40,225)	0	0	(78,252)	..	(78,252)	33,498	0	0	0	21,376	.....	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	460,616	..	460,616	(569)	0	0	0	0	.....	003.....
570559 SCS COLLAR 1839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/14/2020	1,769	0	1,517.6900	0	0	0	(246,288)	..	(246,288)	9,882	0	0	0	0	.....	003.....
570504 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/16/2018	294	407,512	1,020.2800	(2,153)	0	0	(4,975)	..	(4,975)	5,975	0	0	0	2,082	.....	003.....
570505 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/16/2018	294	0	1,275.3500	0	0	0	50,239	..	50,239	(649)	0	0	0	0	.....	003.....
570506 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/16/2018	294	0	1,511.2400	0	0	0	(13,554)	..	(13,554)	2,769	0	0	0	0	.....	003.....
570470 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	496	687,879	1,147.8200	(104,210)	0	0	(51,478)	..	(51,478)	13,498	0	0	0	5,998	.....	003.....
570469 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	496	0	1,339.1200	106,975	0	0	111,388	..	111,388	(1,041)	0	0	0	0	.....	003.....
570468 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	496	0	2,198.7000	(14,051)	0	0	(6,495)	..	(6,495)	830	0	0	0	0	.....	003.....
570473 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	679	941,080	1,084.0500	(126,462)	0	0	(58,165)	..	(58,165)	17,236	0	0	0	8,206	.....	003.....
570472 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	679	0	1,339.1200	146,351	0	0	152,389	..	152,389	(1,424)	0	0	0	0	.....	003.....
570471 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86..	04/15/2015	04/14/2020	679	0	1,906.6500	(35,330)	0	0	(26,034)	..	(26,034)	2,444	0	0	0	0	.....	003.....
570510 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/14/2020	286	396,645	956.5100	(6,508)	0	0	(16,026)	..	(16,026)	6,047	0	0	0	3,458	.....	003.....
570511 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/14/2020	286	0	1,339.1200	0	0	0	64,229	..	64,229	(600)	0	0	0	0	.....	003.....
570512 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446..	04/15/2015	04/14/2020	286	0	1,687.1400	0	0	0	(23,361)	..	(23,361)	1,690	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

QE06.92

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	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
570560 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/14/2020	326	452,066	1,147.8200	(15,732)	0	0	(33,831)	..	(33,831)	8,870	0	0	0	3,942	.....	003.....
570561 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/14/2020	326	0	1,275.3500	0	0	0	84,936	..	84,936	(105)	0	0	0	0	.....	003.....
570562 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/14/2020	326	0	1,762.8800	0	0	0	(20,601)	..	(20,601)	1,679	0	0	0	0	.....	003.....
570416 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	1,512	3,573,302	1,895.9700	(70,915)	0	0	(54,182)	..	(54,182)	71,547	0	0	0	18,254	.....	003.....
570417 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	1,512	0	2,106.6300	0	0	0	469,695	..	469,695	103,944	0	0	0	0	.....	003.....
570418 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	1,512	0	2,502.8900	0	0	0	(89,678)	..	(89,678)	(18,147)	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	6,195,520	1,685.3000	(367,108)	0	0	(45,342)	..	(45,342)	80,674	0	0	0	31,649	.....	003.....
570438 SCS COLLAR 1850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/16/2018	2,622	0	2,106.6300	458,885	0	0	814,374	..	814,374	180,221	0	0	0	0	.....	003.....
570439 SCS COLLAR 1850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/16/2018	2,622	0	2,308.2300	(214,742)	0	0	(424,591)	..	(424,591)	(107,555)	0	0	0	0	.....	003.....
570434 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	13,684,201	1,895.9700	(1,737,515)	0	0	(723,757)	..	(723,757)	380,041	0	0	0	119,318	.....	003.....
570435 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	0	2,106.6300	2,113,976	0	0	2,426,580	..	2,426,580	338,404	0	0	0	0	.....	003.....
570436 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	0	2,961.5000	(593,998)	0	0	(339,530)	..	(339,530)	(34,862)	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	14,652,110	1,685.3000	(930,206)	0	0	(505,183)	..	(505,183)	316,257	0	0	0	127,757	.....	003.....
570429 SCS COLLAR 1852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	6,201	0	2,106.6300	2,263,502	0	0	2,598,216	..	2,598,216	362,340	0	0	0	0	.....	003.....
570430 SCS COLLAR 1852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	6,201	0	2,613.9100	(1,566,225)	0	0	(937,990)	..	(937,990)	(132,863)	0	0	0	0	.....	003.....
570431 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	3,470,117	1,474.6400	(293,739)	0	0	(73,104)	..	(73,104)	55,175	0	0	0	30,257	.....	003.....
570432 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	0	2,106.6300	536,074	0	0	615,346	..	615,346	85,814	0	0	0	0	.....	003.....
570433 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	0	2,410.4100	(297,501)	0	0	(355,066)	..	(355,066)	(52,021)	0	0	0	0	.....	003.....
570419 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	353	834,444	1,685.3000	(4,271)	0	0	(6,107)	..	(6,107)	10,866	0	0	0	4,263	.....	003.....
570420 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	353	0	2,106.6300	0	0	0	109,684	..	109,684	24,273	0	0	0	0	.....	003.....
570421 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	353	0	2,401.8500	0	0	0	(37,309)	..	(37,309)	(9,246)	0	0	0	0	.....	003.....
570789 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	475	1,122,684	1,895.9700	(143,633)	0	0	(59,379)	..	(59,379)	31,179	0	0	0	9,789	.....	003.....
570788 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	475	0	2,211.9600	149,559	0	0	167,547	..	167,547	23,979	0	0	0	0	.....	003.....
570787 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	475	0	3,276.8600	(23,774)	0	0	(10,937)	..	(10,937)	(692)	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	584,334	1,790.6400	(64,703)	0	0	(25,105)	..	(25,105)	14,456	0	0	0	5,095	.....	003.....
570396 SCS COLLAR 1858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	247	0	2,211.9600	77,843	0	0	87,205	..	87,205	12,481	0	0	0	0	.....	003.....
570395 SCS COLLAR 1858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	247	0	2,970.7700	(22,429)	0	0	(14,117)	..	(14,117)	(1,434)	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	337,590	1,579.9700	(27,274)	0	0	(9,178)	..	(9,178)	6,309	0	0	0	2,944	.....	003.....
570399 SCS COLLAR 1859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	143	0	2,211.9600	44,972	0	0	50,381	..	50,381	7,211	0	0	0	0	.....	003.....
570398 SCS COLLAR 1859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	143	0	2,646.9800	(23,066)	0	0	(19,879)	..	(19,879)	(2,784)	0	0	0	0	.....	003.....
570422 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	148	348,806	1,895.9700	(10,658)	0	0	(5,289)	..	(5,289)	6,984	0	0	0	1,782	.....	003.....
570423 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	148	0	2,106.6300	0	0	0	45,849	..	45,849	10,146	0	0	0	0	.....	003.....
570424 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446...	04/15/2015	04/16/2018	148	0	2,417.1500	0	0	0	(14,396)	..	(14,396)	(3,511)	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	466,571	1,895.9700	(60,397)	0	0	(24,677)	..	(24,677)	12,958	0	0	0	4,068	.....	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	72,724	0	0	82,736	..	82,736	11,538	0	0	0	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	(28,060)	0	0	(21,620)	..	(21,620)	(2,812)	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	123,668	1,119.5500	(12,790)	0	0	(2,952)	..	(2,952)	2,379	0	0	0	655	.....	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	16,153	0	0	17,623	..	17,623	(4)	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	(6,922)	0	0	(4,838)	..	(4,838)	816	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	144,698	1,910.4600	(12,709)	0	0	(2,529)	..	(2,529)	3,075	0	0	0	766	.....	003.....
575632 SCS COLLAR 1865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	61	0	2,122.7300	15,551	0	0	18,552	..	18,552	4,072	0	0	0	0	.....	003.....
575633 SCS COLLAR 1865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	61	0	2,455.1500	(7,010)	0	0	(5,229)	..	(5,229)	(1,191)	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	144,698	1,698.1800	(13,987)	0	0	(5,320)	..	(5,320)	3,197	0	0	0	1,279	.....	003.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
575638 SCS COLLAR 1866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2020	61	0	2,122.7300	23,032	0	0	25,300	..	25,300	3,502	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	(12,966)	0	0	(11,474)	..	(11,474)	(1,647)	0	0	0	0	0	003.....
575771 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	174,918	1,119.5500	(562)	0	0	(4,175)	..	(4,175)	3,365	0	0	0	926	0	003.....
575772 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	0	1,243.9500	0	0	0	24,926	..	24,926	(6)	0	0	0	0	0	003.....
575773 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	0	1,649.4800	0	0	0	(2,269)	..	(2,269)	855	0	0	0	0	0	003.....
575754 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	231,740	1,119.5500	(6,273)	0	0	(16,396)	..	(16,396)	4,349	0	0	0	2,048	0	003.....
575755 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	0	1,243.9500	0	0	0	47,250	..	47,250	197	0	0	0	0	0	003.....
575756 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	0	1,760.1900	0	0	0	(11,202)	..	(11,202)	793	0	0	0	0	0	003.....
575625 SCS COLLAR 1872 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2020	104	244,872	2,228.8700	34,063	0	0	36,017	..	36,017	5,106	0	0	0	2,164	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	(16,113)	0	0	(12,007)	..	(12,007)	(1,558)	0	0	0	0	0	003.....
575627 SCS COLLAR 1872 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2020	104	0	1,592.0500	(20,187)	0	0	(7,130)	..	(7,130)	4,696	0	0	0	0	0	003.....
575737 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	05/15/2015	05/14/2018	222	307,500	995.1600	(22,352)	0	0	(3,757)	..	(3,757)	4,103	0	0	0	1,628	0	003.....
575738 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	05/15/2015	05/14/2018	222	0	1,243.9500	40,206	0	0	43,819	..	43,819	(11)	0	0	0	0	0	003.....
575739 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.	05/15/2015	05/14/2018	222	0	1,475.0700	(18,842)	0	0	(14,128)	..	(14,128)	2,024	0	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	327,239	2,122.7300	35,168	0	0	41,957	..	41,957	9,210	0	0	0	1,732	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	(16,640)	0	0	(12,999)	..	(12,999)	(3,042)	0	0	0	0	0	003.....
575609 SCS COLLAR 1877 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2018	139	0	1,698.1800	(19,580)	0	0	(2,870)	..	(2,870)	4,553	0	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	369,534	1,910.4600	(47,824)	0	0	(20,703)	..	(20,703)	10,419	0	0	0	3,265	0	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	64,613	..	64,613	8,944	0	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	(14,363)	..	(14,363)	(1,700)	0	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	372,875	1,910.4600	(32,750)	0	0	(6,518)	..	(6,518)	7,924	0	0	0	1,974	0	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	47,808	..	47,808	10,494	0	0	0	0	0	003.....
575606 SCS COLLAR 1879 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2018	158	0	2,699.2600	(8,522)	0	0	(2,787)	..	(2,787)	50	0	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	605,504	1,804.3200	(67,995)	0	0	(27,636)	..	(27,636)	15,294	0	0	0	5,350	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	89,061	..	89,061	12,627	0	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	(11,423)	..	(11,423)	(1,002)	0	0	0	0	0	003.....
575761 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	709,701	932.9600	(6,478)	0	0	(27,359)	..	(27,359)	10,278	0	0	0	6,271	0	003.....
575762 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	0	1,306.1500	0	0	0	126,145	..	126,145	(330)	0	0	0	0	0	003.....
575763 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	0	1,673.1100	0	0	0	(45,676)	..	(45,676)	2,774	0	0	0	0	0	003.....
575764 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	1,087,391	1,119.5500	(9,926)	0	0	(76,935)	..	(76,935)	20,406	0	0	0	9,609	0	003.....
575765 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	0	1,306.1500	0	0	0	193,277	..	193,277	(506)	0	0	0	0	0	003.....
575766 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	0	2,052.5100	0	0	0	(19,104)	..	(19,104)	1,708	0	0	0	0	0	003.....
575728 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	1,634	2,265,027	1,119.5500	(235,341)	0	0	(54,065)	..	(54,065)	43,577	0	0	0	11,988	0	003.....
575729 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	1,634	0	1,243.9500	290,908	0	0	322,765	..	322,765	(80)	0	0	0	0	0	003.....
575730 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	1,634	0	1,561.7800	(96,369)	0	0	(57,664)	..	(57,664)	13,957	0	0	0	0	0	003.....
575757 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	2,293,994	1,057.3600	(20,940)	0	0	(134,390)	..	(134,390)	39,919	0	0	0	20,271	0	003.....
575758 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	0	1,306.1500	0	0	0	407,743	..	407,743	(1,066)	0	0	0	0	0	003.....
575759 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....ROMUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	0	1,897.0200	0	0	0	(69,920)	..	(69,920)	5,621	0	0	0	0	0	003.....
575591 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2018	1,034	2,443,161	1,910.4600	(214,583)	0	0	(42,704)	..	(42,704)	51,921	0	0	0	(12,931)	0	003.....
575592 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2018	1,034	0	2,122.7300	262,566	0	0	313,249	..	313,249	68,758	0	0	0	0	0	003.....
575593 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2015	05/14/2018	1,034	0	2,542.3900	(92,036)	0	0	(53,146)	..	(53,146)	(9,449)	0	0	0	0	0	003.....
575725 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2020	2,492	3,453,804	870.7600	(296,556)	0	0	(105,595)	..	(105,595)	44,832	0	0	0	30,519	0	003.....

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 at Inception and at Year-end (b)
575726 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2020	...2,492	0	1,243.9500	647,937	0	0	704,210	..	704,210	2,943	0	0	0	0	0	003.....
575727 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2020	...2,492	0	1,509.7800	(382,908)	0	0	(365,009)	..	(365,009)	12,024	0	0	0	0	0	003.....
575619 SCS COLLAR 1899 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...1,486	...3,510.584	1,910.4600	(454,333)	0	0	(196,682)	..	(196,682)	98,979	0	0	0	31,021	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	488,334	0	0	516,355	..	516,355	73,206	0	0	0	0	0	003.....
575621 SCS COLLAR 1899 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...1,486	0	3,419.9300	(66,076)	0	0	(24,622)	..	(24,622)	(1,359)	0	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	...4,133.895	1,485.9100	(287,575)	0	0	(93,672)	..	(93,672)	67,743	0	0	0	36,529	0	003.....
575601 SCS COLLAR 1902 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...1,750	0	2,122.7300	658,009	0	0	722,814	..	722,814	100,059	0	0	0	0	0	003.....
575602 SCS COLLAR 1902 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...1,750	0	2,472.9800	(408,205)	0	0	(379,593)	..	(379,593)	(54,847)	0	0	0	0	0	003.....
575731 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...4,486	...6,216.846	995.1600	(453,058)	0	0	(75,948)	..	(75,948)	82,944	0	0	0	32,905	0	003.....
575732 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...4,486	0	1,243.9500	798,458	0	0	885,898	..	885,898	(219)	0	0	0	0	0	003.....
575733 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...4,486	0	1,419.9700	(457,391)	0	0	(386,670)	..	(386,670)	36,626	0	0	0	0	0	003.....
575655 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...2,857	...6,750.693	1,698.1800	(410,298)	0	0	(59,211)	..	(59,211)	93,920	0	0	0	35,730	0	003.....
575656 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...2,857	0	2,122.7300	722,864	0	0	865,539	..	865,539	189,985	0	0	0	0	0	003.....
575657 SCS COLLAR 1907 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/15/2015	05/14/2018	...2,857	0	2,340.3100	(434,290)	0	0	(422,758)	..	(422,758)	(104,404)	0	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	...12,706.655	1,119.5500	(1,881,812)	0	0	(899,023)	..	(899,023)	238,449	0	0	0	112,281	0	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	2,360,860	0	0	2,590,810	..	2,590,810	10,827	0	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	(595,029)	0	0	(387,295)	..	(387,295)	31,133	0	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	...12,940.402	1,910.4600	(1,674,724)	0	0	(724,990)	..	(724,990)	364,848	0	0	0	114,347	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	2,059,778	0	0	2,262,637	..	2,262,637	313,216	0	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	(503,290)	0	0	(276,561)	..	(276,561)	(25,978)	0	0	0	0	0	003.....
575597 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...6,118	...14,455.275	1,698.1800	(1,397,274)	0	0	(531,437)	..	(531,437)	319,368	0	0	0	127,733	0	003.....
575598 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...6,118	0	2,122.7300	2,300,906	0	0	2,527,513	..	2,527,513	349,883	0	0	0	0	0	003.....
575599 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2020	...6,118	0	2,681.0100	(1,035,715)	0	0	(812,367)	..	(812,367)	(110,670)	0	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	...15,866.328	1,243.9500	2,947,919	0	0	3,235,048	..	3,235,048	13,520	0	0	0	140,201	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	(1,298,344)	0	0	(1,082,342)	..	(1,082,342)	62,348	0	0	0	0	0	003.....
575776 SCS COLLAR 1912 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/15/2015	05/14/2020	...11,448	0	995.1600	(1,794,395)	0	0	(759,259)	..	(759,259)	253,280	0	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	149,903	1,886.6600	(12,479)	0	0	(2,692)	..	(2,692)	3,155	0	0	0	823	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	16,089	0	0	20,887	..	20,887	4,380	0	0	0	0	0	003.....
582634 SCS COLLAR 1916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.	06/16/2015	06/14/2018	63	0	2,476.5600	(6,223)	0	0	(5,254)	..	(5,254)	(1,139)	0	0	0	0	0	003.....
582682 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	233	...323,137	1,142.5800	(33,301)	0	0	(9,615)	..	(9,615)	6,419	0	0	0	1,774	0	003.....
582683 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	233	0	1,269.5300	43,639	0	0	42,931	..	42,931	(258)	0	0	0	0	0	003.....
582684 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	06/16/2015	06/14/2018	233	0	1,572.1900	(16,155)	0	0	(8,588)	..	(8,588)	1,841	0	0	0	0	0	003.....
582691 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...1,418	...3,349,730	1,886.6600	(279,407)	0	0	(60,147)	..	(60,147)	70,496	0	0	0	18,389	0	003.....
582692 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...1,418	0	2,096.2900	354,436	0	0	466,750	..	466,750	97,878	0	0	0	0	0	003.....
582693 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...1,418	0	2,576.3400	(97,824)	0	0	(66,791)	..	(66,791)	(10,414)	0	0	0	0	0	003.....
582714 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...2,045	...2,834,000	1,142.5800	(286,279)	0	0	(84,323)	..	(84,323)	56,298	0	0	0	15,558	0	003.....
582715 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...2,045	0	1,269.5300	382,387	0	0	376,518	..	376,518	(2,265)	0	0	0	0	0	003.....
582716 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...2,045	0	1,639.2200	(116,019)	0	0	(47,070)	..	(47,070)	13,250	0	0	0	0	0	003.....
582717 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...4,074	...5,646,167	1,015.6200	(407,395)	0	0	(89,460)	..	(89,460)	78,371	0	0	0	30,996	0	003.....
582718 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...4,074	0	1,269.5300	761,828	0	0	750,136	..	750,136	(4,513)	0	0	0	0	0	003.....
582719 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...4,074	0	1,486.3700	(394,102)	0	0	(261,215)	..	(261,215)	35,990	0	0	0	0	0	003.....
582727 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	06/16/2015	06/14/2018	...3,474	...8,208,640	1,677.0300	(476,244)	0	0	(76,174)	..	(76,174)	113,663	0	0	0	45,063	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	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)
582728 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	3,474	0	2,096.2900	868,558	0	0	1,143,788	..	1,143,788	239,855	0	0	0	0	0	003.....
582729 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	3,474	0	2,361.8900	(448,176)	0	0	(494,042)	..	(494,042)	(118,391)	0	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	117,272	1,011.6200	(7,894)	0	0	(2,018)	..	(2,018)	1,639	0	0	0	667	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	14,897	0	0	16,236	..	16,236	(44)	0	0	0	0	0	003.....
588226 SCS COLLAR 1971 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	85	0	1,408.9300	(9,384)	0	0	(8,806)	..	(8,806)	596	0	0	0	0	0	003.....
588227 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	385	533,754	885.1600	(40,869)	0	0	(18,683)	..	(18,683)	6,928	0	0	0	4,841	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	100,166	0	0	106,911	..	106,911	617	0	0	0	0	0	003.....
588229 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	385	0	1,515.5300	(61,367)	0	0	(58,636)	..	(58,636)	1,359	0	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	560,577	1,896.6600	(43,110)	0	0	(11,337)	..	(11,337)	12,339	0	0	0	3,187	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	55,280	0	0	77,243	..	77,243	15,947	0	0	0	0	0	003.....
588253 SCS COLLAR 1979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	237	0	2,429.6200	(23,300)	0	0	(26,493)	..	(26,493)	(5,994)	0	0	0	0	0	003.....
588254 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	132,296	1,685.9200	(11,060)	0	0	(5,087)	..	(5,087)	2,910	0	0	0	1,200	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	19,662	0	0	24,215	..	24,215	3,269	0	0	0	0	0	003.....
588256 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	2,599.0600	(9,104)	0	0	(9,761)	..	(9,761)	(1,345)	0	0	0	0	0	003.....
588262 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	3,038	7,177,629	1,685.9200	(384,597)	0	0	(76,896)	..	(76,896)	105,429	0	0	0	40,811	0	003.....
588263 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	3,038	0	2,107.4000	713,899	0	0	989,025	..	989,025	204,192	0	0	0	0	0	003.....
588264 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	3,038	0	2,333.9500	(394,923)	0	0	(503,319)	..	(503,319)	(116,826)	0	0	0	0	0	003.....
588265 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,548	3,658,325	1,896.6600	(290,473)	0	0	(73,985)	..	(73,985)	80,527	0	0	0	20,801	0	003.....
588266 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,548	0	2,107.4000	363,863	0	0	504,091	..	504,091	104,073	0	0	0	0	0	003.....
588267 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,548	0	2,539.4200	(106,836)	0	0	(99,954)	..	(99,954)	(18,440)	0	0	0	0	0	003.....
588314 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	2,322	3,217,868	1,597.4700	(127,099)	0	0	(80,108)	..	(80,108)	17,037	0	0	0	18,296	0	003.....
588315 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	2,322	0	1,264.5200	415,394	0	0	445,511	..	445,511	(1,208)	0	0	0	0	0	003.....
588316 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	2,322	0	1,138.0700	(318,385)	0	0	(101,727)	..	(101,727)	63,512	0	0	0	0	0	003.....
588331 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	260	360,586	1,537.0300	(18,180)	0	0	(13,216)	..	(13,216)	2,149	0	0	0	2,050	0	003.....
588332 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	260	0	1,264.5200	46,540	0	0	49,923	..	49,923	(135)	0	0	0	0	0	003.....
588333 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	07/15/2015	07/16/2018	260	0	1,138.0700	(35,684)	0	0	(11,399)	..	(11,399)	7,117	0	0	0	0	0	003.....
588361 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	07/15/2015	07/16/2018	4,737	6,565,064	1,452.9300	(447,739)	0	0	(392,617)	..	(392,617)	38,163	0	0	0	37,328	0	003.....
588362 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	07/15/2015	07/16/2018	4,737	0	1,264.5200	835,602	0	0	908,928	..	908,928	(2,464)	0	0	0	0	0	003.....
588363 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	07/15/2015	07/16/2018	4,737	0	1,011.6200	(449,254)	0	0	(112,966)	..	(112,966)	91,729	0	0	0	0	0	003.....
596269 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	1,305	3,083,704	2,550.6800	(92,390)	0	0	(86,321)	..	(86,321)	(15,430)	0	0	0	18,064	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	(245,670)	0	0	(66,283)	..	(66,283)	68,902	0	0	0	0	0	003.....
596271 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	1,305	0	2,102.4400	313,090	0	0	435,749	..	435,749	87,698	0	0	0	0	0	003.....
596299 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	76	179,808	1,892.2000	(14,326)	0	0	(3,865)	..	(3,865)	4,018	0	0	0	1,053	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	18,256	0	0	25,408	..	25,408	5,114	0	0	0	0	0	003.....
596301 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	76	0	2,454.3900	(7,301)	0	0	(8,032)	..	(8,032)	(1,732)	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	239,370	2,102.4400	24,303	0	0	33,825	..	33,825	6,807	0	0	0	1,402	0	003.....
596303 SCS COLLAR 2025 S&P500.....	LIFE HEDGE.....	N/A.....																				

QE06.95

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QE06.96

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
596368 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	08/17/2015	08/14/2020	143	0	1,591.6400	(15,847)	0	0	(18,175)	..	(18,175)	489	0	0	0	0	0	003.....
596455 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	3,181	7,515,968	2,344.2200	(408,637)	0	0	(525,941)	..	(525,941)	(118,833)	0	0	0	44,028	0	003.....
596456 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	3,181	0	1,681.9500	(411,312)	0	0	(87,082)	..	(87,082)	113,348	0	0	0	0	0	003.....
596457 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	3,181	0	2,102.4400	759,088	0	0	1,062,059	..	1,062,059	213,747	0	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	2,638,143	1,102.5800	(255,353)	0	0	(76,005)	..	(76,005)	48,142	0	0	0	15,454	0	003.....
596459 SCS COLLAR 2059 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	1,904	0	1,571.7900	(88,849)	0	0	(84,332)	..	(84,332)	14,546	0	0	0	0	0	003.....
596460 SCS COLLAR 2059 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	1,904	0	1,225.0900	322,982	0	0	425,102	..	425,102	3,517	0	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	7,408,747	1,225.0900	907,036	0	0	1,193,823	..	1,193,823	9,877	0	0	0	43,400	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	(468,911)	0	0	(550,165)	..	(550,165)	36,829	0	0	0	0	0	003.....
596534 SCS COLLAR 2065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41..	08/17/2015	08/14/2018	5,346	0	980.0700	(497,724)	0	0	(117,979)	..	(117,979)	95,636	0	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	2,806,947	1,780.2800	(243,671)	0	0	(47,571)	..	(47,571)	52,652	0	0	0	16,944	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	(60,325)	0	0	(90,829)	..	(90,829)	(16,774)	0	0	0	0	0	003.....
606782 SCS COLLAR 2067 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	09/15/2015	09/14/2018	1,188	0	1,978.0900	287,570	0	0	517,711	..	517,711	92,454	0	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	8,161,643	1,582.4700	(487,263)	0	0	(74,426)	..	(74,426)	104,962	0	0	0	49,267	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	836,155	0	0	1,505,327	..	1,505,327	268,824	0	0	0	0	0	003.....
606785 SCS COLLAR 2068 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	09/15/2015	09/14/2018	3,454	0	2,279.7500	(396,655)	0	0	(732,731)	..	(732,731)	(158,767)	0	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	186,334	2,210.9100	(10,926)	0	0	(20,425)	..	(20,425)	(4,294)	0	0	0	1,125	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	19,090	0	0	34,367	..	34,367	6,137	0	0	0	0	0	003.....
606815 SCS COLLAR 2078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	09/15/2015	09/14/2018	79	0	1,582.4700	(11,124)	0	0	(1,699)	..	(1,699)	2,396	0	0	0	0	0	003.....
606920 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	2,202	3,052,365	1,049.4000	(310,384)	0	0	(74,001)	..	(74,001)	49,018	0	0	0	18,425	0	003.....
606921 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	2,202	0	1,165.9900	380,033	0	0	595,175	..	595,175	10,975	0	0	0	0	0	003.....
606922 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	2,202	0	1,566.5100	(87,599)	0	0	(109,251)	..	(109,251)	16,621	0	0	0	0	0	003.....
606923 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	4,608	6,386,433	1,395.2300	(371,946)	0	0	(554,118)	..	(554,118)	26,070	0	0	0	38,551	0	003.....
606924 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	4,608	0	1,165.9900	795,871	0	0	1,245,279	..	1,245,279	22,962	0	0	0	0	0	003.....
606925 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	4,608	0	932.8000	(461,481)	0	0	(85,460)	..	(85,460)	73,005	0	0	0	0	0	003.....
606950 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	87	121,239	1,049.4000	(12,326)	0	0	(2,939)	..	(2,939)	1,947	0	0	0	732	0	003.....
606951 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	87	0	1,498.0700	(4,703)	0	0	(6,369)	..	(6,369)	630	0	0	0	0	0	003.....
606952 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	87	0	1,165.9900	15,094	0	0	23,640	..	23,640	436	0	0	0	0	0	003.....
606953 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	160	222,271	1,351.7400	(15,186)	0	0	(23,180)	..	(23,180)	651	0	0	0	1,342	0	003.....
606954 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	160	0	932.8000	(16,060)	0	0	(2,974)	..	(2,974)	2,541	0	0	0	0	0	003.....
606955 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2018	160	0	1,165.9900	27,697	0	0	43,340	..	43,340	799	0	0	0	0	0	003.....
606956 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	146	202,064	1,049.4000	(28,139)	0	0	(12,961)	..	(12,961)	3,228	0	0	0	1,879	0	003.....
606957 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	146	0	1,812.1900	(8,013)	0	0	(10,099)	..	(10,099)	343	0	0	0	0	0	003.....
606958 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	146	0	1,165.9900	35,468	0	0	50,226	..	50,226	804	0	0	0	0	0	003.....
606959 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	190	263,872	932.8000	(28,067)	0	0	(11,724)	..	(11,724)	3,580	0	0	0	2,454	0	003.....
606960 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	190	0	1,579.3400	(19,194)	0	0	(25,857)	..	(25,857)	498	0	0	0	0	0	003.....
606961 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	09/15/2015	09/14/2020	190	0	1,165.9900	46,368	0	0	65,589	..	65,589	1,049	0	0	0	0	0	003.....
615781 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	256,261	1,162.7700	29,400	0	0	51,003	..	51,003	981	0	0	0	1,591	0	003.....
615782 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	0	930.2200	(17,751)	0	0	(3,687)	..	(3,687)	2,964	0	0	0	0	0	003.....
615783 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	0	1,314.4000	(17,215)	0	0	(31,703)	..	(31,703)	363	0	0	0	0	0	003.....
615784 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	3,267,029	1,046.4900	(322,950)	0	0	(83,888)	..	(83,888)	52,565	0	0	0	20,288	0	003.....
615785 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	0	1,513.4600	(89,933)	0	0	(168,075)	..	(168,075)	17,391	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 at Inception and at Year-end (b)
615786 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	0	1,162.7700	374,811	0	0	650,231	..	650,231	12,507	0	0	0	0	0	003.....
615793 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	7,366,012	1,355.0900	(420,679)	0	0	(781,427)	..	(781,427)	19,690	0	0	0	45,741	0	003.....
615794 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	0	1,162.7700	845,068	0	0	1,466,044	..	1,466,044	28,200	0	0	0	0	0	003.....
615795 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	0	930.2200	(510,229)	0	0	(105,982)	..	(105,982)	85,192	0	0	0	0	0	003.....
615886 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	4,600,851	2,023.8600	445,333	0	0	785,283	..	785,283	142,503	0	0	0	28,570	0	003.....
615887 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	0	1,821.4700	(401,983)	0	0	(93,918)	..	(93,918)	95,529	0	0	0	0	0	003.....
615888 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	0	2,550.0600	(98,092)	0	0	(152,192)	..	(152,192)	(27,326)	0	0	0	0	0	003.....
615889 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	7,800,785	1,619.0900	(464,398)	0	0	(87,889)	..	(87,889)	111,615	0	0	0	48,441	0	003.....
615890 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	0	2,292.0200	(383,479)	0	0	(693,609)	..	(693,609)	(146,761)	0	0	0	0	0	003.....
615891 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	0	2,023.8600	755,065	0	0	1,331,455	..	1,331,455	241,615	0	0	0	0	0	003.....
615910 SCS COLLAR 2151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	183,288	2,023.8600	17,741	0	0	31,284	..	31,284	5,677	0	0	0	1,138	0	003.....
615911 SCS COLLAR 2151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	0	1,821.4700	(16,014)	0	0	(3,741)	..	(3,741)	3,806	0	0	0	0	0	003.....
615912 SCS COLLAR 2151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	0	2,428.6300	(5,792)	0	0	(10,173)	..	(10,173)	(2,135)	0	0	0	0	0	003.....
615914 SCS COLLAR 2152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	258,002	2,742.3300	(14,836)	0	0	(15,386)	..	(15,386)	(1,918)	0	0	0	2,428	0	003.....
615915 SCS COLLAR 2152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	0	2,023.8600	35,139	0	0	54,607	..	54,607	7,038	0	0	0	0	0	003.....
615916 SCS COLLAR 2152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	0	1,619.0900	(24,089)	0	0	(9,556)	..	(9,556)	5,300	0	0	0	0	0	003.....
615982 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	264	365,916	930.2200	(38,930)	0	0	(16,641)	..	(16,641)	4,849	0	0	0	3,444	0	003.....
615983 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	264	0	1,162.7700	60,848	0	0	92,313	..	92,313	1,605	0	0	0	0	0	003.....
615984 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	264	0	1,520.5600	(27,177)	0	0	(42,907)	..	(42,907)	380	0	0	0	0	0	003.....
615985 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	131	181,170	813.9400	(14,294)	0	0	(5,452)	..	(5,452)	1,971	0	0	0	1,705	0	003.....
615986 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	131	0	1,390.2100	(18,436)	0	0	(28,951)	..	(28,951)	(84)	0	0	0	0	0	003.....
615987 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	131	0	1,162.7700	30,127	0	0	45,706	..	45,706	795	0	0	0	0	0	003.....
616009 SCS COLLAR 2170 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	791	1,869,060	1,821.4700	(236,956)	0	0	(102,416)	..	(102,416)	48,736	0	0	0	17,589	0	003.....
616010 SCS COLLAR 2170 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/15/2015	10/14/2020	791	0	2,125.0500	228,470	0	0	344,579	..	344,579	45,270	0	0	0	0	0	003.....
622409 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	4,611,500	1,845.4000	(351,501)	0	0	(106,722)	..	(106,722)	102,050	0	0	0	29,390	0	003.....
622410 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	0	2,593.8100	(110,609)	0	0	(134,951)	..	(134,951)	(21,863)	0	0	0	0	0	003.....
622408 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	0	2,050.4400	441,019	0	0	754,739	..	754,739	137,042	0	0	0	0	0	003.....
622447 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	3,207	4,444,231	1,037.8900	(431,407)	0	0	(116,936)	..	(116,936)	70,493	0	0	0	28,324	0	003.....
622448 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	3,207	0	1,515.4300	(134,274)	0	0	(239,628)	..	(239,628)	22,610	0	0	0	0	0	003.....
622449 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	3,207	0	1,153.2100	546,194	0	0	916,910	..	916,910	18,960	0	0	0	0	0	003.....
622487 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	112	263,876	1,845.4000	(22,838)	0	0	(6,107)	..	(6,107)	5,839	0	0	0	1,682	0	003.....
622488 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	112	0	2,478.6700	(9,105)	0	0	(12,653)	..	(12,653)	(2,496)	0	0	0	0	0	003.....
622489 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	112	0	2,050.4400	27,995	0	0	43,187	..	43,187	7,842	0	0	0	0	0	003.....
622490 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	111	261,572	2,274.5300	(16,144)	0	0	(25,136)	..	(25,136)	(5,153)	0	0	0	1,667	0	003.....
622491 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	111	0	1,640.3500	(15,520)	0	0	(3,399)	..	(3,399)	4,011	0	0	0	0	0	003.....
622492 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2015	11/14/2018	111	0	2,050.4400	27,751	0	0	42,810	..	42,810	7,773	0	0	0	0	0	003.....
622533 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	6,299,801	1,360.7900	(343,614)	0	0	(672,910)	..	(672,910)	15,710	0	0	0	40,149	0	003.....
622534 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	0	922.5700	(428,375)	0	0	(93,967)	..	(93,967)	72,325	0	0	0	0	0	003.....
622535 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	0	1,153.2100	744,365	0	0	1,299,742	..	1,299,742	26,876	0	0	0	0	0	003.....
622564 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	532,394	922.5700	(36,202)	0	0	(7,941)	..	(7,941)	6,112	0	0	0	3,393	0	003.....
622565 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	0	1,153.2100	62,906	0	0	109,841	..	109,841	2,271	0	0	0	0	0	003.....
622566 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	0	1,320.4300	(34,341)	0	0	(66,017)	..	(66,017)	683	0	0	0	0	0	003.....
622609 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	11/17/2015	11/14/2018	2,711	6,404,479	2,050.4400	678,066	0	0	1,048,186	..	1,048,186	190,324	0	0	0	40,816	0	003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
622610 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	11/17/2015	11/14/2018	2,711	0	1,640.3500	(377,944)	0	0	(83,213)	..	(83,213)	98,216	0	0	0	0	0	003.....
622611 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	11/17/2015	11/14/2018	2,711	0	2,349.8000	(329,424)	0	0	(489,405)	..	(489,405)	(101,651)	0	0	0	0	0	003.....
631350 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	2,356	5,567,407	2,043.4100	607,315	0	0	932,810	..	932,810	165,213	0	0	0	36,368	0	003.....
631351 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	2,356	0	2,658.4800	(114,309)	0	0	(132,733)	..	(132,733)	(17,799)	0	0	0	0	0	003.....
631352 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	2,356	0	1,839.0700	(501,145)	0	0	(134,067)	..	(134,067)	124,593	0	0	0	0	0	003.....
631353 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	3,080	7,277,520	2,043.4100	793,861	0	0	1,219,337	..	1,219,337	215,960	0	0	0	47,539	0	003.....
631354 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	3,080	0	2,378.7300	(349,821)	0	0	(524,100)	..	(524,100)	(106,220)	0	0	0	0	0	003.....
631355 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	3,080	0	1,634.7300	(454,679)	0	0	(99,538)	..	(99,538)	113,501	0	0	0	0	0	003.....
631407 SCS COLLAR 2251 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	134	316,817	1,839.0700	(28,518)	0	0	(7,629)	..	(7,629)	7,090	0	0	0	2,070	0	003.....
631408 SCS COLLAR 2251 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	134	0	2,530.5600	(9,790)	0	0	(13,061)	..	(13,061)	(2,404)	0	0	0	0	0	003.....
631409 SCS COLLAR 2251 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	134	0	2,043.4100	34,560	0	0	53,082	..	53,082	9,402	0	0	0	0	0	003.....
631410 SCS COLLAR 2252 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	340	802,446	2,043.4100	87,534	0	0	134,448	..	134,448	23,813	0	0	0	5,242	0	003.....
631411 SCS COLLAR 2252 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	340	0	2,305.3800	(46,893)	0	0	(72,381)	..	(72,381)	(14,583)	0	0	0	0	0	003.....
631412 SCS COLLAR 2252 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2015	12/14/2018	340	0	1,634.7300	(50,135)	0	0	(10,975)	..	(10,975)	12,515	0	0	0	0	0	003.....
631421 SCS COLLAR 2255 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	4,254,941	1,131.5500	500,255	0	0	935,686	..	935,686	21,586	0	0	0	27,795	0	003.....
631422 SCS COLLAR 2255 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	0	1,018.4000	(416,879)	0	0	(108,828)	..	(108,828)	64,707	0	0	0	0	0	003.....
631423 SCS COLLAR 2255 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	0	1,528.0500	(89,248)	0	0	(227,665)	..	(227,665)	20,971	0	0	0	0	0	003.....
631424 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	6,290,551	1,358.1900	(327,114)	0	0	(697,642)	..	(697,642)	12,943	0	0	0	41,092	0	003.....
631425 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	0	1,131.5500	739,582	0	0	1,383,328	..	1,383,328	31,914	0	0	0	0	0	003.....
631426 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	0	905.2400	(421,151)	0	0	(92,100)	..	(92,100)	69,321	0	0	0	0	0	003.....
631462 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	268,230	1,458.1200	(8,252)	0	0	(19,893)	..	(19,893)	1,108	0	0	0	1,752	0	003.....
631463 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	0	1,018.4000	(26,280)	0	0	(6,860)	..	(6,860)	4,079	0	0	0	0	0	003.....
631464 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	0	1,131.5500	31,536	0	0	58,985	..	58,985	1,361	0	0	0	0	0	003.....
631465 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	776,520	1,313.9500	(47,981)	0	0	(100,731)	..	(100,731)	599	0	0	0	5,072	0	003.....
631466 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	0	1,131.5500	91,296	0	0	170,761	..	170,761	3,939	0	0	0	0	0	003.....
631467 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	0	905.2400	(51,988)	0	0	(11,369)	..	(11,369)	8,557	0	0	0	0	0	003.....
639114 SCS COLLAR 2296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	5,159	7,150,164	1,218.6400	(349,424)	0	0	(1,267,434)	..	(1,267,434)	(16,696)	0	0	0	47,855	0	003.....
639115 SCS COLLAR 2296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	5,159	0	1,007.7300	778,505	0	0	2,085,120	..	2,085,120	67,760	0	0	0	0	0	003.....
639116 SCS COLLAR 2296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	5,159	0	806.1800	(479,434)	0	0	(66,898)	..	(66,898)	56,332	0	0	0	0	0	003.....
639142 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	117	162,284	1,007.7300	17,568	0	0	47,325	..	47,325	1,538	0	0	0	1,086	0	003.....
639143 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	117	0	1,314.5800	(5,068)	0	0	(21,481)	..	(21,481)	118	0	0	0	0	0	003.....
639144 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	117	0	906.9500	(15,058)	0	0	(2,585)	..	(2,585)	1,848	0	0	0	0	0	003.....
639146 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	342	474,477	1,180.2500	(27,209)	0	0	(93,310)	..	(93,310)	(1,658)	0	0	0	3,176	0	003.....
639147 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	342	0	806.1800	(31,790)	0	0	(4,439)	..	(4,439)	3,738	0	0	0	0	0	003.....
639148 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	342	0	1,007.7300	51,519	0	0	138,366	..	138,366	4,496	0	0	0	0	0	003.....
639149 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2021	142	196,668	806.1800	(19,336)	0	0	(6,422)	..	(6,422)	1,993	0	0	0	1,915	0	003.....
639150 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2021	142	0	1,007.7300	28,929	0	0	65,211	..	65,211	1,541	0	0	0	0	0	003.....
639151 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2021	142	0	1,385.5200	(11,191)	0	0	(33,399)	..	(33,399)	(396)	0	0	0	0	0	003.....
639166 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	3,646	8,614,874	1,504.2640	(537,675)	0	0	(84,548)	..	(84,548)	107,679	0	0	0	57,658	0	003.....
639167 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	3,646	0	2,207.3200	(372,048)	0	0	(1,029,412)	..	(1,029,412)	(195,366)	0	0	0	0	0	003.....
639168 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	3,646	0	1,880.3300	843,289	0	0	1,922,175	..	1,922,175	298,627	0	0	0	0	0	003.....
639175 SCS COLLAR 2311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GNF3BB653.	01/15/2016	01/14/2021	1,153	2,724,190	1,974.3500	323,064	0	0	627,438	..	627,438	77,766	0	0	0	26,533	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
639176 SCS COLLAR 2311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGNF3BB653.	01/15/2016	01/14/2021	1,153	0	1,692.3000	(344,744)	0	0	(127,605)	..	(127,605)	61,571	0	0	0	0	0	003.....
639242 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	5,085,348	1,880.2900	505,883	0	0	1,134,727	..	1,134,727	176,286	0	0	0	34,036	0	003.....
639243 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	0	1,692.2600	(453,259)	0	0	(88,240)	..	(88,240)	90,274	0	0	0	0	0	003.....
639244 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	0	2,500.7900	(91,818)	0	0	(249,066)	..	(249,066)	(46,993)	0	0	0	0	0	003.....
639318 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	3,793,005	1,007.7400	413,697	0	0	1,106,088	..	1,106,088	35,944	0	0	0	25,386	0	003.....
639319 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	0	1,380.6100	(95,679)	0	0	(398,304)	..	(398,304)	9,512	0	0	0	0	0	003.....
639320 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	0	906.9700	(344,756)	0	0	(60,428)	..	(60,428)	43,203	0	0	0	0	0	003.....
639339 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	198	468,690	1,692.3000	(41,875)	0	0	(8,134)	..	(8,134)	8,321	0	0	0	3,137	0	003.....
639340 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	198	0	2,372.4100	(12,064)	0	0	(35,642)	..	(35,642)	(7,075)	0	0	0	0	0	003.....
639341 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	198	0	1,880.3300	45,853	0	0	104,576	..	104,576	16,247	0	0	0	0	0	003.....
639344 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	158	374,451	1,504.2600	(23,392)	0	0	(3,675)	..	(3,675)	4,680	0	0	0	2,506	0	003.....
639345 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	158	0	1,880.3300	36,620	0	0	83,549	..	83,549	12,980	0	0	0	0	0	003.....
639346 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/15/2016	01/14/2019	158	0	2,136.4300	(19,688)	0	0	(52,576)	..	(52,576)	(9,644)	0	0	0	0	0	003.....
648067 SCS COLLAR 2359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	592	1,397,899	1,926.8200	189,012	0	0	342,639	..	342,639	41,438	0	0	0	13,776	0	003.....
648068 SCS COLLAR 2359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	592	0	1,734.1400	(189,126)	0	0	(72,808)	..	(72,808)	33,064	0	0	0	0	0	003.....
648072 SCS COLLAR 2361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,478	3,492,296	2,023.1600	411,821	0	0	764,380	..	764,380	95,471	0	0	0	34,417	0	003.....
648073 SCS COLLAR 2361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,478	0	1,734.1400	(472,483)	0	0	(181,893)	..	(181,893)	82,603	0	0	0	0	0	003.....
648074 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	2,166,744	2,625.5000	(82,695)	0	0	(187,631)	..	(187,631)	(24,385)	0	0	0	21,354	0	003.....
648075 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	0	1,445.1200	(195,784)	0	0	(63,517)	..	(63,517)	35,973	0	0	0	0	0	003.....
648076 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	0	2,023.1600	255,508	0	0	474,249	..	474,249	59,234	0	0	0	0	0	003.....
648077 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	269,771	1,541.4600	(18,414)	0	0	(3,220)	..	(3,220)	3,739	0	0	0	1,848	0	003.....
648078 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	0	2,141.4700	(16,786)	0	0	(38,005)	..	(38,005)	(6,843)	0	0	0	0	0	003.....
648079 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	0	1,926.8200	27,720	0	0	56,323	..	56,323	8,830	0	0	0	0	0	003.....
648130 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,105	7,335,293	1,734.1400	(696,985)	0	0	(152,164)	..	(152,164)	142,839	0	0	0	50,244	0	003.....
648131 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,105	0	2,458.0400	(186,270)	0	0	(438,120)	..	(438,120)	(83,755)	0	0	0	0	0	003.....
648132 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,105	0	1,926.8200	751,247	0	0	1,531,467	..	1,531,467	240,095	0	0	0	0	0	003.....
648133 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,351	7,917,751	1,926.8200	810,608	0	0	1,653,072	..	1,653,072	259,160	0	0	0	54,234	0	003.....
648134 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,351	0	2,202.9300	(424,781)	0	0	(973,233)	..	(973,233)	(180,431)	0	0	0	0	0	003.....
648135 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	3,351	0	1,541.4600	(528,317)	0	0	(94,508)	..	(94,508)	109,747	0	0	0	0	0	003.....
648136 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	612	1,445,722	2,662.6700	(17,524)	0	0	(39,782)	..	(39,782)	(5,749)	0	0	0	9,903	0	003.....
648137 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	612	0	1,734.1400	(137,266)	0	0	(29,990)	..	(29,990)	28,152	0	0	0	0	0	003.....
648138 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	612	0	1,926.8200	148,163	0	0	301,839	..	301,839	47,321	0	0	0	0	0	003.....
648139 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	572	1,352,530	1,541.4600	(89,952)	0	0	(16,144)	..	(16,144)	18,747	0	0	0	9,264	0	003.....
648140 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	572	0	2,307.3700	(54,288)	0	0	(127,855)	..	(127,855)	(24,673)	0	0	0	0	0	003.....
648141 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	572	0	1,926.8200	138,040	0	0	282,382	..	282,382	44,270	0	0	0	0	0	003.....
648142 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	127	299,201	1,926.8200	30,515	0	0	62,467	..	62,467	9,793	0	0	0	2,049	0	003.....
648143 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	127	0	1,734.1400	(28,385)	0	0	(6,207)	..	(6,207)	5,826	0	0	0	0	0	003.....
648144 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	127	0	2,355.3400	(10,436)	0	0	(24,704)	..	(24,704)	(4,798)	0	0	0	0	0	003.....
648153 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	4,300	5,959,632	1,346.0200	(166,535)	0	0	(726,232)	..	(726,232)	9,628	0	0	0	40,821	0	003.....
648154 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	4,300	0	1,011.1300	652,355	0	0	1,735,236	..	1,735,236	53,501	0	0	0	0	0	003.....
648155 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	4,300	0	910.0200	(581,799)	0	0	(103,453)	..	(103,453)	70,536	0	0	0	0	0	003.....
648156 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	5,069	7,024,635	808.9100	(495,828)	0	0	(72,361)	..	(72,361)	58,618	0	0	0	48,116	0	003.....
648157 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	5,069	0	1,011.1300	768,644	0	0	2,045,328	..	2,045,328	63,061	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

QE06.100

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
648158 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...5,069	0	1,197.7900	(385,946)	0	0	(1,335,728)	..	(1,335,728)	(19,773)	0	0	0	0	0	003.....
648159 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...15,684	...21,737,304	910.0200	(2,946,296)	0	0	(1,047,037)	..	(1,047,037)	255,344	0	0	0	214,224	0	003.....
648160 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...15,684	0	1,011.1300	3,210,296	0	0	7,214,462	..	7,214,462	175,229	0	0	0	0	0	003.....
648161 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...15,684	0	1,700.9300	(469,622)	0	0	(1,803,449)	..	(1,803,449)	(3,596)	0	0	0	0	0	003.....
648162 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...33,452	...46,361,219	1,011.1300	6,794,686	0	0	15,386,971	..	15,386,971	373,728	0	0	0	456,895	0	003.....
648163 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...33,452	0	1,417.9100	(2,446,314)	0	0	(7,482,812)	..	(7,482,812)	(96,890)	0	0	0	0	0	003.....
648164 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...33,452	0	808.9100	(4,786,922)	0	0	(1,586,863)	..	(1,586,863)	462,067	0	0	0	0	0	003.....
648165 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...5,574	...7,725,042	1,011.1300	1,139,699	0	0	2,563,888	..	2,563,888	62,273	0	0	0	76,131	0	003.....
648166 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...5,574	0	1,269.0700	(613,167)	0	0	(1,673,359)	..	(1,673,359)	(31,673)	0	0	0	0	0	003.....
648167 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...5,574	0	707.7900	(599,606)	0	0	(176,967)	..	(176,967)	63,174	0	0	0	0	0	003.....
648168 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...261	...361,854	1,448.7500	(5,809)	0	0	(30,170)	..	(30,170)	1,350	0	0	0	2,479	0	003.....
648169 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...261	0	1,011.1300	39,630	0	0	105,359	..	105,359	3,248	0	0	0	0	0	003.....
648170 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...261	0	910.0200	(35,304)	0	0	(6,281)	..	(6,281)	4,283	0	0	0	0	0	003.....
648171 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...920	...1,274,714	1,254.8200	(54,837)	0	0	(206,877)	..	(206,877)	(1,322)	0	0	0	8,731	0	003.....
648172 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...920	0	1,011.1300	139,545	0	0	371,152	..	371,152	11,443	0	0	0	0	0	003.....
648173 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...920	0	808.9100	(89,932)	0	0	(13,131)	..	(13,131)	10,637	0	0	0	0	0	003.....
648182 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...842	...1,166,432	1,061.6900	154,522	0	0	358,749	..	358,749	8,500	0	0	0	11,495	0	003.....
648183 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...842	0	2,014.6800	(7,642)	0	0	(40,999)	..	(40,999)	(283)	0	0	0	0	0	003.....
648184 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...842	0	910.0200	(157,914)	0	0	(56,184)	..	(56,184)	13,702	0	0	0	0	0	003.....
648185 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,222	...1,694,136	1,061.6900	224,315	0	0	521,050	..	521,050	12,345	0	0	0	16,696	0	003.....
648186 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,222	0	1,688.0900	(38,230)	0	0	(145,316)	..	(145,316)	(361)	0	0	0	0	0	003.....
648187 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,222	0	859.4600	(202,110)	0	0	(69,227)	..	(69,227)	18,369	0	0	0	0	0	003.....
648188 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,427	...1,977,863	758.3500	(178,807)	0	0	(55,846)	..	(55,846)	17,972	0	0	0	19,492	0	003.....
648189 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,427	0	1,061.6900	261,702	0	0	608,314	..	608,314	14,412	0	0	0	0	0	003.....
648190 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...1,427	0	1,427.5200	(101,605)	0	0	(312,860)	..	(312,860)	(3,981)	0	0	0	0	0	003.....
648191 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...186	...257,684	1,290.4100	(9,426)	0	0	(37,594)	..	(37,594)	10	0	0	0	1,765	0	003.....
648192 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...186	0	910.0200	(25,155)	0	0	(4,473)	..	(4,473)	3,050	0	0	0	0	0	003.....
648193 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...186	0	1,011.1300	28,181	0	0	75,029	..	75,029	2,313	0	0	0	0	0	003.....
648194 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...225	...311,140	1,011.1300	34,036	0	0	90,593	..	90,593	2,793	0	0	0	2,131	0	003.....
648195 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...225	0	1,161.2900	(19,797)	0	0	(64,946)	..	(64,946)	(1,205)	0	0	0	0	0	003.....
648196 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/14/2019	...225	0	808.9100	(21,967)	0	0	(3,205)	..	(3,205)	2,596	0	0	0	0	0	003.....
648197 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...168	...233,012	1,545.7200	(8,401)	0	0	(28,319)	..	(28,319)	(211)	0	0	0	2,296	0	003.....
648198 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...168	0	910.0200	(31,601)	0	0	(11,224)	..	(11,224)	2,737	0	0	0	0	0	003.....
648199 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...168	0	1,011.1300	34,399	0	0	77,335	..	77,335	1,878	0	0	0	0	0	003.....
648200 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...185	...256,313	808.9100	(26,768)	0	0	(8,773)	..	(8,773)	2,555	0	0	0	2,526	0	003.....
648201 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...185	0	1,011.1300	37,833	0	0	85,069	..	85,069	2,066	0	0	0	0	0	003.....
648202 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	02/17/2016	02/16/2021	...185	0	1,332.2700	(17,229)	0	0	(49,229)	..	(49,229)	(812)	0	0	0	0	0	003.....
648203 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	...14,428	...34,090,354	1,926.8200	4,642,782	0	0	8,355,877	..	8,355,877	1,010,542	0	0	0	335,964	0	003.....
648204 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	...14,428	0	3,279.4500	(471,810)	0	0	(711,753)	..	(711,753)	(64,195)	0	0	0	0	0	003.....
648205 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	...14,428	0	1,734.1400	(4,531,539)	0	0	(1,775,562)	..	(1,775,562)	806,336	0	0	0	0	0	003.....
648340 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	...27,991	...66,134,137	1,926.8200	9,006,841	0	0	16,210,120	..	16,210,120	1,960,417	0	0	0	651,760	0	003.....
648341 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	02/17/2016	02/16/2021	...27,991	0	1,541.4600	(6,633,791)	0	0	(2,376,114)	..	(2,376,114)	1,247,674	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

QE06.101

1	2	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 at Inception and at Year-end (b)
648342 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/17/2016	02/16/2021	..27,991	0	2,603.1300	(3,072,537)	0	0	(5,971,880)	..	(5,971,880)	(779,145)	0	0	0	0	0	003.....
648343 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..6,539	..15,450,469	1,926.8200	..2,086,551	0	0	3,787,060	..	3,787,060	457,999	0	0	0	152,266	0	003.....
648344 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..6,539	0	1,348.7700	(1,186,943)	0	0	(364,706)	..	(364,706)	222,392	0	0	0	0	0	003.....
648345 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..6,539	0	2,331.1300	(1,063,416)	0	0	(2,213,768)	..	(2,213,768)	(290,012)	0	0	0	0	0	003.....
648346 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..1,018	..2,404,632	3,201.8000	(17,453)	0	0	(60,357)	..	(60,357)	(5,797)	0	0	0	23,698	0	003.....
648347 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..1,018	0	2,023.1600	283,560	0	0	526,317	..	526,317	65,737	0	0	0	0	0	003.....
648348 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	..1,018	0	1,637.8000	(291,601)	0	0	(104,613)	..	(104,613)	51,004	0	0	0	0	0	003.....
650625 SCS COLLAR 2405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	03/03/2016	03/03/2021	..259	..612,785	1,993.4000	(4,208)	0	0	68,551	..	68,551	15,486	0	0	0	6,071	0	003.....
650626 SCS COLLAR 2405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	03/03/2016	03/03/2021	..259	..612,785	1,993.4000	(4,208)	0	0	68,551	..	68,551	15,486	0	0	0	6,071	0	003.....
650648 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..561	..1,326,318	1,993.4000	189,671	0	0	301,821	..	301,821	37,269	0	0	0	13,140	0	003.....
650649 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..561	0	1,794.0600	(181,838)	0	0	(77,789)	..	(77,789)	33,442	0	0	0	0	0	003.....
650650 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..561	0	3,215.3500	(16,942)	0	0	(33,076)	..	(33,076)	(3,216)	0	0	0	0	0	003.....
650651 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,171	..2,766,424	1,594.7200	(285,914)	0	0	(112,265)	..	(112,265)	55,761	0	0	0	27,407	0	003.....
650652 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,171	0	2,669.1600	(128,697)	0	0	(223,153)	..	(223,153)	(28,752)	0	0	0	0	0	003.....
650653 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,171	0	1,993.4000	395,613	0	0	629,536	..	629,536	77,736	0	0	0	0	0	003.....
650654 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..744	..1,031,666	1,802.9200	(18,535)	0	0	(66,571)	..	(66,571)	(445)	0	0	0	10,221	0	003.....
650655 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..744	0	1,076.0500	156,996	0	0	311,266	..	311,266	7,441	0	0	0	0	0	003.....
650656 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..744	0	968.4400	(144,981)	0	0	(60,151)	..	(60,151)	13,078	0	0	0	0	0	003.....
650657 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,773	..2,457,451	1,502.7000	(123,334)	0	0	(332,756)	..	(332,756)	(3,657)	0	0	0	24,346	0	003.....
650658 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,773	0	860.8400	(266,167)	0	0	(102,419)	..	(102,419)	26,418	0	0	0	0	0	003.....
650659 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	..1,773	0	1,076.0500	373,967	0	0	741,442	..	741,442	17,724	0	0	0	0	0	003.....
653808 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,342	..5,533,129	2,501.7700	(169,105)	0	0	(295,913)	..	(295,913)	(55,068)	0	0	0	38,667	0	003.....
653809 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,342	0	1,814.3400	(481,531)	0	0	(148,524)	..	(148,524)	124,639	0	0	0	0	0	003.....
653810 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,342	0	2,015.9300	575,954	0	0	1,002,660	..	1,002,660	164,630	0	0	0	0	0	003.....
653811 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,876	..6,795,400	2,270.7400	(393,219)	0	0	(721,467)	..	(721,467)	(135,151)	0	0	0	47,488	0	003.....
653812 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,876	0	1,612.7400	(405,874)	0	0	(107,016)	..	(107,016)	109,694	0	0	0	0	0	003.....
653813 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..2,876	0	2,015.9300	707,346	0	0	1,231,397	..	1,231,397	202,187	0	0	0	0	0	003.....
653831 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..675	..1,593,955	2,405.4100	(65,021)	0	0	(116,578)	..	(116,578)	(22,301)	0	0	0	11,139	0	003.....
653832 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..675	0	1,814.3400	(138,717)	0	0	(42,786)	..	(42,786)	35,905	0	0	0	0	0	003.....
653833 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..675	0	2,015.9300	165,918	0	0	288,841	..	288,841	47,426	0	0	0	0	0	003.....
653834 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..362	..855,579	2,015.9300	89,059	0	0	155,040	..	155,040	25,457	0	0	0	5,979	0	003.....
653835 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..362	0	2,212.0800	(58,261)	0	0	(104,556)	..	(104,556)	(19,091)	0	0	0	0	0	003.....
653836 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2019	..362	0	1,612.7400	(51,102)	0	0	(13,474)	..	(13,474)	13,811	0	0	0	0	0	003.....
653837 SCS COLLAR 2437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/15/2021	..483	..1,140,381	2,015.9300	163,466	0	0										

SCHEDULE DB - PART A - SECTION 1

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

QE06.102

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
653858 SCS COLLAR 2440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	03/15/2016	03/15/2021	897	0	1,814.3400	(262,340)	0	0	(129,890)	..	(129,890)	54,528	0	0	0	0	0	003.....
653865 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	3,545,792	1,066.6700	394,887	0	0	925,750	..	925,750	23,619	0	0	0	24,779	0	003.....
653866 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	0	960.0000	(345,136)	0	0	(82,810)	..	(82,810)	49,155	0	0	0	0	0	003.....
653867 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	0	1,399.4700	(92,923)	0	0	(366,880)	..	(366,880)	9,986	0	0	0	0	0	003.....
653868 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	6,141,795	1,251.2000	(329,992)	0	0	(1,021,497)	..	(1,021,497)	(6,448)	0	0	0	42,920	0	003.....
653869 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	0	1,066.6700	683,999	0	0	1,603,525	..	1,603,525	40,911	0	0	0	0	0	003.....
653870 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	0	853.3300	(428,785)	0	0	(85,250)	..	(85,250)	62,520	0	0	0	0	0	003.....
653899 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	765,288	1,344.0000	(27,117)	0	0	(95,865)	..	(95,865)	1,195	0	0	0	5,348	0	003.....
653900 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	0	960.0000	(74,491)	0	0	(17,873)	..	(17,873)	10,609	0	0	0	0	0	003.....
653901 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	0	1,066.6700	85,229	0	0	199,805	..	199,805	5,098	0	0	0	0	0	003.....
653902 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	1,342,178	1,066.6700	149,476	0	0	350,421	..	350,421	8,940	0	0	0	9,379	0	003.....
653903 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	0	853.3300	(93,703)	0	0	(18,630)	..	(18,630)	13,663	0	0	0	0	0	003.....
653904 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	0	1,216.0000	(84,499)	0	0	(245,993)	..	(245,993)	(2,899)	0	0	0	0	0	003.....
653905 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	201,392	1,066.6700	31,398	0	0	61,798	..	61,798	1,504	0	0	0	2,004	0	003.....
653906 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	853.3300	(21,320)	0	0	(8,283)	..	(8,283)	2,120	0	0	0	0	0	003.....
653907 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	1,413.3300	(13,068)	0	0	(33,274)	..	(33,274)	(515)	0	0	0	0	0	003.....
653908 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	289,745	746.6700	(22,820)	0	0	(8,069)	..	(8,069)	2,528	0	0	0	2,883	0	003.....
653909 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	0	1,282.1300	(26,655)	0	0	(61,859)	..	(61,859)	(1,233)	0	0	0	0	0	003.....
653910 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	0	1,066.6700	45,173	0	0	88,909	..	88,909	2,164	0	0	0	0	0	003.....
654163 SCS COLLAR 2472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLNC3868...	03/17/2016	03/17/2021	430	1,016,602	2,040.5900	(1,370)	0	0	115,247	..	115,247	36,753	0	0	0	10,121	0	003.....
654165 SCS COLLAR 2473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	03/17/2016	03/17/2021	430	1,016,602	2,040.5900	(1,370)	0	0	115,247	..	115,247	36,753	0	0	0	10,121	0	003.....
654617 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	1,552	2,151,425	1,861.1300	(40,639)	0	0	(120,890)	..	(120,890)	(1,274)	0	0	0	21,418	0	003.....
654618 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	1,552	0	982.1300	(294,400)	0	0	(132,034)	..	(132,034)	27,490	0	0	0	0	0	003.....
654619 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	1,552	0	1,091.2500	332,397	0	0	635,893	..	635,893	15,320	0	0	0	0	0	003.....
654620 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	3,412	4,728,307	1,540.8500	(241,697)	0	0	(592,903)	..	(592,903)	(6,628)	0	0	0	47,072	0	003.....
654621 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	3,412	0	873.0000	(494,638)	0	0	(207,912)	..	(207,912)	51,285	0	0	0	0	0	003.....
654622 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	3,412	0	1,091.2500	730,528	0	0	1,397,537	..	1,397,537	33,671	0	0	0	0	0	003.....
654623 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	781	1,082,063	763.8800	(83,547)	0	0	(32,316)	..	(32,316)	9,747	0	0	0	10,772	0	003.....
654624 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	781	0	1,382.0700	(84,962)	0	0	(190,760)	..	(190,760)	(3,249)	0	0	0	0	0	003.....
654625 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	781	0	1,091.2500	167,180	0	0	319,823	..	319,823	7,705	0	0	0	0	0	003.....
654626 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	556	770,906	927.5700	(92,592)	0	0	(40,242)	..	(40,242)	9,099	0	0	0	7,675	0	003.....
654627 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	556	0	1,862.9900	(14,471)	0	0	(43,102)	..	(43,102)	(455)	0	0	0	0	0	003.....
654628 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/17/2016	03/17/2021	556	0	1,145.8200	106,116	0	0	208,863	..	208,863	4,941	0	0	0	0	0	003.....
654632 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	4,419,555	2,040.5900	620,644	0	0	953,296	..	953,296	118,795	0	0	0	43,998	0	003.....
654633 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	0	3,479.2100	(31,260)	0	0	(60,260)	..	(60,260)	(4,396)	0	0	0	0	0	003.....
654634 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	0	1,836.5300	(595,338)	0	0	(281,731)	..	(281,731)	116,303	0	0	0	0	0	003.....
654635 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	5,597,102	2,040.5900	786,009	0	0	1,207,292	..	1,207,292	150,447	0	0	0	55,721	0	003.....
654636 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	0	2,758.8800	(228,165)	0	0	(383,599)	..	(383,599)	(47,819)	0	0	0	0	0	003.....
654637 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	0	1,632.4700	(565,384)	0	0	(247,522)	..	(247,522)	117,945	0	0	0	0	0	003.....
654638 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	1,407,959	1,428.4100	(102,862)	0	0	(41,098)	..	(41,098)	22,911	0	0	0	14,017	0	003.....
654639 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	0	2,489.5200	(70,346)	0	0	(158,668)	..	(158,668)	(20,834)	0	0	0	0	0	003.....
654640 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	0	2,040.5900	171,310	0	0	303,696	..	303,696	37,845	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

QE06.103

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
654641 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	958,709	1,734.5000	(112,277)	0	0	(51,192)	..	(51,192)	22,644	0	0	0	9,544	.....	003.....
654642 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	0	2,142.6200	116,649	0	0	181,548	..	181,548	23,031	0	0	0	0	.....	003.....
654643 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	0	3,538.3800	(5,664)	0	0	(11,318)	..	(11,318)	(709)	0	0	0	0	.....	003.....
654644 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	680,733	2,477.1400	(627)	0	0	(7,062)	..	(7,062)	122	0	0	0	6,777	.....	003.....
654645 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	0	982.1300	(93,564)	0	0	(41,777)	..	(41,777)	8,698	0	0	0	0	.....	003.....
654646 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	0	1,145.8200	93,355	0	0	184,432	..	184,432	4,363	0	0	0	0	.....	003.....
658107 SCS COLLAR 2486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	2,353	5,559,927	2,041.9100	(7,352)	0	0	675,033	..	675,033	229,052	0	0	0	55,618	.....	003.....
658108 SCS COLLAR 2486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	04/07/2016	03/31/2021	2,353	5,559,927	2,041.9100	(7,352)	0	0	675,033	..	675,033	229,052	0	0	0	55,618	.....	003.....
658291 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	1,728	2,394,448	1,092.7900	136,880	0	0	506,537	..	506,537	41,962	0	0	0	1,401	.....	003.....
658292 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	1,728	0	1,186.8700	(60,075)	0	0	(344,010)	..	(344,010)	(28,220)	0	0	0	0	.....	003.....
658293 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	1,728	0	983.5100	(96,288)	0	0	(0)	..	(0)	3,829	0	0	0	0	.....	003.....
658294 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	942,306	1,092.7900	101,048	0	0	233,761	..	233,761	5,260	0	0	0	6,677	.....	003.....
658295 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	0	1,268.0700	(49,528)	0	0	(150,960)	..	(150,960)	(444)	0	0	0	0	.....	003.....
658296 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	0	874.2300	(65,384)	0	0	(15,174)	..	(15,174)	10,478	0	0	0	0	.....	003.....
658297 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	5,534,624	1,920.9000	(39,408)	0	0	(269,279)	..	(269,279)	(3,875)	0	0	0	55,365	.....	003.....
658298 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	0	1,092.7900	809,523	0	0	1,636,825	..	1,636,825	40,084	0	0	0	0	.....	003.....
658299 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	0	983.5100	(776,793)	0	0	(344,680)	..	(344,680)	70,024	0	0	0	0	.....	003.....
658300 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	14,040,750	874.2300	(1,505,658)	0	0	(627,926)	..	(627,926)	150,903	0	0	0	140,456	.....	003.....
658301 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	0	1,092.7900	2,053,674	0	0	4,152,450	..	4,152,450	101,689	0	0	0	0	.....	003.....
658302 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	0	1,545.7400	(564,955)	0	0	(1,758,210)	..	(1,758,210)	(22,697)	0	0	0	0	.....	003.....
658303 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	1,401,412	1,092.7900	204,978	0	0	414,457	..	414,457	10,150	0	0	0	14,019	.....	003.....
658304 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	0	764.9500	(110,500)	0	0	(42,694)	..	(42,694)	12,520	0	0	0	0	.....	003.....
658305 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	0	1,378.9900	(96,168)	0	0	(250,228)	..	(250,228)	(4,575)	0	0	0	0	.....	003.....
658306 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	859,871	1,915.8700	(6,461)	0	0	(42,411)	..	(42,411)	(606)	0	0	0	8,602	.....	003.....
658307 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	0	928.8700	(105,768)	0	0	(45,595)	..	(45,595)	10,053	0	0	0	0	.....	003.....
658308 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	0	1,147.4200	111,192	0	0	233,172	..	233,172	5,629	0	0	0	0	.....	003.....
658309 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	845	1,170,591	1,092.7900	66,918	0	0	247,634	..	247,634	20,514	0	0	0	685	.....	003.....
658310 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	845	0	1,175.4000	(33,044)	0	0	(177,866)	..	(177,866)	(14,880)	0	0	0	0	.....	003.....
658311 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	845	0	983.5100	(47,073)	0	0	(0)	..	(0)	1,872	0	0	0	0	.....	003.....
658312 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	144	781,067	4,475.2900	47,260	0	0	138,148	..	138,148	73,606	0	0	0	457	.....	003.....
658313 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	144	0	4,027.7600	(29,578)	0	0	0	..	0	2,978	0	0	0	0	.....	003.....
658314 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	144	0	4,776.9200	(24,318)	0	0	(94,826)	..	(94,826)	(63,186)	0	0	0	0	.....	003.....
658315 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	116	632,870	4,027.7600	(23,966)	0	0	0	..	0	2,413	0	0	0	370	.....	003.....
658316 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	116	0	4,475.2900	38,294	0	0	111,938	..	111,938	59,641	0	0	0	0	.....	003.....
658317 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/07/2016	04/05/2017	116	0	4,735.7500	(21,778)	0	0	(81,624)	..	(81,624)	(52,746)	0	0	0	0	.....	003.....
658318 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	631	1,130,780	1,447.0300	(53,742)	0	0	(0)	..	(0)	5,957	0	0	0	662	.....	003.....
658319 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	631	0	1,607.8100	74,022	0	0	116,838	..	116,838	54,614	0	0	0	0	.....	003.....
658320 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	631	0	1,768.5900	(30,745)	0	0	(15,649)	..	(15,649)	(6,944)	0	0	0	0	.....	003.....
658321 SCS COLLAR 2498 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	03/31/2021	1,549	2,776,764	1,607.8100	357,241	0	0	534,343	..	534,343	98,323	0	0	0	27,777	.....	003.....
658322 SCS COLLAR 2498 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	03/31/2021	1,549	0	1,447.0300	(361,049)	0	0	(200,862)	..	(200,862)	65,181	0	0	0	0	.....	003.....
658324 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	1,512	3,572,007	1,837.7200	(128,264)	0	0	(0)	..	(0)	10,728	0	0	0	2,090	.....	003.....
658325 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	1,512	0	2,041.9100	186,516	0	0	484,895	..	484,895	162,254	0	0	0	0	.....	003.....
658326 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	04/07/2016	04/05/2017	1,512	0	2,170.5500	(90,109)	0	0	(290,433)	..	(290,433)	(129,112)	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

QE06.104

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
658327 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	379	895,606	2,041.9100	85,798	0	0	155,979	..	155,979	25,739	0	0	0	6,346	.....	003.....
658328 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	379	0	2,522.3700	(21,378)	0	0	(46,003)	..	(46,003)	(8,431)	0	0	0	0	.....	003.....
658329 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	379	0	1,837.7200	(78,863)	0	0	(26,340)	..	(26,340)	21,074	0	0	0	0	.....	003.....
658330 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	395	932,632	2,041.9100	89,345	0	0	162,428	..	162,428	26,803	0	0	0	6,608	.....	003.....
658331 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	395	0	2,282.4500	(48,344)	0	0	(97,539)	..	(97,539)	(18,089)	0	0	0	0	.....	003.....
658332 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/03/2019	395	0	1,633.5300	(56,041)	0	0	(16,227)	..	(16,227)	15,823	0	0	0	0	.....	003.....
658333 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	3,287	7,766,539	3,716.0700	(37,453)	0	0	(61,679)	..	(61,679)	(1,206)	0	0	0	77,692	.....	003.....
658334 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	3,287	0	1,837.7200	(1,023,648)	0	0	(501,031)	..	(501,031)	204,238	0	0	0	0	.....	003.....
658335 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	3,287	0	2,041.9100	1,050,829	0	0	1,678,213	..	1,678,213	208,559	0	0	0	0	.....	003.....
658336 SCS COLLAR 2503 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	6,848	16,178,749	2,041.9100	2,189,019	0	0	3,495,945	..	3,495,945	434,457	0	0	0	161,843	.....	003.....
658337 SCS COLLAR 2503 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	6,848	0	2,770.8700	(625,137)	0	0	(1,097,996)	..	(1,097,996)	(136,743)	0	0	0	0	.....	003.....
658338 SCS COLLAR 2503 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	6,848	0	1,633.5300	(1,585,281)	0	0	(725,666)	..	(725,666)	341,119	0	0	0	0	.....	003.....
658339 SCS COLLAR 2504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	605	1,430,192	2,483.9800	(94,950)	0	0	(164,093)	..	(164,093)	(21,535)	0	0	0	14,307	.....	003.....
658340 SCS COLLAR 2504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	605	0	2,041.9100	193,508	0	0	309,040	..	309,040	38,406	0	0	0	0	.....	003.....
658341 SCS COLLAR 2504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	605	0	1,429.3400	(100,450)	0	0	(42,454)	..	(42,454)	23,328	0	0	0	0	.....	003.....
658342 SCS COLLAR 2505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	437	1,032,145	2,144.0100	116,692	0	0	195,936	..	195,936	24,793	0	0	0	10,325	.....	003.....
658343 SCS COLLAR 2505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	437	0	1,837.7200	(136,039)	0	0	(66,585)	..	(66,585)	27,142	0	0	0	0	.....	003.....
658344 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	742	1,753,025	1,735.6200	(193,829)	0	0	(94,830)	..	(94,830)	41,398	0	0	0	17,536	.....	003.....
658345 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	742	0	3,817.7600	(6,681)	0	0	(10,960)	..	(10,960)	127	0	0	0	0	.....	003.....
658346 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	03/31/2021	742	0	2,144.0100	198,192	0	0	332,784	..	332,784	42,109	0	0	0	0	.....	003.....
658347 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	443	1,047,186	1,837.7200	(37,603)	0	0	(0)	..	(0)	3,145	0	0	0	613	.....	003.....
658348 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	443	0	2,041.9100	54,680	0	0	142,154	..	142,154	47,567	0	0	0	0	.....	003.....
658349 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	443	0	2,199.5500	(21,467)	0	0	(72,293)	..	(72,293)	(34,347)	0	0	0	0	.....	003.....
658353 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	967	2,285,298	1,837.7200	(82,061)	0	0	(0)	..	(0)	6,864	0	0	0	1,337	.....	003.....
658354 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	967	0	2,041.9100	119,329	0	0	310,226	..	310,226	103,807	0	0	0	0	.....	003.....
658355 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/07/2016	04/05/2017	967	0	2,151.1500	(65,511)	0	0	(204,575)	..	(204,575)	(86,969)	0	0	0	0	.....	003.....
658356 SCS COLLAR 2510 0.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	9,240	645,846	69.1000	(19,394)	0	0	(8,987)	..	(8,987)	55,801	0	0	0	378	.....	003.....
658357 SCS COLLAR 2510 0.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	9,240	0	61.1500	46,891	0	0	80,962	..	80,962	(47,771)	0	0	0	0	.....	003.....
658358 SCS COLLAR 2510 0.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	9,240	0	55.0400	(33,336)	0	0	0	..	0	1,326	0	0	0	0	.....	003.....
660159 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	280	662,011	1,872.6600	(57,693)	0	0	(21,588)	..	(21,588)	16,409	0	0	0	4,729	.....	003.....
660160 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	280	0	2,080.7300	64,225	0	0	107,821	..	107,821	18,078	0	0	0	0	.....	003.....
660161 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	280	0	2,731.3700	(7,284)	0	0	(16,076)	..	(16,076)	(2,163)	0	0	0	0	.....	003.....
660162 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	430	1,015,159	2,080.7300	98,477	0	0	165,338	..	165,338	27,722	0	0	0	7,252	.....	003.....
660163 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	430	0	2,409.6900	(39,420)	0	0	(75,899)	..	(75,899)	(14,271)	0	0	0	0	.....	003.....
660164 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	430	0	1,664.5800	(60,208)	0	0	(19,683)	..	(19,683)	18,279	0	0	0	0	.....	003.....
660165 SCS COLLAR 2513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	231	546,188	1,872.6600	(47,675)	0	0	(17,811)	..	(17,811)	13,538	0	0	0	3,902	.....	003.....
660166 SCS COLLAR 2513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568.....	04/15/2016	04/15/2019	231	0	2,080.7300	52,903	0	0	88,957	..	88,957	14,915	0	0				

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 at Inception and at Year-end (b)
660179 SCS COLLAR 2515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	468	0	1,872.6600	(15,057)	0	0	(76,300)	..	(76,300)	29,961	0	0	0	0	0	003.....
660180 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	3,063	7,237,834	1,872.6600	(30,633)	0	0	(246)	..	(246)	33,653	0	0	0	8,037	0	003.....
660181 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	3,063	0	2,080.7300	30,633	0	0	864,548	..	864,548	303,143	0	0	0	0	0	003.....
660182 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	3,063	0	2,234.5000	(30,214)	0	0	(397,632)	..	(397,632)	(191,337)	0	0	0	0	0	003.....
660183 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	5,593,593	2,532.4600	(87,633)	0	0	(282,739)	..	(282,739)	(51,418)	0	0	0	39,957	0	003.....
660184 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	0	2,080.7300	23,674	0	0	911,021	..	911,021	152,750	0	0	0	0	0	003.....
660185 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	0	1,872.6600	(23,674)	0	0	(182,402)	..	(182,402)	138,646	0	0	0	0	0	003.....
660186 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	2,339	5,526,598	2,080.7300	23,391	0	0	660,143	..	660,143	231,471	0	0	0	6,136	0	003.....
660187 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	2,339	0	2,184.7700	(69,695)	0	0	(418,108)	..	(418,108)	(182,070)	0	0	0	0	0	003.....
660188 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	2,339	0	1,872.6600	(23,391)	0	0	(188)	..	(188)	25,696	0	0	0	0	0	003.....
660189 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	35,232	83,244,169	1,872.6600	(352,323)	0	0	(2,829)	..	(2,829)	387,049	0	0	0	92,430	0	003.....
660190 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	35,232	0	2,204.5300	(753,620)	0	0	(5,610,386)	..	(5,610,386)	(2,545,374)	0	0	0	0	0	003.....
660191 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/18/2017	35,232	0	2,080.7300	352,323	0	0	9,943,384	..	9,943,384	3,486,530	0	0	0	0	0	003.....
660192 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	5,760,517	2,080.7300	24,381	0	0	938,207	..	938,207	157,308	0	0	0	41,149	0	003.....
660193 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	0	1,664.5800	(24,381)	0	0	(111,689)	..	(111,689)	103,724	0	0	0	0	0	003.....
660194 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	0	2,308.1500	(90,248)	0	0	(569,543)	..	(569,543)	(105,650)	0	0	0	0	0	003.....
660195 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	44,962,231	2,790.2600	(28,906)	0	0	(2,978,794)	..	(2,978,794)	(369,831)	0	0	0	451,926	0	003.....
660196 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	0	1,664.5800	(190,299)	0	0	(2,163,638)	..	(2,163,638)	981,616	0	0	0	0	0	003.....
660197 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	0	2,080.7300	190,299	0	0	9,294,110	..	9,294,110	1,158,218	0	0	0	0	0	003.....
660198 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	22,478,845	2,080.7300	95,140	0	0	4,646,586	..	4,646,586	579,050	0	0	0	225,940	0	003.....
660199 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	0	1,872.6600	(95,140)	0	0	(1,552,352)	..	(1,552,352)	609,568	0	0	0	0	0	003.....
660200 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	0	3,703.7000	(14,452)	0	0	(190,222)	..	(190,222)	(5,063)	0	0	0	0	0	003.....
660201 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	460,780	1,130.9200	50,536	0	0	105,366	..	105,366	1,981	0	0	0	3,292	0	003.....
660202 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	0	1,017.8300	(44,371)	0	0	(14,631)	..	(14,631)	7,428	0	0	0	0	0	003.....
660203 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	0	1,576.0500	(6,649)	0	0	(24,308)	..	(24,308)	2,129	0	0	0	0	0	003.....
660204 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	871,314	1,187.4700	122,092	0	0	222,020	..	222,020	5,357	0	0	0	8,758	0	003.....
660205 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	0	3,207.5200	(63)	0	0	(1,610)	..	(1,610)	130	0	0	0	0	0	003.....
660206 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	0	1,017.8300	(122,548)	0	0	(60,419)	..	(60,419)	11,382	0	0	0	0	0	003.....
660207 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	699,747	1,393.0700	(26,098)	0	0	(76,234)	..	(76,234)	1,836	0	0	0	4,999	0	003.....
660208 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	0	1,130.9200	76,744	0	0	160,011	..	160,011	3,008	0	0	0	0	0	003.....
660209 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	0	1,017.8300	(67,656)	0	0	(22,219)	..	(22,219)	11,281	0	0	0	0	0	003.....
660210 SCS COLLAR 2526 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	4,080	5,079,426	1,270.0500	(278,941)	0	0	(13,898)	..	(13,898)	14,033	0	0	0	5,640	0	003.....
660211 SCS COLLAR 2526 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	4,080	0	1,227.1000	373,923	0	0	92,155	..	92,155	41,693	0	0	0	0	0	003.....
660212 SCS COLLAR 2526 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	4,080	0	1,104.3900	(146,456)	0	0	(1,139)	..	(1,139)	77,728	0	0	0	0	0	003.....
660213 SCS COLLAR 2527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	148	183,618	1,104.3900	(5,294)	0	0	(41)	..	(41)	2,810	0	0	0	204	0	003.....
660214 SCS COLLAR 2527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	148	0	1,285.3900	(9,081)	0	0	(236)	..	(236)	591	0	0	0	0	0	003.....
660215 SCS COLLAR 2527 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/18/2017	148	0	1,227.1000	13,517	0	0	3,331	..	3,331	1,507	0	0	0	0	0	003.....
660216 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	4,433,776	1,130.9200	480,472	0	0	1,013,869	..	1,013,869	19,057	0	0	0	31,672	0	003.....
660217 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	0	1,456.4500	(109,952)	0	0	(383,881)	..	(383,881)	16,290	0	0	0	0	0	003.....
660218 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	0	1,017.8300	(434,884)	0	0	(140,787)	..	(140,787)	71,477	0	0	0	0	0	003.....
660219 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/15/2019	4,969	6,887,180	1,308.0500	(366,930)	0	0	(987,834)	..	(987,834)	4,421	0	0	0	49,198	0	003.....
660220 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGMLUQLFZBSYGB56	04/15/2016	04/15/2019	4,969	0	1,130.9200	746,338	0	0	1,574,888	..	1,574,888	29,602	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

QE06.106

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
660221 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..4,969	0	904.7400	(479,387)	0	0	(131,844)	..	(131,844)	84,618	0	0	0	0	0	003.....
660222 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..7,715	..10,692,285	1,946.5300	(104,962)	0	0	(494,299)	..	(494,299)	(8,927)	0	0	0	107,471	0	003.....
660223 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..7,715	0	1,130.9200	1,631,578	0	0	2,988,297	..	2,988,297	73,771	0	0	0	0	0	003.....
660224 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..7,715	0	1,017.8300	(1,532,981)	0	0	(741,434)	..	(741,434)	139,676	0	0	0	0	0	003.....
660225 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..20,395	..28,265,625	1,130.9200	4,313,163	0	0	7,899,722	..	7,899,722	195,019	0	0	0	284,105	0	003.....
660226 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..20,395	0	1,581.5600	(1,234,663)	0	0	(3,296,258)	..	(3,296,258)	(46,287)	0	0	0	0	0	003.....
660227 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..20,395	0	904.7400	(3,095,326)	0	0	(1,409,649)	..	(1,409,649)	315,009	0	0	0	0	0	003.....
660228 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..4,094	..5,673,958	1,424.5200	(411,283)	0	0	(930,762)	..	(930,762)	(16,639)	0	0	0	57,030	0	003.....
660229 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..4,094	0	791.6500	(457,906)	0	0	(193,991)	..	(193,991)	52,654	0	0	0	0	0	003.....
660230 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..4,094	0	1,130.9200	865,812	0	0	1,585,767	..	1,585,767	39,147	0	0	0	0	0	003.....
660231 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..435	..602,935	1,368.2300	(24,005)	0	0	(71,457)	..	(71,457)	1,280	0	0	0	4,307	0	003.....
660232 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..435	0	1,130.9200	65,338	0	0	137,873	..	137,873	2,592	0	0	0	0	0	003.....
660233 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..435	0	904.7400	(41,968)	0	0	(11,542)	..	(11,542)	7,408	0	0	0	0	0	003.....
660243 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..707	..980,382	1,991.4000	(9,624)	0	0	(40,061)	..	(40,061)	(775)	0	0	0	9,854	0	003.....
660244 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..707	0	1,187.4700	132,400	0	0	249,812	..	249,812	6,028	0	0	0	0	0	003.....
660245 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..707	0	961.2900	(123,360)	0	0	(57,900)	..	(57,900)	11,885	0	0	0	0	0	003.....
660246 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..213	..295,340	1,598.8200	(12,154)	0	0	(33,090)	..	(33,090)	(442)	0	0	0	2,969	0	003.....
660247 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..213	0	848.1900	(27,908)	0	0	(12,293)	..	(12,293)	3,012	0	0	0	0	0	003.....
660248 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/14/2021	..213	0	1,187.4700	39,886	0	0	75,256	..	75,256	1,816	0	0	0	0	0	003.....
660249 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..314	..435,044	904.7400	(30,282)	0	0	(8,328)	..	(8,328)	5,345	0	0	0	3,108	0	003.....
660250 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..314	0	1,130.9200	47,144	0	0	99,481	..	99,481	1,870	0	0	0	0	0	003.....
660251 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/15/2019	..314	0	1,269.2100	(27,438)	0	0	(69,912)	..	(69,912)	(174)	0	0	0	0	0	003.....
660262 SCS COLLAR 2540 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..7,158	..561,868	77.8100	27,625	0	0	8,217	..	8,217	(8,578)	0	0	0	624	0	003.....
660263 SCS COLLAR 2540 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..7,158	0	70.0300	(24,840)	0	0	(44)	..	(44)	9,246	0	0	0	0	0	003.....
660264 SCS COLLAR 2540 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..7,158	0	86.7600	(5,426)	0	0	(5)	..	(5)	1,770	0	0	0	0	0	003.....
660265 SCS COLLAR 2541 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..10,079	..283,479	20.6300	(10,230)	0	0	(6)	..	(6)	634	0	0	0	315	0	003.....
660266 SCS COLLAR 2541 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..10,079	0	22.9200	14,604	0	0	52,835	..	52,835	5,465	0	0	0	0	0	003.....
660267 SCS COLLAR 2541 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..10,079	0	24.9900	(5,463)	0	0	(32,009)	..	(32,009)	(3,238)	0	0	0	0	0	003.....
660268 SCS COLLAR 2542 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..62,435	..1,756,097	20.6300	(63,371)	0	0	(36)	..	(36)	3,925	0	0	0	1,950	0	003.....
660269 SCS COLLAR 2542 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..62,435	0	24.6400	(41,769)	0	0	(220,087)	..	(220,087)	(23,338)	0	0	0	0	0	003.....
660270 SCS COLLAR 2542 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..62,435	0	22.9200	90,468	0	0	327,303	..	327,303	33,853	0	0	0	0	0	003.....
660273 SCS COLLAR 2543 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..14,965	..420,923	24.3400	(11,388)	0	0	(57,233)	..	(57,233)	(6,181)	0	0	0	467	0	003.....
660274 SCS COLLAR 2543 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..14,965	0	22.9200	21,684	0	0	78,452	..	78,452	8,114	0	0	0	0	0	003.....
660275 SCS COLLAR 2543 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		04/15/2016	04/18/2017	..14,965	0	20.6300	(15,190)	0	0	(9)	..	(9)	941	0	0	0	0	0	003.....
660282 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..2,663	..14,476,164	4,088.8400	(543,200)	0	0	(136)	..	(136)	78,783	0	0	0	16,074	0	003.....
660283 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..2,663	0	4,543.1600	885,573	0	0	2,384,288	..	2,384,288	1,307,693	0	0	0	0	0	003.....
660284 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..2,663	0	4,854.3700	(466,741)	0	0	(1,558,421)	..	(1,558,421)	(1,065,342)	0	0	0	0	0	003.....
660285 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..238	..1,295,889	4,543.1600	79,276	0	0	213,439	..	213,439	117,063	0	0	0	1,439	0	003.....
660286 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..238	0	4,806.6600	(46,158)	0	0	(150,818)	..	(150,818)	(99,733)	0	0	0	0	0	003.....
660287 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..238	0	4,088.8400	(48,627)	0	0	(12)	..	(12)	7,053	0	0	0	0	0	003.....
660288 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..39,401	..54,607,251	1,130.9200	3,141,477	0	0	10,066,828	..	10,066,828	819,721	0	0	0	60,633	0	003.....
660289 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..39,401	0	1,017.8300	(2,241,351)	0	0	(3,946)	..	(3,946)	150,010	0	0	0	0	0	003.....
660290 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... G5GSEF7VJP5I7OUK5573		04/15/2016	04/18/2017	..39,401	0	1,228.5200	(1,358,207)	0	0	(6,231,906)	..	(6,231,906)	(345,416)	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	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)
660291 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...3,454	...4,786,713	1,130.9200	275,373	0	0	882,429	..	882,429	71,854	0	0	0	5,315	.....	003.....
660292 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...3,454	0	1,017.8300	(196,470)	0	0	(346)	..	(346)	13,149	0	0	0	0	.....	003.....
660293 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...3,454	0	1,248.6500	(97,415)	0	0	(477,309)	..	(477,309)	(17,712)	0	0	0	0	.....	003.....
660294 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...5,302	...7,347,959	1,017.8300	(301,597)	0	0	(531)	..	(531)	20,185	0	0	0	8,159	.....	003.....
660295 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...5,302	0	1,130.9200	422,718	0	0	1,354,594	..	1,354,594	110,302	0	0	0	0	.....	003.....
660296 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/18/2017	...5,302	0	1,215.1800	(206,979)	0	0	(908,908)	..	(908,908)	(57,967)	0	0	0	0	.....	003.....
660336 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...214	...505,308	3,636.0800	(1,379)	0	0	(5,021)	..	(5,021)	(230)	0	0	0	5,079	.....	003.....
660337 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...214	0	2,184.7700	...58,517	0	0	...91,313	..	...91,313	...11,597	0	0	0	0	.....	003.....
660338 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...214	0	1,768.6200	(57,450)	0	0	(29,289)	..	(29,289)	...12,347	0	0	0	0	.....	003.....
660339 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...359	...847,101	2,184.7700	...98,099	0	0	153,077	..	153,077	...19,442	0	0	0	8,514	.....	003.....
660340 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...359	0	1,560.5500	(70,199)	0	0	(33,428)	..	(33,428)	...16,382	0	0	0	0	.....	003.....
660341 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...359	0	2,845.4000	(28,423)	0	0	(50,264)	..	(50,264)	(6,114)	0	0	0	0	.....	003.....
660342 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...80	...189,632	1,872.6600	(24,933)	0	0	(13,096)	..	(13,096)	...5,142	0	0	0	1,906	.....	003.....
660343 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...80	0	2,080.7300	...25,484	0	0	...39,199	..	...39,199	...4,885	0	0	0	0	.....	003.....
660344 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...80	0	3,027.4600	(4,008)	0	0	(7,701)	..	(7,701)	(877)	0	0	0	0	.....	003.....
660345 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...87	...204,394	1,664.5800	(19,926)	0	0	(9,836)	..	(9,836)	...4,462	0	0	0	2,054	.....	003.....
660346 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...87	0	2,080.7300	...27,468	0	0	...42,250	..	...42,250	...5,265	0	0	0	0	.....	003.....
660347 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	04/15/2016	04/14/2021	...87	0	2,595.7100	(11,268)	0	0	(19,532)	..	(19,532)	(2,554)	0	0	0	0	.....	003.....
660373 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...11,830	...21,211,587	1,682.1100	...1,412,902	0	0	...1,355,027	..	...1,355,027	...756,080	0	0	0	23,552	.....	003.....
660374 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...11,830	0	1,825.0900	(602,569)	0	0	(36,624)	..	(36,624)	...35,539	0	0	0	0	.....	003.....
660375 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...11,830	0	1,513.9000	(1,014,905)	0	0	(3,908)	..	(3,908)	...221,090	0	0	0	0	.....	003.....
660376 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...1,070	...1,918,637	1,858.7300	(44,532)	0	0	(4,010)	..	(4,010)	(345)	0	0	0	2,130	.....	003.....
660377 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...1,070	0	1,513.9000	(91,800)	0	0	(353)	..	(353)	...19,998	0	0	0	0	.....	003.....
660378 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...1,070	0	1,682.1100	...127,800	0	0	...122,565	..	...122,565	...68,389	0	0	0	0	.....	003.....
660379 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...903	...1,619,117	1,513.9000	(77,469)	0	0	(298)	..	(298)	...16,876	0	0	0	1,798	.....	003.....
660380 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...903	0	1,682.1100	...107,849	0	0	...103,431	..	...103,431	...57,713	0	0	0	0	.....	003.....
660381 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...903	0	1,808.2700	(52,132)	0	0	(3,992)	..	(3,992)	...3,365	0	0	0	0	.....	003.....
660382 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...605	...579,526	762.0300	(28,160)	0	0	(11)	..	(11)	...7,551	0	0	0	643	.....	003.....
660383 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...605	0	948.3000	(14,203)	0	0	(10,565)	..	(10,565)	(5,747)	0	0	0	0	.....	003.....
660384 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...605	0	846.7000	...39,936	0	0	...67,528	..	...67,528	...39,079	0	0	0	0	.....	003.....
660385 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...6,123	...5,867,701	762.0300	(285,123)	0	0	(111)	..	(111)	...76,457	0	0	0	6,515	.....	003.....
660386 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...6,123	0	846.7000	...404,354	0	0	...683,721	..	...683,721	...395,671	0	0	0	0	.....	003.....
660387 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...6,123	0	933.4900	(172,522)	0	0	(177,940)	..	(177,940)	(112,011)	0	0	0	0	.....	003.....
660388 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...568	...544,438	762.0300	(26,455)	0	0	(10)	..	(10)	...7,094	0	0	0	605	.....	003.....
660389 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...568	0	922.9000	(17,951)	0	0	(21,745)	..	(21,745)	(14,198)	0	0	0	0	.....	003.....
660390 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	04/15/2016	04/18/2017	...568	0	846.7000	...37,518	0	0	...63,440	..	...63,440	...36,713	0	0	0	0	.....	003.....
660403 SCS COLLAR 2561 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...46,973	...3,686,942	70.0300	(154,777)	0	0	(292)	..	(292)	...60,669	0	0	0	4,094	.....	003.....
660404 SCS COLLAR 2561 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...46,973	0	84.8100	(62,803)	0	0	(122)	..	(122)	...20,052	0	0	0	0	.....	003.....
660405 SCS COLLAR 2561 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...46,973	0	77.8100	180,002	0	0	...53,921	..	...53,921	...56,286	0	0	0	0	.....	003.....
660406 SCS COLLAR 2562 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...3,650	...286,482	70.0300	(12,026)	0	0	(23)	..	(23)	...4,714	0	0	0	318	.....	003.....
660407 SCS COLLAR 2562 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...3,650	0	83.1000	(6,453)	0	0	(34)	..	(34)	...2,460	0	0	0	0	.....	003.....
660408 SCS COLLAR 2562 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	04/15/2016	04/18/2017	...3,650	0	77.8100	14,414	0	0	...4,190	..	...4,190	(4,374)	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
660409 SCS COLLAR 2563 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..91,700	...4,769,302	36.3200	(38,046)	0	0	(78)	..	(78)	9,403	0	0	0	5,296	.....	003.....
660410 SCS COLLAR 2563 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..91,700	0	45.2000	0	0	0	(500,622)	..	(500,622)	550,922	0	0	0	0	.....	003.....
660411 SCS COLLAR 2563 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..91,700	0	40.3600	0	0	0	938,050	..	938,050	(520,489)	0	0	0	0	.....	003.....
660412 SCS COLLAR 2564 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..4,460	...231,957	36.3200	(853)	0	0	(4)	..	(4)	457	0	0	0	258	.....	003.....
660413 SCS COLLAR 2564 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..4,460	0	45.6100	0	0	0	(22,591)	..	(22,591)	26,946	0	0	0	0	.....	003.....
660414 SCS COLLAR 2564 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..4,460	0	40.3600	0	0	0	45,623	..	45,623	(25,314)	0	0	0	0	.....	003.....
660415 SCS COLLAR 2565 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..3,271	...170,102	40.3600	0	0	0	33,456	..	33,456	(18,564)	0	0	0	189	.....	003.....
660416 SCS COLLAR 2565 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..3,271	0	44.7200	0	0	0	(19,377)	..	(19,377)	19,518	0	0	0	0	.....	003.....
660417 SCS COLLAR 2565 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..3,271	0	36.3200	(1,890)	0	0	(3)	..	(3)	335	0	0	0	0	.....	003.....
660426 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	..3,924	..9,271,559	...1,456.5100	(645,853)	0	0	(296,002)	..	(296,002)	157,124	0	0	0	93,191	.....	003.....
660427 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	..3,924	0	...2,511.4400	(606,090)	0	0	(1,025,191)	..	(1,025,191)	(134,347)	0	0	0	0	.....	003.....
660428 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	..3,924	0	...2,080.7300	...1,245,978	0	0	...1,916,517	..	...1,916,517	...238,833	0	0	0	0	.....	003.....
660429 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..233	..1,268,371	...4,917.9700	(35,022)	0	0	(121,785)	..	(121,785)	(86,901)	0	0	0	1,408	.....	003.....
660430 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..233	0	...4,543.1600	...77,592	0	0	208,908	..	208,908	114,578	0	0	0	0	.....	003.....
660431 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	..233	0	...4,088.8400	(47,594)	0	0	(12)	..	(12)	6,903	0	0	0	0	.....	003.....
661149 SCS COLLAR 2569 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..48	...112,969	...1,464.0400	(7,676)	0	0	(3,664)	..	(3,664)	1,934	0	0	0	1,135	.....	003.....
661150 SCS COLLAR 2569 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..48	0	...2,091.4800	...15,746	0	0	23,038	..	23,038	2,875	0	0	0	0	.....	003.....
661151 SCS COLLAR 2569 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..48	0	...2,425.9100	(9,403)	0	0	(14,363)	..	(14,363)	(1,879)	0	0	0	0	.....	003.....
661125 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..101	...140,329	...908.6200	(9,092)	0	0	(2,747)	..	(2,747)	1,745	0	0	0	1,004	.....	003.....
661126 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..101	0	...1,270.4700	(9,528)	0	0	(22,490)	..	(22,490)	(49)	0	0	0	0	.....	003.....
661127 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..101	0	...1,135.7700	...15,562	0	0	31,751	..	31,751	582	0	0	0	0	.....	003.....
661101 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/17/2019	..55	...131,044	...2,264.0300	(5,219)	0	0	(14,473)	..	(14,473)	(2,643)	0	0	0	937	.....	003.....
661099 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/17/2019	..55	0	...2,091.4800	6,751	0	0	20,926	..	20,926	3,524	0	0	0	0	.....	003.....
661100 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/17/2019	..55	0	...1,673.1800	(4,617)	0	0	(2,609)	..	(2,609)	2,396	0	0	0	0	.....	003.....
661129 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..182	...252,591	...1,743.0700	(7,800)	0	0	(19,899)	..	(19,899)	(245)	0	0	0	2,539	.....	003.....
661128 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..182	0	...1,135.7700	...39,611	0	0	70,050	..	70,050	1,729	0	0	0	0	.....	003.....
661130 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	..182	0	...1,022.1900	(34,571)	0	0	(17,728)	..	(17,728)	3,317	0	0	0	0	.....	003.....
661112 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..191	...264,794	...1,453.2200	(7,894)	0	0	(23,256)	..	(23,256)	960	0	0	0	1,894	.....	003.....
661111 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..191	0	...1,022.1900	(24,645)	0	0	(8,587)	..	(8,587)	4,312	0	0	0	0	.....	003.....
661113 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	..191	0	...1,135.7700	...29,365	0	0	59,912	..	59,912	1,098	0	0	0	0	.....	003.....
661093 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..105	...248,532	...2,091.4800	12,804	0	0	28,567	..	28,567	10,211	0	0	0	284	.....	003.....
661095 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..105	0	...2,242.0700	(5,009)	0	0	(12,902)	..	(12,902)	(6,269)	0	0	0	0	.....	003.....
661094 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..105	0	...1,882.3300	(8,756)	0	0	(12)	..	(12)	1,233	0	0	0	0	.....	003.....
660832 SCS COLLAR 2577 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	04/21/2016	04/19/2017	..10,630	...298,993	...24.9300	(7,335)	0	0	(34,416)	..	(34,416)	(3,475)	0	0	0	341	.....	003.....
660831 SCS COLLAR 2577 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	04/21/2016	04/19/2017	..10,630	0	...21.0000	(10,534)	0	0	(8)	..	(8)	783	0	0	0	0	.....	003.....
660830 SCS COLLAR 2577 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	04/21/2016	04/19/2017	..10,630	0	...23.3300	...15,424	0	0	51,386	..	51,386	5,412	0	0	0	0	.....	003.....
661103 SCS COLLAR 2579 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..3,824	...300,173	...81.2100	(4,478)	0	0	(241)	..	(241)	4,042	0	0	0	342	.....	003.....
661102 SCS COLLAR 2579 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..3,824	0	...75.8300	...14,498	0	0	10,753	..	10,753	(2,189)	0	0	0	0	.....	003.....
661104 SCS COLLAR 2579 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..3,824	0	...68.2500	(12,877)	0	0	(12)	..	(12)	3,788	0	0	0	0	.....	003.....
661105 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..66	...359,161	...4,086.7200	(13,350)	0	0	(6)	..	(6)	1,969	0	0	0	410	.....	003.....
661106 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..66	0	...4,841.8500	(12,756)	0	0	(39,497)	..	(39,497)	(26,704)	0	0	0	0	.....	003.....
661107 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	04/21/2016	04/19/2017	..66	0	...4,540.8000	...21,960	0	0	59,323	..	59,323	32,432	0	0	0	0	.....	003.....
661152 SCS COLLAR 2581 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	04/21/2016	04/19/2017	..6,958	...486,371	...73.2800	(15,962)	0	0	(457)	..	(457)	29,519	0	0	0	555	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.109

1	2	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)
661153 SCS COLLAR 2581 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	6,958	0	66.1100	36,273	0	0	27,415	..	27,415	(39,746)	0	0	0	0	0	003.....
661154 SCS COLLAR 2581 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	6,958	0	59.5000	(24,833)	0	0	(30)	..	(30)	2,608	0	0	0	0	0	003.....
661132 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	224	529,823	2,091.4800	51,444	0	0	84,607	..	84,607	14,250	0	0	0	3,790	0	003.....
661131 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	224	0	2,556.2100	(13,507)	0	0	(24,741)	..	(24,741)	(4,423)	0	0	0	0	0	003.....
661133 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	224	0	1,882.3300	(44,799)	0	0	(17,731)	..	(17,731)	13,302	0	0	0	0	0	003.....
661116 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	573	794,380	1,308.7500	(46,150)	0	0	(113,822)	..	(113,822)	528	0	0	0	5,682	0	003.....
661115 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	573	0	1,135.7700	88,094	0	0	179,737	..	179,737	3,295	0	0	0	0	0	003.....
661114 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/17/2019	573	0	908.6200	(51,468)	0	0	(15,549)	..	(15,549)	9,880	0	0	0	0	0	003.....
661122 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	864	1,197,061	1,209.0300	(38,279)	0	0	(153,440)	..	(153,440)	(10,177)	0	0	0	1,366	0	003.....
661124 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	864	0	1,022.1900	(44,900)	0	0	(113)	..	(113)	3,456	0	0	0	0	0	003.....
661123 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	864	0	1,135.7700	69,622	0	0	216,551	..	216,551	17,570	0	0	0	0	0	003.....
661110 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	...1,261	...1,747,393	...1,022.1900	(65,542)	0	0	(165)	..	(165)	5,045	0	0	0	1,993	0	003.....
661108 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	...1,261	0	...1,135.7700	...101,630	0	0	...316,107	..	...316,107	...25,647	0	0	0	0	0	003.....
661109 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	04/21/2016	04/19/2017	...1,261	0	...1,220.5000	(50,177)	0	0	(209,597)	..	(209,597)	(12,630)	0	0	0	0	0	003.....
661096 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	986	...2,329,417	...1,882.3300	(82,068)	0	0	(109)	..	(109)	...11,558	0	0	0	...2,657	0	003.....
661097 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	986	0	...2,191.8700	(66,437)	0	0	(169,475)	..	(169,475)	(74,638)	0	0	0	0	0	003.....
661098 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	986	0	...2,091.4800	...120,008	0	0	...267,750	..	...267,750	...95,708	0	0	0	0	0	003.....
661089 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,020	...2,409,625	...2,210.9000	(60,236)	0	0	(156,203)	..	(156,203)	(71,522)	0	0	0	...2,749	0	003.....
661090 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,020	0	...1,882.3300	(84,894)	0	0	(113)	..	(113)	...11,956	0	0	0	0	0	003.....
661088 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,020	0	...2,091.4800	...124,140	0	0	...276,969	..	...276,969	...99,004	0	0	0	0	0	003.....
661173 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,373	...163,025	...119.4300	...11,923	0	0	...1,202	..	...1,202	(127)	0	0	0	...186	0	003.....
661174 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,373	0	...1,882.3300	(8,896)	0	0	(43)	..	(43)	520	0	0	0	0	0	003.....
661175 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...1,373	0	...107.4900	(4,641)	0	0	(8)	..	(8)	...3,400	0	0	0	0	0	003.....
661159 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	...300	...709,444	...2,091.4800	...67,824	0	0	...113,285	..	...113,285	...19,080	0	0	0	...5,075	0	003.....
661160 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	...300	0	...1,673.1800	(41,448)	0	0	(14,126)	..	(14,126)	...12,970	0	0	0	0	0	003.....
661161 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	...300	0	...2,330.8700	(35,564)	0	0	(66,206)	..	(66,206)	(12,330)	0	0	0	0	0	003.....
661165 SCS COLLAR 2597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	...336	...793,040	...2,196.0500	...94,068	0	0	...141,156	..	...141,156	...17,977	0	0	0	...7,971	0	003.....
661166 SCS COLLAR 2597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	...336	0	...1,882.3300	(101,650)	0	0	(55,641)	..	(55,641)	...21,687	0	0	0	0	0	003.....
661169 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	...153	...361,501	...2,091.4800	...49,600	0	0	...73,721	..	...73,721	...9,201	0	0	0	...3,634	0	003.....
661170 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	...153	0	...3,122.7300	(7,146)	0	0	(11,915)	..	(11,915)	(1,289)	0	0	0	0	0	003.....
661171 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	...153	0	...1,882.3300	(46,720)	0	0	(25,364)	..	(25,364)	...9,886	0	0	0	0	0	003.....
661186 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...230	...1,251,073	...4,886.8100	(40,274)	0	0	(127,288)	..	(127,288)	(88,737)	0	0	0	...1,427	0	003.....
661187 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...230	0	...4,540.8000	...76,494	0	0	...206,639	..	...206,639	...112,968	0	0	0	0	0	003.....
661188 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/21/2016	04/19/2017	...230	0	...4,086.7200	(46,502)	0	0	(21)	..	(21)	...6,857	0	0	0	0	0	003.....
661198 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	...371	...355,870	...768.3200	(17,594)	0	0	(11)	..	(11)	...5,049	0	0	0	...406	0	003.....
661199 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	...371	0	...853.6900	...25,285	0	0	...38,880	..	...38,880	...22,922	0	0	0	0	0	003.....
661200 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	...371	0	...936.5000	(10,811)	0	0	(9,955)	..	(9,955)	(6,149)	0	0	0	0	0	003.....
661221 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	...341	...611,061	...1,716.5100	...36,793	0	0	...27,502	..	...27,502	...16,019	0	0	0	...697	0	003.....
661222 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	04/21/2016	04/19/2017	...341	0	...1,544.8600	(27,260)	0	0	(198)	..	(198)	...7,950	0	0	0	0	0	003.....
661223 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N																				

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
661226 SCS COLLAR 2606 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		04/21/2016	04/17/2019	73	0	2,248.9700	(2,055)	0	0	(1,861)	..	(1,861)	(777)	0	0	0	0	0	003.....
661229 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		04/21/2016	04/19/2017	146	262,182	1,716.5100	15,786	0	0	11,800	..	11,800	6,873	0	0	0	299	0	003.....
661230 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		04/21/2016	04/19/2017	146	0	1,831.1700	(7,559)	0	0	(483)	..	(483)	330	0	0	0	0	0	003.....
661231 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		04/21/2016	04/19/2017	146	0	1,544.8600	(11,696)	0	0	(85)	..	(85)	3,411	0	0	0	0	0	003.....
664189 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	459	635,451	997.1500	(27,585)	0	0	(234)	..	(234)	1,720	0	0	0	955	0	003.....
664190 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	459	0	1,107.9500	37,999	0	0	127,947	..	127,947	9,968	0	0	0	0	0	003.....
664191 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	459	0	1,203.2300	(17,587)	0	0	(84,601)	..	(84,601)	(5,156)	0	0	0	0	0	003.....
664192 SCS COLLAR 2612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	1,170	1,621,152	997.1500	(70,373)	0	0	(597)	..	(597)	4,389	0	0	0	2,437	0	003.....
664193 SCS COLLAR 2612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	1,170	0	1,107.9500	96,941	0	0	326,417	..	326,417	25,431	0	0	0	0	0	003.....
664194 SCS COLLAR 2612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..		05/05/2016	05/03/2017	1,170	0	1,216.5300	(39,710)	0	0	(200,532)	..	(200,532)	(10,837)	0	0	0	0	0	003.....
664195 SCS COLLAR 2613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	292	405,287	1,107.9500	44,463	0	0	97,985	..	97,985	1,971	0	0	0	2,926	0	003.....
664196 SCS COLLAR 2613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	292	0	1,435.3100	(10,177)	0	0	(38,608)	..	(38,608)	1,355	0	0	0	0	0	003.....
664197 SCS COLLAR 2613 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	292	0	997.1500	(39,933)	0	0	(12,102)	..	(12,102)	6,296	0	0	0	0	0	003.....
664198 SCS COLLAR 2614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	407	564,151	1,286.5400	(30,154)	0	0	(87,020)	..	(87,020)	73	0	0	0	4,073	0	003.....
664199 SCS COLLAR 2614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	407	0	1,107.9500	61,891	0	0	136,393	..	136,393	2,743	0	0	0	0	0	003.....
664200 SCS COLLAR 2614 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	407	0	886.3600	(39,598)	0	0	(10,196)	..	(10,196)	6,675	0	0	0	0	0	003.....
664225 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	889	2,099,293	1,845.5700	(77,435)	0	0	(451)	..	(451)	10,354	0	0	0	3,156	0	003.....
664226 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	889	0	2,185.3600	(52,182)	0	0	(160,129)	..	(160,129)	(66,544)	0	0	0	0	0	003.....
664227 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	889	0	2,050.6300	111,142	0	0	277,826	..	277,826	89,009	0	0	0	0	0	003.....
664228 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	124	293,809	2,533.7200	(6,230)	0	0	(15,158)	..	(15,158)	(2,750)	0	0	0	2,121	0	003.....
664229 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	124	0	1,845.5700	(26,392)	0	0	(9,212)	..	(9,212)	7,065	0	0	0	0	0	003.....
664230 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	124	0	2,050.6300	28,178	0	0	50,823	..	50,823	8,288	0	0	0	0	0	003.....
664240 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	325	767,359	2,050.6300	73,593	0	0	132,737	..	132,737	21,646	0	0	0	5,540	0	003.....
664241 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	325	0	2,299.4300	(37,582)	0	0	(78,485)	..	(78,485)	(14,365)	0	0	0	0	0	003.....
664242 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/01/2019	325	0	1,640.5000	(47,619)	0	0	(14,359)	..	(14,359)	13,416	0	0	0	0	0	003.....
664244 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/05/2021	334	789,252	2,153.1600	95,338	0	0	149,684	..	149,684	18,845	0	0	0	7,989	0	003.....
664245 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/05/2021	334	0	1,845.5700	(106,518)	0	0	(52,897)	..	(52,897)	20,824	0	0	0	0	0	003.....
664252 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	342	808,839	2,163.7200	(22,899)	0	0	(68,889)	..	(68,889)	(27,429)	0	0	0	1,216	0	003.....
664253 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	342	0	2,050.6300	42,819	0	0	107,044	..	107,044	34,295	0	0	0	0	0	003.....
664254 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..		05/05/2016	05/03/2017	342	0	1,845.5700	(29,835)	0	0	(174)	..	(174)	3,989	0	0	0	0	0	003.....
664296 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	171	932,216	4,633.9900	(30,569)	0	0	(138,558)	..	(138,558)	(79,048)	0	0	0	1,402	0	003.....
664297 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	171	0	3,878.5400	(35,582)	0	0	(41)	..	(41)	3,704	0	0	0	0	0	003.....
664298 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	171	0	4,309.4800	58,658	0	0	194,023	..	194,023	89,371	0	0	0	0	0	003.....
664299 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	36	195,525	3,878.5400	(7,464)	0	0	(9)	..	(9)	777	0	0	0	294	0	003.....
664300 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	36	0	4,309.4800	12,302	0	0	40,699	..	40,699	18,747	0	0	0	0	0	003.....
664301 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568..		05/05/2016	05/03/2017	36	0	4,593.0500	(7,026)	0	0	(30,531)	..	(30,531)	(16,944)	0	0	0	0	0	003.....
664312 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/03/2017	383	685,905	1,786.7300	(19,255)	0	0	(7,602)	..	(7,602)	(2,323)	0	0	0	1,031	0	003.....
664313 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/03/2017	383	0	1,477.4500	(31,971)	0	0	(375)	..	(375)	6,554	0	0	0	0	0	003.....
664314 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/03/2017	383	0	1,641.6100	44,858	0	0	58,850	..	58,850	28,950	0	0	0	0	0	003.....
664315 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/01/2019	201	360,428	1,641.6100	38,927	0	0	50,715	..	50,715	13,246	0	0	0	2,602	0	003.....
664316 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/01/2019	201	0	2,193.0300	(8,181)	0	0	(6,676)	..	(6,676)	(2,611)	0	0	0	0	0	003.....
664317 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/01/2019	201	0	1,477.4500	(36,498)	0	0	(16,097)	..	(16,097)	8,907	0	0	0	0	0	003.....
664318 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		05/05/2016	05/03/2017	97	173,660	1,477.4500	(8,095)	0	0	(95)	..	(95)	1,659	0	0	0	261	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
664319 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	97	0	1,752.7500	(5,985)	0	0	(4,544)	..	(4,544)	(2,339)	0	0	0	0	0	003.....
664320 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	97	0	1,641.6100	11,834	0	0	14,900	..	14,900	7,330	0	0	0	0	0	003.....
664322 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	462	442,801	809.4600	33,357	0	0	68,630	..	68,630	34,112	0	0	0	666	0	003.....
664323 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	462	0	728.5100	(23,341)	0	0	(24)	..	(24)	4,617	0	0	0	0	0	003.....
664324 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	462	0	903.9200	(13,808)	0	0	(26,735)	..	(26,735)	(16,835)	0	0	0	0	0	003.....
664325 SCS COLLAR 2638 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	6,121	480,409	78.7500	25,309	0	0	5,767	..	5,767	(7,549)	0	0	0	722	0	003.....
664326 SCS COLLAR 2638 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	6,121	0	70.8800	(20,492)	0	0	(350)	..	(350)	9,809	0	0	0	0	0	003.....
664327 SCS COLLAR 2638 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/05/2016	05/03/2017	6,121	0	84.3400	(9,707)	0	0	(172)	..	(172)	3,623	0	0	0	0	0	003.....
664328 SCS COLLAR 2639 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	17,542	493,413	25.0700	(12,578)	0	0	(54,902)	..	(54,902)	(4,922)	0	0	0	742	0	003.....
664329 SCS COLLAR 2639 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	17,542	0	20.7300	(20,525)	0	0	(111)	..	(111)	1,267	0	0	0	0	0	003.....
664330 SCS COLLAR 2639 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	17,542	0	23.0300	29,068	0	0	90,427	..	90,427	9,048	0	0	0	0	0	003.....
664331 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	12,168	850,511	58.8800	(49,911)	0	0	(525)	..	(525)	4,494	0	0	0	1,279	0	003.....
664332 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	12,168	0	73.7600	(24,372)	0	0	(2,427)	..	(2,427)	49,428	0	0	0	0	0	003.....
664333 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	05/05/2016	05/03/2017	12,168	0	65.4200	66,252	0	0	56,941	..	56,941	(69,966)	0	0	0	0	0	003.....
665949 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	11,984	21,487,532	1,644.0700	1,363,056	0	0	1,765,816	..	1,765,816	8,18,799	0	0	0	37,724	0	003.....
665950 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	11,984	0	1,781.1900	(620,247)	0	0	(352,676)	..	(352,676)	(151,003)	0	0	0	0	0	003.....
665951 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	11,984	0	1,479.6600	(938,262)	0	0	(16,032)	..	(16,032)	234,771	0	0	0	0	0	003.....
665952 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	953	1,707,835	1,479.6600	(74,573)	0	0	(1,274)	..	(1,274)	18,660	0	0	0	2,998	0	003.....
665953 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	953	0	1,808.1500	(41,514)	0	0	(16,165)	..	(16,165)	(5,399)	0	0	0	0	0	003.....
665954 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	953	0	1,644.0700	109,119	0	0	140,348	..	140,348	65,078	0	0	0	0	0	003.....
665955 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	506	907,355	1,479.6600	(39,620)	0	0	(677)	..	(677)	9,914	0	0	0	1,593	0	003.....
665956 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	506	0	1,644.0700	58,390	0	0	74,565	..	74,565	3,575	0	0	0	0	0	003.....
665957 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	506	0	1,757.1800	(30,326)	0	0	(23,225)	..	(23,225)	(11,327)	0	0	0	0	0	003.....
665960 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	671	643,184	801.6400	47,392	0	0	105,009	..	105,009	49,813	0	0	0	1,129	0	003.....
665961 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	671	0	721.4800	(32,872)	0	0	(82)	..	(82)	6,970	0	0	0	0	0	003.....
665962 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	671	0	911.3000	(16,915)	0	0	(35,936)	..	(35,936)	(22,059)	0	0	0	0	0	003.....
665963 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	7,209	6,908,852	897.0400	(210,415)	0	0	(474,269)	..	(474,269)	(287,019)	0	0	0	12,129	0	003.....
665964 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	7,209	0	801.6400	506,185	0	0	1,127,970	..	1,127,970	535,074	0	0	0	0	0	003.....
665965 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	7,209	0	721.4800	(353,095)	0	0	(879)	..	(879)	74,868	0	0	0	0	0	003.....
665966 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	291	278,554	882.9300	(9,758)	0	0	(22,796)	..	(22,796)	(13,467)	0	0	0	489	0	003.....
665967 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	291	0	721.4800	(14,236)	0	0	(35)	..	(35)	3,019	0	0	0	0	0	003.....
665968 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	291	0	801.6400	20,758	0	0	45,477	..	45,477	21,573	0	0	0	0	0	003.....
665969 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	142	176,443	1,277.0000	0	0	0	1,232	..	1,232	(73)	0	0	0	310	0	003.....
665970 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	142	0	1,338.3000	0	0	0	(259)	..	(259)	421	0	0	0	0	0	003.....
665971 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	142	0	1,149.3000	(805)	0	0	(150)	..	(150)	5,714	0	0	0	0	0	003.....
665972 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	2,333	12,682,066	4,632.9200	(402,554)	0	0	(1,885,882)	..	(1,885,882)	(1,056,052)	0	0	0	22,265	0	003.....
665973 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	2,333	0	3,890.3000	(473,947)	0	0	(1,717)	..	(1,717)	60,187	0	0	0	0	0	003.....
665974 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	2,333	0	4,322.5600	776,468	0	0	2,606,675	..	2,606,675	1,197,918	0	0	0	0	0	003.....
665975 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	37,941	52,583,285	1,097.6800	3,185,987	0	0	10,972,775	..	10,972,775	808,124	0	0	0	92,316	0	003.....
665976 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	37,941	0	1,195.4800	(1,391,830)	0	0	(7,310,447)	..	(7,310,447)	(412,309)	0	0	0	0	0	003.....
665977 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	37,941	0	987.9100	(2,207,298)	0	0	(20,577)	..	(20,577)	160,070	0	0	0	0	0	003.....
665978 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/17/2016	05/15/2017	2,998	4,155,199	987.9100	(174,423)	0	0	(1,626)	..	(1,626)	12,649	0	0	0	7,295	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.112

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
665979 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	..2,998	0	1,097.6800	251,761	0	0	867,083	..	867,083	63,859	0	0	0	0	0	003.....
665980 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	..2,998	0	1,213.3700	(91,983)	0	0	(525,499)	..	(525,499)	(24,970)	0	0	0	0	0	003.....
665981 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	..3,854	..5,340,776	1,097.6800	323,594	0	0	1,114,482	..	1,114,482	82,080	0	0	0	9,376	0	003.....
665982 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	..3,854	0	987.9100	(224,191)	0	0	(2,090)	..	(2,090)	16,258	0	0	0	0	0	003.....
665983 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	..3,854	0	1,183.9500	(158,159)	0	0	(785,964)	..	(785,964)	(47,753)	0	0	0	0	0	003.....
665984 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..184	..998,571	4,679.6400	(26,559)	0	0	(139,989)	..	(139,989)	(80,815)	0	0	0	1,753	0	003.....
665985 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..184	0	..4,322.5600	59,947	0	0	205,248	..	205,248	94,324	0	0	0	0	0	003.....
665986 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..184	0	..3,890.3000	(36,921)	0	0	(135)	..	(135)	4,739	0	0	0	0	0	003.....
665987 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..174	..947,002	4,580.7000	(32,296)	0	0	(149,857)	..	(149,857)	(81,120)	0	0	0	1,663	0	003.....
665988 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..174	0	..3,890.3000	(35,014)	0	0	(128)	..	(128)	4,494	0	0	0	0	0	003.....
665989 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	..174	0	..4,322.5600	56,852	0	0	194,645	..	194,645	89,451	0	0	0	0	0	003.....
665993 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..101	..140,148	1,097.6800	15,265	0	0	34,763	..	34,763	711	0	0	0	1,020	0	003.....
665994 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..101	0	987.9100	(13,543)	0	0	(4,107)	..	(4,107)	2,148	0	0	0	0	0	003.....
665995 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..101	0	1,389.3500	(4,103)	0	0	(15,849)	..	(15,849)	351	0	0	0	0	0	003.....
665998 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..112	..155,299	878.1400	(10,728)	0	0	(2,766)	..	(2,766)	1,816	0	0	0	1,131	0	003.....
665999 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..112	0	1,097.6800	16,915	0	0	38,521	..	38,521	788	0	0	0	0	0	003.....
666000 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..112	0	1,257.0300	(8,825)	0	0	(26,206)	..	(26,206)	(105)	0	0	0	0	0	003.....
666021 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..1,724	..4,074,033	2,047.2100	399,242	0	0	711,862	..	711,862	114,873	0	0	0	29,663	0	003.....
666022 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..1,724	0	1,842.4900	(356,600)	0	0	(129,387)	..	(129,387)	97,999	0	0	0	0	0	003.....
666023 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..1,724	0	2,598.2200	(76,107)	0	0	(172,119)	..	(172,119)	(29,692)	0	0	0	0	0	003.....
666024 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..2,513	..5,937,931	2,047.2100	581,898	0	0	1,037,544	..	1,037,544	167,428	0	0	0	43,234	0	003.....
666025 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..2,513	0	1,637.7700	(358,914)	0	0	(112,934)	..	(112,934)	104,203	0	0	0	0	0	003.....
666026 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..2,513	0	2,339.7200	(271,760)	0	0	(553,620)	..	(553,620)	(101,476)	0	0	0	0	0	003.....
666033 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..98	..230,824	2,480.3000	(6,706)	0	0	(14,413)	..	(14,413)	(2,650)	0	0	0	1,681	0	003.....
666034 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..98	0	2,047.2100	22,620	0	0	40,332	..	40,332	6,508	0	0	0	0	0	003.....
666035 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	..98	0	1,842.4900	(20,204)	0	0	(7,331)	..	(7,331)	5,552	0	0	0	0	0	003.....
666064 SCS COLLAR 2670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	..219	..517,043	1,842.4900	(67,052)	0	0	(34,691)	..	(34,691)	13,584	0	0	0	5,250	0	003.....
666065 SCS COLLAR 2670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	..219	0	2,149.5700	58,912	0	0	98,774	..	98,774	12,406	0	0	0	0	0	003.....
666085 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..29,881	..70,600,803	2,047.2100	3,748,083	0	0	9,430,783	..	9,430,783	2,920,007	0	0	0	123,948	0	003.....
666086 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..29,881	0	1,842.4900	(2,541,123)	0	0	(19,832)	..	(19,832)	402,351	0	0	0	0	0	003.....
666087 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..29,881	0	2,174.7500	(1,813,786)	0	0	(5,721,222)	..	(5,721,222)	(2,239,791)	0	0	0	0	0	003.....
666088 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..2,330	..5,503,985	1,842.4900	(198,104)	0	0	(1,546)	..	(1,546)	31,367	0	0	0	9,663	0	003.....
666089 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..2,330	0	2,047.2100	292,198	0	0	735,217	..	735,217	227,642	0	0	0	0	0	003.....
666090 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..2,330	0	2,204.0300	(115,316)	0	0	(381,363)	..	(381,363)	(157,655)	0	0	0	0	0	003.....
666091 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..1,448	..3,420,803	2,047.2100	181,605	0	0	456,947	..	456,947	141,482	0	0	0	6,006	0	003.....
666092 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..1,448	0	2,155.3000	(99,649)	0	0	(304,194)	..	(304,194)	(114,776)	0	0	0	0	0	003.....
666093 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	..1,448	0	1,842.4900	(123,124)	0	0	(961)	..	(961)	19,495	0	0	0	0	0	003.....
666119 SCS COLLAR 2676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2021	..271	..374,991	987.9100	(54,379)	0	0	(24,450)	..	(24,450)	4,593	0	0	0	3,807	0	003.....
666120 SCS COLLAR 2676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2021	..271	0	1,152.5600	51,409	0	0	101,990	..	101,990	2,620	0	0	0	0	0	003.....
666123 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2019	..3,029	..4,198,128	1,097.6800	469,515	0	0	1,041,309	..	1,041,309	21,304	0	0	0	30,567	0	003.....
666124 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2019	..3,029	0	987.9100	(393,787)	0	0	(123,035)	..	(123,035)	64,354	0	0	0	0	0	003.....
666125 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2019	..3,029	0	1,462.8700	(107,249)	0	0	(366,347)	..	(366,347)	15,431	0	0	0	0	0	003.....
666126 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	05/17/2016	05/14/2019	..3,335	..4,622,359	1,097.6800	516,960	0	0	1,146,536	..	1,146,536	23,457	0	0	0	33,656	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.113

1	2	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 at Inception and at Year-end (b)	
666127 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/17/2016	05/14/2019	...3,335	0	878.1400	(316,847)	0	0	(82,314)	..	(82,314)	54,058	0	0	0	0	0	003.....	
666128 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.	05/17/2016	05/14/2019	...3,335	0	1,299.7600	(234,820)	0	0	(691,458)	..	(691,458)	2,181	0	0	0	0	0	003.....	
666150 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/14/2021	104	143,936	1,446.1900	(9,290)	0	0	(22,944)	..	(22,944)	(456)	0	0	0	1,461	0	003.....	
666151 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/14/2021	104	0	878.1400	(14,762)	0	0	(6,785)	..	(6,785)	1,501	0	0	0	0	0	003.....	
666152 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/14/2021	104	0	1,097.6800	22,066	0	0	42,661	..	42,661	1,099	0	0	0	0	0	003.....	
666153 SCS COLLAR 2686 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,307	177,411	22.8300	10,294	0	0	33,891	..	33,891	3,231	0	0	0	311	0	003.....	
666154 SCS COLLAR 2686 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,307	0	25.1500	(3,936)	0	0	(19,455)	..	(19,455)	(1,573)	0	0	0	0	0	003.....	
666155 SCS COLLAR 2686 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,307	0	20.5500	(7,001)	0	0	(82)	..	(82)	501	0	0	0	0	0	003.....	
666156 SCS COLLAR 2687 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,713	526,886	70.2500	(24,730)	0	0	(626)	..	(626)	10,438	0	0	0	925	0	003.....	
666157 SCS COLLAR 2687 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,713	0	78.0600	27,355	0	0	10,431	..	10,431	(7,465)	0	0	0	0	0	003.....	
666158 SCS COLLAR 2687 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...6,713	0	87.2300	(4,954)	0	0	(184)	..	(184)	2,227	0	0	0	0	0	003.....	
666159 SCS COLLAR 2688 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...45,055	...3,536,374	78.0600	183,599	0	0	70,014	..	70,014	(50,101)	0	0	0	6,209	0	003.....	
666160 SCS COLLAR 2688 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...45,055	0	85.4000	(52,489)	0	0	(2,259)	..	(2,259)	23,170	0	0	0	0	0	003.....	
666161 SCS COLLAR 2688 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...45,055	0	70.2500	(165,983)	0	0	(4,203)	..	(4,203)	70,061	0	0	0	0	0	003.....	
666162 SCS COLLAR 2689 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...3,036	238,306	78.0600	12,372	0	0	4,718	..	4,718	(3,376)	0	0	0	418	0	003.....	
666163 SCS COLLAR 2689 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...3,036	0	70.2500	(11,185)	0	0	(283)	..	(283)	4,721	0	0	0	0	0	003.....	
666164 SCS COLLAR 2689 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/17/2016	05/15/2017	...3,036	0	84.1100	(4,478)	0	0	(248)	..	(248)	2,083	0	0	0	0	0	003.....	
666165 SCS COLLAR 2690 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	...67,674	...1,903,470	22.8300	113,896	0	0	363,627	..	363,627	34,666	0	0	0	3,342	0	003.....	
666166 SCS COLLAR 2690 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	...67,674	0	20.5500	(76,878)	0	0	(875)	..	(875)	5,374	0	0	0	0	0	003.....	
666167 SCS COLLAR 2690 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	05/17/2016	05/15/2017	...67,674	0	24.7700	(52,312)	0	0	(233,795)	..	(233,795)	(20,839)	0	0	0	0	0	003.....	
666176 SCS COLLAR 2691 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...5,071	263,764	56.4300	0	0	(1,511)	..	(1,511)	18,310	0	0	0	463	0	003.....		
666177 SCS COLLAR 2691 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...5,071	0	48.3100	0	0	17,592	..	17,592	(30,587)	0	0	0	0	0	0	003.....	
666178 SCS COLLAR 2691 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...5,071	0	43.4800	(1,090)	0	0	(918)	..	(918)	2,414	0	0	0	0	0	003.....	
666179 SCS COLLAR 2692 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...3,767	195,939	55.1900	0	0	(1,748)	..	(1,748)	15,632	0	0	0	344	0	003.....		
666180 SCS COLLAR 2692 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...3,767	0	48.3100	0	0	13,069	..	13,069	(22,722)	0	0	0	0	0	0	003.....	
666181 SCS COLLAR 2692 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	05/17/2016	05/15/2017	...3,767	0	43.4800	(2,528)	0	0	(682)	..	(682)	1,794	0	0	0	0	0	003.....	
666188 SCS COLLAR 2693 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...106,293	...5,528,283	43.4800	(50,939)	0	0	(19,233)	..	(19,233)	50,603	0	0	0	9,706	0	003.....	
666189 SCS COLLAR 2693 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...106,293	0	55.8000	0	0	(39,752)	..	(39,752)	412,866	0	0	0	0	0	0	003.....	
666190 SCS COLLAR 2693 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...106,293	0	48.3100	0	0	368,724	..	368,724	(641,076)	0	0	0	0	0	0	003.....	
666191 SCS COLLAR 2694 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...2,355	...2,931,296	1,277.0000	0	0	20,471	..	20,471	(1,210)	0	0	0	5,146	0	0	003.....	
666192 SCS COLLAR 2694 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...2,355	0	1,321.7000	0	0	(6,376)	..	(6,376)	6,962	0	0	0	0	0	0	003.....	
666193 SCS COLLAR 2694 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/17/2016	05/15/2017	...2,355	0	1,149.3000	(29,829)	0	0	(2,492)	..	(2,492)	94,926	0	0	0	0	0	0	003.....
666524 SCS COLLAR 2695 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	496	889,020	1,619.4900	56,611	0	0	84,180	..	84,180	36,639	0	0	0	1,595	0	0	003.....
666525 SCS COLLAR 2695 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	496	0	1,749.0500	(29,149)	0	0	(26,064)	..	(26,064)	(12,897)	0	0	0	0	0	0	003.....
666526 SCS COLLAR 2695 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	496	0	1,457.5400	(34,609)	0	0	(536)	..	(536)	8,749	0	0	0	0	0	0	003.....
666527 SCS COLLAR 2696 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	120	215,889	1,619.4900	13,747	0	0	20,442	..	20,442	8,897	0	0	0	387	0	0	003.....
666528 SCS COLLAR 2696 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	120	0	1,732.8500	(7,761)	0	0	(7,913)	..	(7,913)	(3,992)	0	0	0	0	0	0	003.....
666529 SCS COLLAR 2696 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	120	0	1,457.5400	(8,502)	0	0	(130)	..	(130)	2,125	0	0	0	0	0	0	003.....
666530 SCS COLLAR 2697 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	05/19/2016	05/15/2019	113	202,605	1,457.5400	(18,099)	0	0	(8,700)	..	(8,700)	4,824	0	0	0	1,476	0	0	003.....
666531 SCS COLLAR 2697 MXEA.....	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

QE06.114

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
666537 SCS COLLAR 2699 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	128	0	878.7100	(3,666)	0	0	(10,548)	..	(10,548)	(6,148)	0	0	0	0	0	003.....
666538 SCS COLLAR 2699 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	128	0	703.6600	(6,300)	0	0	(12)	..	(12)	1,121	0	0	0	0	0	003.....
666539 SCS COLLAR 2700 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	596	571,216	889.8900	(15,229)	0	0	(43,129)	..	(43,129)	(25,682)	0	0	0	1,025	0	003.....
666540 SCS COLLAR 2700 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	596	0	703.6600	(29,358)	0	0	(57)	..	(57)	5,223	0	0	0	0	0	003.....
666541 SCS COLLAR 2700 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	596	0	781.8400	40,449	0	0	104,898	..	104,898	46,710	0	0	0	0	0	003.....
666544 SCS COLLAR 2701 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	4,192	329,019	84.4700	(5,173)	0	0	(306)	..	(306)	2,726	0	0	0	590	0	003.....
666545 SCS COLLAR 2701 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	4,192	0	76.1000	17,899	0	0	12,639	..	12,639	(2,856)	0	0	0	0	0	003.....
666546 SCS COLLAR 2701 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	4,192	0	68.4900	(15,556)	0	0	(244)	..	(244)	5,250	0	0	0	0	0	003.....
666547 SCS COLLAR 2702 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	1,158	2,736,765	2,183.8600	(68,999)	0	0	(211,870)	..	(211,870)	(83,784)	0	0	0	4,910	0	003.....
666548 SCS COLLAR 2702 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	1,158	0	2,040.0400	151,185	0	0	373,569	..	373,569	113,645	0	0	0	0	0	003.....
666549 SCS COLLAR 2702 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	1,158	0	1,836.0400	(103,168)	0	0	(752)	..	(752)	15,540	0	0	0	0	0	003.....
666550 SCS COLLAR 2703 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	81	192,257	1,836.0400	(7,248)	0	0	(53)	..	(53)	1,092	0	0	0	345	0	003.....
666551 SCS COLLAR 2703 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	81	0	2,214.0600	(3,939)	0	0	(12,573)	..	(12,573)	(5,253)	0	0	0	0	0	003.....
666552 SCS COLLAR 2703 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	81	0	2,040.0400	10,621	0	0	26,243	..	26,243	7,984	0	0	0	0	0	003.....
666553 SCS COLLAR 2704 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	522	1,232,296	1,836.0400	(46,454)	0	0	(339)	..	(339)	6,997	0	0	0	2,211	0	003.....
666554 SCS COLLAR 2704 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	522	0	2,040.0400	68,075	0	0	168,209	..	168,209	51,172	0	0	0	0	0	003.....
666555 SCS COLLAR 2704 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/17/2017	522	0	2,163.8700	(35,304)	0	0	(105,323)	..	(105,323)	(40,120)	0	0	0	0	0	003.....
666556 SCS COLLAR 2705 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/15/2019	101	238,583	2,040.0400	23,917	0	0	42,227	..	42,227	6,777	0	0	0	1,738	0	003.....
666557 SCS COLLAR 2705 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/15/2019	101	0	2,624.3100	(4,297)	0	0	(9,210)	..	(9,210)	(1,538)	0	0	0	0	0	003.....
666558 SCS COLLAR 2705 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	05/19/2016	05/15/2019	101	0	1,836.0400	(20,822)	0	0	(7,474)	..	(7,474)	5,690	0	0	0	0	0	003.....
666562 SCS COLLAR 2707 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	265	626,572	2,142.0400	76,530	0	0	121,050	..	121,050	15,160	0	0	0	6,372	0	003.....
666563 SCS COLLAR 2707 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	265	0	1,836.0400	(84,883)	0	0	(41,746)	..	(41,746)	16,351	0	0	0	0	0	003.....
666574 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	1,468	2,034,361	985.3000	(86,778)	0	0	(762)	..	(762)	6,276	0	0	0	3,650	0	003.....
666575 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	1,468	0	1,094.7800	122,132	0	0	428,647	..	428,647	31,226	0	0	0	0	0	003.....
666576 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	1,468	0	1,202.1800	(49,625)	0	0	(273,319)	..	(273,319)	(14,184)	0	0	0	0	0	003.....
666577 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	821	1,138,077	985.3000	(48,546)	0	0	(426)	..	(426)	3,511	0	0	0	2,042	0	003.....
666578 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	821	0	1,189.8000	(31,339)	0	0	(162,804)	..	(162,804)	(9,315)	0	0	0	0	0	003.....
666579 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573..	05/19/2016	05/17/2017	821	0	1,094.7800	68,324	0	0	239,797	..	239,797	17,469	0	0	0	0	0	003.....
666580 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	324	449,408	985.3000	(44,020)	0	0	(13,046)	..	(13,046)	6,854	0	0	0	3,274	0	003.....
666581 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	324	0	1,094.7800	49,700	0	0	112,193	..	112,193	2,318	0	0	0	0	0	003.....
666582 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	324	0	1,481.6700	(7,753)	0	0	(36,563)	..	(36,563)	1,765	0	0	0	0	0	003.....
666590 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	94	130,392	1,094.7800	20,600	0	0	38,865	..	38,865	1,008	0	0	0	1,326	0	003.....
666591 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	94	0	1,721.6500	(3,807)	0	0	(11,211)	..	(11,211)	(200)	0	0	0	0	0	003.....
666592 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/19/2021	94	0	985.3000	(18,025)	0	0	(8,472)	..	(8,472)	1,584	0	0	0	0	0	003.....
666616 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	477	660,819	875.8200	(46,458)	0	0	(11,659)	..	(11,659)	7,684	0	0	0	4,815	0	003.....
666617 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	477	0	1,312.9700	(29,670)	0	0	(95,140)	..	(95,140)	543	0	0	0	0	0	003.....
666618 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	05/19/2016	05/15/2019	477	0	1,094.7800	73,080	0	0	164,971	..	164,971	3,408	0	0	0	0	0	003.....
666628 SCS COLLAR 2727 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	211	1,148,823	3,884.0200	(43,138)	0	0	(191)	..	(191)	5,473	0	0	0	2,061	0	003.....
666629 SCS COLLAR 2727 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	211	0	4,315.5800	72,686	0	0	237,015	..	237,015	107,864	0	0	0	0	0	003.....
666630 SCS COLLAR 2727 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	211	0	4,646.5800	(37,647)	0	0	(167,371)	..	(167,371)	(93,943)	0	0	0	0	0	003.....
666675 SCS COLLAR 2730 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83..	05/19/2016	05/15/2019	206	487,595	1,632.0320	(2,458)	0	0	(9,146)	..	(9,146)	8,483	0	0	0	3,552	0	003.....
666676 SCS COLLAR 2730 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83..	05/19/2016	05/15/2019	206	0	2,040.0400	0	0	0	86,299	..	86,299	13,851	0	0	0	0	0	003.....
666677 SCS COLLAR 2730 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83..	05/19/2016	05/15/2019	206	0	2,350.1260	0	0	0	(44,281)	..	(44,281)	(8,128)	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

QE06.115

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
667088 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	127,400	3,160.6340	0	0	0	(4,072)	..	(4,072)	(448)	0	0	0	1,296	.....	003.....
667089 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	0	1,836.0360	(1,316)	0	0	(8,488)	..	(8,488)	3,325	0	0	0	0	.....	003.....
667090 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	0	2,040.0400	0	0	0	27,924	..	27,924	3,434	0	0	0	0	.....	003.....
667091 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	61	331,295	4,315.5800	20,961	0	0	68,347	..	68,347	31,104	0	0	0	594	.....	003.....
667092 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	61	0	3,884.0210	(12,440)	0	0	(55)	..	(55)	1,578	0	0	0	0	.....	003.....
667093 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	61	0	4,605.1540	(11,914)	0	0	(50,769)	..	(50,769)	(27,742)	0	0	0	0	.....	003.....
667094 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	33	180,135	4,708.2970	(5,121)	0	0	(24,223)	..	(24,223)	(14,152)	0	0	0	323	.....	003.....
667095 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	33	0	3,884.0210	(6,764)	0	0	(30)	..	(30)	858	0	0	0	0	.....	003.....
667096 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	33	0	4,315.5800	11,397	0	0	37,168	..	37,168	16,915	0	0	0	0	.....	003.....
667097 SCS COLLAR 2734 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	2,022	141,309	73.9700	(5,337)	0	0	(498)	..	(498)	8,360	0	0	0	254	.....	003.....
667098 SCS COLLAR 2734 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	2,022	0	65.7900	11,301	0	0	9,314	..	9,314	(11,555)	0	0	0	0	.....	003.....
667099 SCS COLLAR 2734 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	2,022	0	59.2100	(7,682)	0	0	(116)	..	(116)	904	0	0	0	0	.....	003.....
667100 SCS COLLAR 2735 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	9,546	667,232	73.9700	(22,623)	0	0	(2,353)	..	(2,353)	39,475	0	0	0	1,197	.....	003.....
667101 SCS COLLAR 2735 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	9,546	0	65.7900	53,359	0	0	43,977	..	43,977	(54,560)	0	0	0	0	.....	003.....
667102 SCS COLLAR 2735 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	9,546	0	59.2100	(36,273)	0	0	(550)	..	(550)	4,269	0	0	0	0	.....	003.....
667103 SCS COLLAR 2736 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	17,815	501,092	25.2000	(13,183)	0	0	(54,170)	..	(54,170)	(4,234)	0	0	0	899	.....	003.....
667104 SCS COLLAR 2736 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	17,815	0	20.7600	(20,131)	0	0	(252)	..	(252)	1,522	0	0	0	0	.....	003.....
667105 SCS COLLAR 2736 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	05/19/2016	05/17/2017	17,815	0	23.0700	29,573	0	0	91,525	..	91,525	8,763	0	0	0	0	.....	003.....
669865 SCS COLLAR 2739 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	1,496	2,073,108	1,053.5300	(82,271)	0	0	(1,308)	..	(1,308)	13,338	0	0	0	4,238	.....	003.....
669866 SCS COLLAR 2739 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	1,496	0	1,170.5800	123,406	0	0	325,466	..	325,466	18,360	0	0	0	0	.....	003.....
669867 SCS COLLAR 2739 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	1,496	0	1,266.3400	(56,701)	0	0	(190,128)	..	(190,128)	2,257	0	0	0	0	.....	003.....
669871 SCS COLLAR 2741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	939	1,301,168	1,170.5800	77,455	0	0	204,276	..	204,276	11,523	0	0	0	2,660	.....	003.....
669872 SCS COLLAR 2741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	939	0	1,053.5300	(51,637)	0	0	(821)	..	(821)	8,372	0	0	0	0	.....	003.....
669873 SCS COLLAR 2741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPF6GFNF3BB653.	06/02/2016	05/31/2017	939	0	1,254.0500	(39,962)	0	0	(129,857)	..	(129,857)	(472)	0	0	0	0	.....	003.....
669876 SCS COLLAR 2743 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	11,104	776,202	66.8200	58,909	0	0	43,635	..	43,635	(64,083)	0	0	0	1,587	.....	003.....
669877 SCS COLLAR 2743 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	11,104	0	74.2800	(26,895)	0	0	(4,294)	..	(4,294)	45,074	0	0	0	0	.....	003.....
669878 SCS COLLAR 2743 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	11,104	0	60.1400	(38,566)	0	0	(1,429)	..	(1,429)	5,814	0	0	0	0	.....	003.....
669879 SCS COLLAR 2744 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,512	105,655	73.3800	(4,077)	0	0	(845)	..	(845)	6,689	0	0	0	216	.....	003.....
669880 SCS COLLAR 2744 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,512	0	66.8200	8,023	0	0	5,939	..	5,939	(8,723)	0	0	0	0	.....	003.....
669881 SCS COLLAR 2744 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,512	0	60.1400	(5,247)	0	0	(195)	..	(195)	791	0	0	0	0	.....	003.....
669882 SCS COLLAR 2745 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	18,414	517,943	23.8400	29,666	0	0	80,879	..	80,879	7,212	0	0	0	1,059	.....	003.....
669883 SCS COLLAR 2745 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	18,414	0	25.6500	(14,879)	0	0	(48,812)	..	(48,812)	(2,467)	0	0	0	0	.....	003.....
669884 SCS COLLAR 2745 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	18,414	0	21.4600	(18,654)	0	0	(349)	..	(349)	2,356	0	0	0	0	.....	003.....
669885 SCS COLLAR 2746 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,375	163,193	104.1000	(4,014)	0	0	(77)	..	(77)	2,680	0	0	0	334	.....	003.....
669886 SCS COLLAR 2746 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,375	0	115.6700	11,409	0	0	6,022	..	6,022	2,781	0	0	0	0	.....	003.....
669887 SCS COLLAR 2746 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	1,375	0	119.9200	(8,811)	0	0	(2,693)	..	(2,693)	(696)	0	0	0	0	.....	003.....
669888 SCS COLLAR 2747 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	144	781,002	4,531.3500	47,468	0	0	130,526	..	130,526	66,860	0	0	0	1,596	.....	003.....
669889 SCS COLLAR 2747 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	144	0	4,078.2100	(27,726)	0	0	(305)	..	(305)	6,482	0	0	0	0	.....	003.....
669890 SCS COLLAR 2747 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	144	0	4,833.1400	(25,530)	0	0	(88,109)	..	(88,109)	(54,485)	0	0	0	0	.....	003.....
669891 SCS COLLAR 2748 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	36	195,552	4,078.2100	(6,938)	0	0	(76)	..	(76)	1,623	0	0	0	400	.....	003.....
669892 SCS COLLAR 2748 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	36	0	4,531.3500	11,890	0	0	32,679	..	32,679	16,739	0	0	0	0	.....	003.....
669893 SCS COLLAR 2748 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	06/02/2016	05/31/2017	36	0	4,894.7600	(5,509)	0	0	(19,938)	..	(19,938)	(12,802)	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

QE06.116

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
669894 SCS COLLAR 2749 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.	06/02/2016	05/31/2017	49	263,935	4,078.2100	(9,370)	0	0	(103)	..	(103)	2,191	0	0	0	539	.....	003.....
669895 SCS COLLAR 2749 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.	06/02/2016	05/31/2017	49	0	4,531.3500	16,037	0	0	44,108	..	44,108	22,594	0	0	0	0	.....	003.....
669896 SCS COLLAR 2749 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.	06/02/2016	05/31/2017	49	0	4,791.0000	(9,499)	0	0	(31,748)	..	(31,748)	(19,126)	0	0	0	0	.....	003.....
669900 SCS COLLAR 2751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	151,509	2,105.2600	21,051	0	0	30,780	..	30,780	3,812	0	0	0	1,548	.....	003.....
669901 SCS COLLAR 2751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	1,684.2100	(14,310)	0	0	(7,864)	..	(7,864)	3,368	0	0	0	0	.....	003.....
669902 SCS COLLAR 2751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	2,661.8900	(8,899)	0	0	(13,362)	..	(13,362)	(1,734)	0	0	0	0	.....	003.....
669908 SCS COLLAR 2754 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	05/31/2017	512	490,232	728.4100	(23,598)	0	0	(187)	..	(187)	6,533	0	0	0	1,002	.....	003.....
669909 SCS COLLAR 2754 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	05/31/2017	512	0	809.3400	33,534	0	0	76,091	..	76,091	35,969	0	0	0	0	.....	003.....
669910 SCS COLLAR 2754 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	05/31/2017	512	0	890.2700	(13,616)	0	0	(37,521)	..	(37,521)	(21,650)	0	0	0	0	.....	003.....
669917 SCS COLLAR 2755 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	171,674	1,170.5800	10,251	0	0	26,952	..	26,952	1,520	0	0	0	351	.....	003.....
669918 SCS COLLAR 2755 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	0	1,284.0400	(3,787)	0	0	(13,787)	..	(13,787)	550	0	0	0	0	.....	003.....
669919 SCS COLLAR 2755 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	0	1,053.5300	(6,960)	0	0	(108)	..	(108)	1,105	0	0	0	0	.....	003.....
669920 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	358,738	1,053.5300	(35,087)	0	0	(14,151)	..	(14,151)	6,327	0	0	0	2,649	.....	003.....
669921 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	0	1,529.8600	(8,224)	0	0	(24,848)	..	(24,848)	1,534	0	0	0	0	.....	003.....
669922 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	0	1,170.5800	41,026	0	0	76,104	..	76,104	1,065	0	0	0	0	.....	003.....
669923 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	512,653	936.4700	(35,549)	0	0	(12,440)	..	(12,440)	7,093	0	0	0	3,785	.....	003.....
669924 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	0	1,170.5800	58,628	0	0	108,756	..	108,756	1,523	0	0	0	0	.....	003.....
669925 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	0	1,372.2300	(26,344)	0	0	(62,405)	..	(62,405)	1,110	0	0	0	0	.....	003.....
669947 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	657,095	1,170.5800	106,449	0	0	174,509	..	174,509	4,584	0	0	0	6,713	.....	003.....
669948 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	0	1,516.9000	(43,865)	0	0	(91,388)	..	(91,388)	(1,880)	0	0	0	0	.....	003.....
669949 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	0	936.4700	(71,428)	0	0	(37,532)	..	(37,532)	7,357	0	0	0	0	.....	003.....
669950 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	1,120	2,646,369	2,105.2600	139,122	0	0	290,678	..	290,678	96,266	0	0	0	5,409	.....	003.....
669951 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	1,120	0	2,230.9900	(67,180)	0	0	(158,890)	..	(158,890)	(65,440)	0	0	0	0	.....	003.....
669952 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	1,120	0	1,894.7300	(92,905)	0	0	(1,406)	..	(1,406)	22,303	0	0	0	0	.....	003.....
669953 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	160	377,090	2,105.2600	19,824	0	0	41,420	..	41,420	13,717	0	0	0	771	.....	003.....
669954 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	160	0	2,260.7100	(7,735)	0	0	(18,431)	..	(18,431)	(7,933)	0	0	0	0	.....	003.....
669955 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	160	0	1,894.7300	(13,238)	0	0	(200)	..	(200)	3,178	0	0	0	0	.....	003.....
669956 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	503	1,187,387	2,211.3200	(34,353)	0	0	(80,263)	..	(80,263)	(32,011)	0	0	0	2,427	.....	003.....
669957 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	503	0	1,894.7300	(41,685)	0	0	(631)	..	(631)	10,007	0	0	0	0	.....	003.....
669958 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	503	0	2,105.2600	62,422	0	0	130,423	..	130,423	43,193	0	0	0	0	.....	003.....
669959 SCS COLLAR 2769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	548	1,294,005	2,210.5200	161,040	0	0	229,732	..	229,732	29,046	0	0	0	13,221	.....	003.....
669960 SCS COLLAR 2769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	548	0	1,894.7300	(172,950)	0	0	(95,701)	..	(95,701)	35,498	0	0	0	0	.....	003.....
669961 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	377	889,980	2,661.6800	(17,803)	0	0	(31,335)	..	(31,335)	(5,026)	0	0	0	6,571	.....	003.....
669962 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	377	0	1,894.7300	(77,492)	0	0	(32,969)	..	(32,969)	22,994	0	0	0	0	.....	003.....
669963 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	377	0	2,105.2600	89,316	0	0	141,005	..	141,005	23,138	0	0	0	0	.....	003.....
669965 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	608	1,435,414	2,105.2600	144,054	0	0	227,422	..	227,422	37,318	0	0	0	10,599	.....	003.....
669966 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	608	0	1,684.2100	(84,925)	0	0	(32,060)	..	(32,060)	27,461	0	0	0	0	.....	003.....
669967 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/05/2019	608	0	2,398.3100	(68,772)	0	0	(116,781)	..	(116,781)	(21,341)	0	0	0	0	.....	003.....
669980 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/02/2021	64	150,387	1,473.6800	(10,571)	0	0	(5,223)	..	(5,223)	2,611	0	0	0	1,536	.....	003.....
669981 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/02/2021	64	0	2,105.2600	21,630	0	0	30,552	..	30,552	3,784	0	0	0	0	.....	003.....
669982 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	06/02/2021	64	0	2,437.8900	(13,202)	0	0	(19,270)	..	(19,270)	(2,509)	0	0	0	0	.....	003.....
669987 SCS COLLAR 2777 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/02/2016	05/31/2017	5,335	418,773	70.8500	(17,932)	0	0	(950)	..	(950)	9,515	0	0	0	856	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
669988 SCS COLLAR 2777 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/02/2016	05/31/2017	...5,335	0	85.6500	(7,112)	0	0	(327)	..	(327)	3,152	0	0	0	0	0	003.....
669989 SCS COLLAR 2777 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/02/2016	05/31/2017	...5,335	0	78.7200	21,309	0	0	8,179	..	8,179	(5,744)	0	0	0	0	0	003.....
669990 SCS COLLAR 2778 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/02/2016	05/31/2017	...1,435	...112,670	84.6200	(2,291)	0	0	(145)	..	(145)	1,034	0	0	0	230	0	003.....
669991 SCS COLLAR 2778 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/02/2016	05/31/2017	...1,435	0	70.8500	(4,825)	0	0	(256)	..	(256)	2,560	0	0	0	0	0	003.....
669992 SCS COLLAR 2778 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/02/2016	05/31/2017	...1,435	0	78.7200	5,661	0	0	2,201	..	2,201	(1,545)	0	0	0	0	0	003.....
669993 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...339	...608,513	1,781.7500	(14,899)	0	0	(11,882)	..	(11,882)	(5,390)	0	0	0	1,244	0	003.....
669994 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...339	0	1,652.9800	34,841	0	0	46,941	..	46,941	20,913	0	0	0	0	0	003.....
669995 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...339	0	1,487.6800	(24,928)	0	0	(762)	..	(762)	7,860	0	0	0	0	0	003.....
669996 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...60	...108,470	1,652.9800	6,211	0	0	8,367	..	8,367	3,728	0	0	0	222	0	003.....
669997 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...60	0	1,487.6800	(4,444)	0	0	(136)	..	(136)	1,401	0	0	0	0	0	003.....
669998 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...60	0	1,811.5000	(2,109)	0	0	(1,251)	..	(1,251)	(486)	0	0	0	0	0	003.....
669999 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...103	...184,399	1,487.6800	(7,554)	0	0	(231)	..	(231)	2,382	0	0	0	377	0	003.....
670000 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...103	0	1,652.9800	10,558	0	0	14,225	..	14,225	6,337	0	0	0	0	0	003.....
670001 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	05/31/2017	...103	0	1,762.4100	(5,192)	0	0	(4,849)	..	(4,849)	(2,311)	0	0	0	0	0	003.....
670002 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	06/05/2019	...72	...129,078	1,487.6800	(12,432)	0	0	(6,224)	..	(6,224)	3,240	0	0	0	953	0	003.....
670003 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	06/05/2019	...72	0	1,652.9800	12,870	0	0	17,856	..	17,856	4,570	0	0	0	0	0	003.....
670004 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	06/02/2016	06/05/2019	...72	0	2,229.0400	(1,335)	0	0	(2,215)	..	(2,215)	(864)	0	0	0	0	0	003.....
672953 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...211	...498,435	1,657.2000	(32,465)	0	0	(10,533)	..	(10,533)	9,185	0	0	0	3,701	0	003.....
672954 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...211	0	2,071.5000	51,452	0	0	84,256	..	84,256	13,518	0	0	0	0	0	003.....
672955 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...211	0	2,293.7700	(30,634)	0	0	(53,321)	..	(53,321)	(9,463)	0	0	0	0	0	003.....
672956 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,080	...4,913,635	1,864.3500	(461,171)	0	0	(171,850)	..	(171,850)	122,785	0	0	0	36,486	0	003.....
672957 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,080	0	2,633.7100	(109,209)	0	0	(194,129)	..	(194,129)	(32,431)	0	0	0	0	0	003.....
672958 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,080	0	2,071.5000	507,223	0	0	830,609	..	830,609	133,262	0	0	0	0	0	003.....
672959 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,041	...4,821,248	2,364.4100	(245,631)	0	0	(432,898)	..	(432,898)	(78,420)	0	0	0	35,800	0	003.....
672960 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,041	0	2,071.5000	497,686	0	0	814,992	..	814,992	130,756	0	0	0	0	0	003.....
672961 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...2,041	0	1,657.2000	(314,024)	0	0	(101,886)	..	(101,886)	88,845	0	0	0	0	0	003.....
672968 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...58	...138,011	1,864.3500	(12,953)	0	0	(4,827)	..	(4,827)	3,449	0	0	0	1,025	0	003.....
672969 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...58	0	2,071.5000	14,247	0	0	23,330	..	23,330	3,743	0	0	0	0	0	003.....
672970 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2019	...58	0	2,515.2200	(4,518)	0	0	(8,059)	..	(8,059)	(1,462)	0	0	0	0	0	003.....
672973 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...6,271	...14,816,187	3,842.6300	(66,897)	0	0	(105,991)	..	(105,991)	(119)	0	0	0	151,969	0	003.....
672974 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...6,271	0	1,864.3500	(2,101,652)	0	0	(1,051,929)	..	(1,051,929)	395,312	0	0	0	0	0	003.....
672975 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...6,271	0	2,071.5000	2,116,978	0	0	3,147,330	..	3,147,330	386,925	0	0	0	0	0	003.....
672976 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...13,287	...31,393,437	1,657.2000	(3,355,457)	0	0	(1,567,105)	..	(1,567,105)	676,990	0	0	0	322,002	0	003.....
672977 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...13,287	0	2,071.5000	4,485,582	0	0	6,668,754	..	6,668,754	819,840	0	0	0	0	0	003.....
672978 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...13,287	0	2,861.9800	(1,239,410)	0	0	(1,925,008)	..	(1,925,008)	(238,774)	0	0	0	0	0	003.....
672979 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...2,712	...6,407,801	2,071.5000	915,564	0	0	1,361,178	..	1,361,178	167,340	0	0	0	65,725	0	003.....
672980 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...2,712	0	2,556.6500	(438,822)	0	0	(683,449)	..	(683,449)	(89,395)	0	0	0	0	0	003.....
672981 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...2,712	0	1,450.0500	(499,046)	0	0	(214,525)	..	(214,525)	107,967	0	0	0	0	0	003.....
672990 SCS COLLAR 2796 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...252	...595,384	1,864.3500	(84,454)	0	0	(42,271)	..	(42,271)	15,886	0	0	0	6,107	0	003.....
672991 SCS COLLAR 2796 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...252	0	2,175.0800	73,837	0	0	111,154	..	111,154	13,919	0	0	0	0	0	003.....
672992 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...114	...269,178	1,760.7800	(33,264)	0	0	(16,112)	..	(16,112)	6,478	0	0	0	2,761	0	003.....
672993 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...114	0	2,175.0800	33,382	0	0	50,253	..	50,253	6,293	0	0	0	0	0	003.....
672994 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	06/15/2016	06/14/2021	...114	0	3,902.0800	(1,055)	0	0	(1,692)	..	(1,692)	24	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

QE06.118

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
672995 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	132,308	1,553.6300	(12,130)	0	0	(5,444)	..	(5,444)	2,535	0	0	0	1,357	.....	003.....
672996 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	0	2,175.0800	16,408	0	0	24,701	..	24,701	3,093	0	0	0	0	.....	003.....
672997 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	0	2,912.3200	(4,739)	0	0	(7,352)	..	(7,352)	(903)	0	0	0	0	.....	003.....
672998 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	3,814,197	1,505.8200	(108,681)	0	0	(293,405)	..	(293,405)	15,566	0	0	0	28,322	.....	003.....
672999 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	0	1,149.3000	444,845	0	0	852,134	..	852,134	13,041	0	0	0	0	.....	003.....
673000 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	0	1,034.3700	(382,534)	0	0	(141,316)	..	(141,316)	65,081	0	0	0	0	.....	003.....
673001 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	547,469	1,034.3700	(54,907)	0	0	(20,284)	..	(20,284)	9,341	0	0	0	4,065	.....	003.....
673002 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	0	1,149.3000	63,851	0	0	122,311	..	122,311	1,872	0	0	0	0	.....	003.....
673003 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	0	1,441.8000	(21,043)	0	0	(53,234)	..	(53,234)	1,833	0	0	0	0	.....	003.....
673004 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	4,409,902	1,920.3700	(94,717)	0	0	(236,531)	..	(236,531)	(7,005)	0	0	0	45,232	.....	003.....
673005 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	0	1,149.3000	721,637	0	0	1,215,336	..	1,215,336	32,617	0	0	0	0	.....	003.....
673006 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	0	1,034.3700	(641,439)	0	0	(333,580)	..	(333,580)	55,498	0	0	0	0	.....	003.....
673009 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	16,225	22,486,039	919.4400	(2,504,483)	0	0	(1,233,661)	..	(1,233,661)	242,752	0	0	0	230,639	.....	003.....
673010 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	16,225	0	1,149.3000	3,679,616	0	0	6,196,986	..	6,196,986	166,312	0	0	0	0	.....	003.....
673011 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	16,225	0	1,602.3600	(1,249,167)	0	0	(2,616,613)	..	(2,616,613)	(56,026)	0	0	0	0	.....	003.....
673012 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,689	3,727,374	804.5100	(307,214)	0	0	(141,963)	..	(141,963)	33,585	0	0	0	38,232	.....	003.....
673013 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,689	0	1,441.9100	(315,003)	0	0	(609,411)	..	(609,411)	(13,961)	0	0	0	0	.....	003.....
673014 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,689	0	1,149.3000	609,948	0	0	1,027,237	..	1,027,237	27,569	0	0	0	0	.....	003.....
673028 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	30,026	70,942,050	2,071.5000	4,036,640	0	0	8,792,947	..	8,792,947	2,680,417	0	0	0	160,790	.....	003.....
673029 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	30,026	0	2,220.9000	(1,784,451)	0	0	(4,616,969)	..	(4,616,969)	(1,797,231)	0	0	0	0	.....	003.....
673030 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	30,026	0	1,864.3500	(2,873,539)	0	0	(42,278)	..	(42,278)	600,118	0	0	0	0	.....	003.....
673031 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,596	6,134,061	2,251.3300	(124,825)	0	0	(330,075)	..	(330,075)	(134,323)	0	0	0	13,903	.....	003.....
673032 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,596	0	2,071.5000	349,031	0	0	760,289	..	760,289	231,764	0	0	0	0	.....	003.....
673033 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,596	0	1,864.3500	(248,463)	0	0	(3,656)	..	(3,656)	51,890	0	0	0	0	.....	003.....
673034 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,292	3,053,343	2,200.3500	(87,485)	0	0	(222,552)	..	(222,552)	(83,907)	0	0	0	6,920	.....	003.....
673035 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,292	0	2,071.5000	173,737	0	0	378,448	..	378,448	115,365	0	0	0	0	.....	003.....
673036 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,292	0	1,864.3500	(123,677)	0	0	(1,820)	..	(1,820)	25,829	0	0	0	0	.....	003.....
673037 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	3,500	4,851,254	1,347.7200	(261,738)	0	0	(641,479)	..	(641,479)	8,090	0	0	0	36,023	.....	003.....
673038 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	3,500	0	919.4400	(358,450)	0	0	(110,669)	..	(110,669)	64,830	0	0	0	0	.....	003.....
673039 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	3,500	0	1,149.3000	561,210	0	0	1,083,824	..	1,083,824	16,586	0	0	0	0	.....	003.....
673046 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	127	176,059	1,149.3000	20,367	0	0	39,334	..	39,334	602	0	0	0	1,307	.....	003.....
673047 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	127	0	919.4400	(13,009)	0	0	(4,016)	..	(4,016)	2,353	0	0	0	0	.....	003.....
673048 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	127	0	1,306.9400	(11,249)	0	0	(26,270)	..	(26,270)	125	0	0	0	0	.....	003.....
673049 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	111	154,353	2,504.2800	(419)	0	0	(1,842)	..	(1,842)	(14)	0	0	0	1,583	.....	003.....
673050 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	111	0	1,206.7700	22,848	0	0	38,759	..	38,759	1,023	0	0	0	0	.....	003.....
673051 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	111	0	1,034.3700	(22,938)	0	0	(11,676)	..	(11,676)	1,943	0	0	0	0	.....	003.....
673060 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	203	1,105,860	4,807.4200	(30,417)	0	0	(131,045)	..	(131,045)	(78,073)	0	0	0	2,506	.....	003.....
673061 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	203	0	3,968.5600	(44,402)	0	0	(366)	..	(366)	8,409	0	0	0	0	.....	003.....
673062 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	203	0	4,409.5100	70,773	0	0	209,748	..	209,748	98,226	0	0	0	0	.....	003.....
673064 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,802	9,793,704	4,409.5100	626,781	0	0	1,857,601	..	1,857,601	869,924	0	0	0	22,197	.....	003.....
673065 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,802	0	3,968.5600	(393,229)	0	0	(3,238)	..	(3,238)	74,472	0	0	0	0	.....	003.....
673066 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,802	0	4,746.8800	(312,915)	0	0	(1,264,955)	..	(1,264,955)	(726,389)	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
673068 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	165	895,043	4,704.8100	(31,494)	0	0	(122,272)	..	(122,272)	(68,432)	0	0	0	2,029	.....	003.....
673069 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	165	0	3,968.5600	(35,937)	0	0	(296)	..	(296)	6,806	0	0	0	0	.....	003.....
673070 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	165	0	4,409.5100	57,281	0	0	169,761	..	169,761	79,500	0	0	0	0	.....	003.....
673071 SCS COLLAR 2817 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	6,699	188,422	22.6900	12,025	0	0	37,187	..	37,187	3,211	0	0	0	427	.....	003.....
673072 SCS COLLAR 2817 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	6,699	0	25.3700	(4,133)	0	0	(19,839)	..	(19,839)	(1,135)	0	0	0	0	.....	003.....
673073 SCS COLLAR 2817 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	6,699	0	20.4200	(8,575)	0	0	(152)	..	(152)	660	0	0	0	0	.....	003.....
673074 SCS COLLAR 2818 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	61,745	1,736,709	22.6900	110,833	0	0	342,754	..	342,754	29,599	0	0	0	3,936	.....	003.....
673075 SCS COLLAR 2818 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	61,745	0	24.9600	(45,815)	0	0	(206,497)	..	(206,497)	(14,271)	0	0	0	0	.....	003.....
673076 SCS COLLAR 2818 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	61,745	0	20.4200	(79,034)	0	0	(1,397)	..	(1,397)	6,084	0	0	0	0	.....	003.....
673077 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	38,042	52,723,474	1,261.3500	(1,446,746)	0	0	(5,074,447)	..	(5,074,447)	62,940	0	0	0	119,497	.....	003.....
673078 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	38,042	0	1,034.3700	(2,409,100)	0	0	(35,065)	..	(35,065)	339,219	0	0	0	0	.....	003.....
673079 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	38,042	0	1,149.3000	3,419,045	0	0	9,071,328	..	9,071,328	499,911	0	0	0	0	.....	003.....
673080 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	2,768	3,835,904	1,149.3000	248,753	0	0	659,986	..	659,986	36,371	0	0	0	8,694	.....	003.....
673081 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	2,768	0	1,280.6300	(87,827)	0	0	(322,405)	..	(322,405)	12,658	0	0	0	0	.....	003.....
673082 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	2,768	0	1,034.3700	(175,274)	0	0	(2,551)	..	(2,551)	24,680	0	0	0	0	.....	003.....
673083 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	3,351	4,643,842	1,034.3700	(212,192)	0	0	(3,089)	..	(3,089)	29,878	0	0	0	10,525	.....	003.....
673084 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	3,351	0	1,149.3000	301,147	0	0	798,996	..	798,996	44,032	0	0	0	0	.....	003.....
673085 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2017	3,351	0	1,248.6400	(142,795)	0	0	(485,202)	..	(485,202)	(926)	0	0	0	0	.....	003.....
673093 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	475	455,355	908.5700	(11,389)	0	0	(28,135)	..	(28,135)	(16,176)	0	0	0	1,032	.....	003.....
673094 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	475	0	808.1900	32,993	0	0	70,903	..	70,903	32,752	0	0	0	0	.....	003.....
673095 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	475	0	727.3700	(23,334)	0	0	(314)	..	(314)	6,669	0	0	0	0	.....	003.....
673097 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	8,363	8,014,962	727.3700	(410,713)	0	0	(5,529)	..	(5,529)	117,388	0	0	0	18,166	.....	003.....
673098 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	8,363	0	894.2600	(237,513)	0	0	(592,206)	..	(592,206)	(334,367)	0	0	0	0	.....	003.....
673099 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	8,363	0	808.1900	580,736	0	0	1,247,985	..	1,247,985	576,483	0	0	0	0	.....	003.....
673100 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	333	318,986	727.3700	(16,346)	0	0	(220)	..	(220)	4,672	0	0	0	723	.....	003.....
673101 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	333	0	808.1900	23,113	0	0	49,668	..	49,668	22,943	0	0	0	0	.....	003.....
673102 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/15/2016	06/14/2017	333	0	884.7300	(10,528)	0	0	(26,247)	..	(26,247)	(14,584)	0	0	0	0	.....	003.....
673111 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.	06/15/2016	06/14/2017	662	824,533	1,154.9700	(8,492)	0	0	(2,081)	..	(2,081)	30,289	0	0	0	1,869	.....	003.....
673112 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.	06/15/2016	06/14/2017	662	0	1,283.3000	0	0	0	9,032	..	9,032	1,158	0	0	0	0	.....	003.....
673113 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.	06/15/2016	06/14/2017	662	0	1,321.8000	0	0	0	(4,445)	..	(4,445)	992	0	0	0	0	.....	003.....
673114 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	10,710	19,203,246	1,430.7200	(953,460)	0	0	(18,816)	..	(18,816)	205,554	0	0	0	43,524	.....	003.....
673115 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	10,710	0	1,589.6900	1,293,971	0	0	2,123,408	..	2,123,408	816,474	0	0	0	0	.....	003.....
673116 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	10,710	0	1,736.7400	(510,612)	0	0	(751,657)	..	(751,657)	(362,036)	0	0	0	0	.....	003.....
673117 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	1,006	1,804,605	1,760.5800	(39,216)	0	0	(53,309)	..	(53,309)	(25,496)	0	0	0	4,090	.....	003.....
673118 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	1,006	0	1,430.7200	(89,600)	0	0	(1,768)	..	(1,768)	19,317	0	0	0	0	.....	003.....
673119 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	1,006	0	1,589.6900	121,600	0	0	199,545	..	199,545	76,727	0	0	0	0	.....	003.....
673120 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	254	455,663	1,589.6900	30,704	0	0	50,385	..	50,385	19,374	0	0	0	1,033	.....	003.....
673121 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	254	0	1,430.7200	(22,624)	0	0	(446)	..	(446)	4,877	0	0	0	0	.....	003.....
673122 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	254	0	1,720.8400	(13,728)	0	0	(20,975)	..	(20,975)	(10,007)	0	0	0	0	.....	003.....
673123 SCS COLLAR 2829 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	4,857	381,260	79.2600	25,774	0	0	7,246	..	7,246	(5,277)	0	0	0	864	.....	003.....
673124 SCS COLLAR 2829 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	4,857	0	89.9600	(8,559)	0	0	(80)	..	(80)	1,338	0	0	0	0	.....	003.....
673125 SCS COLLAR 2829 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	4,857	0	71.3300	(18,949)	0	0	(1,464)	..	(1,464)	9,367	0	0	0	0	.....	003.....
673127 SCS COLLAR 2830 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/15/2016	06/14/2017	52,523	4,122,557	71.3300	(204,894)	0	0	(15,828)	..	(15,828)	101,285	0	0	0	9,344		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 at Inception and at Year-end (b)
673128 SCS COLLAR 2830 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	..52,523	0	79.2600	255,841	0	0	78,354	..	78,354	(57,061)	0	0	0	0	0	003.....
673129 SCS COLLAR 2830 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	..52,523	0	87.6600	(92,546)	0	0	(2,180)	..	(2,180)	23,561	0	0	0	0	0	003.....
673130 SCS COLLAR 2831 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	154,484	71.3300	(7,678)	0	0	(593)	..	(593)	3,795	0	0	0	350	0	003.....
673131 SCS COLLAR 2831 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	0	79.2600	9,534	0	0	2,936	..	2,936	(2,138)	0	0	0	0	0	003.....
673132 SCS COLLAR 2831 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	0	86.1600	(4,035)	0	0	(158)	..	(158)	1,185	0	0	0	0	0	003.....
673165 SCS COLLAR 2832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..85,420	4,442,679	48.0100	0	0	0	402,210	..	402,210	(480,662)	0	0	0	10,069	0	003.....
673166 SCS COLLAR 2832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..85,420	0	55.0900	0	0	0	(96,021)	..	(96,021)	358,652	0	0	0	0	0	003.....
673167 SCS COLLAR 2832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..85,420	0	43.2100	(40,969)	0	0	(37,451)	..	(37,451)	33,927	0	0	0	0	0	003.....
673168 SCS COLLAR 2833 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..3,666	190,664	43.2100	(2,460)	0	0	(1,607)	..	(1,607)	1,456	0	0	0	432	0	003.....
673169 SCS COLLAR 2833 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..3,666	0	48.0100	0	0	0	17,261	..	17,261	(20,628)	0	0	0	0	0	003.....
673170 SCS COLLAR 2833 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	06/15/2016	06/14/2017	..3,666	0	54.6400	0	0	0	(4,617)	..	(4,617)	15,907	0	0	0	0	0	003.....
673171 SCS COLLAR 2834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	06/16/2016	06/16/2021	..5,355	12,651,642	2,077.9900	(93,689)	0	0	1,487,124	..	1,487,124	550,868	0	0	0	129,852	0	003.....
673280 SCS COLLAR 2835 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..9,463	661,471	76.6600	(22,882)	0	0	(2,241)	..	(2,241)	30,040	0	0	0	1,499	0	003.....
673281 SCS COLLAR 2835 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..9,463	0	66.6800	58,198	0	0	39,157	..	39,157	(55,941)	0	0	0	0	0	003.....
673282 SCS COLLAR 2835 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..9,463	0	60.0100	(41,940)	0	0	(2,010)	..	(2,010)	4,761	0	0	0	0	0	003.....
673283 SCS COLLAR 2836 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..12,615	354,833	25.1400	(9,121)	0	0	(40,057)	..	(40,057)	(2,582)	0	0	0	804	0	003.....
673284 SCS COLLAR 2836 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..12,615	0	20.4800	(15,895)	0	0	(289)	..	(289)	1,267	0	0	0	0	0	003.....
673285 SCS COLLAR 2836 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	..12,615	0	22.7500	21,989	0	0	69,282	..	69,282	5,989	0	0	0	0	0	003.....
673291 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	204	1,109,551	4,780.3800	(36,393)	0	0	(136,753)	..	(136,753)	(80,148)	0	0	0	2,515	0	003.....
673292 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	204	0	4,424.2300	72,124	0	0	207,490	..	207,490	98,018	0	0	0	0	0	003.....
673293 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	204	0	3,981.8100	(45,204)	0	0	(378)	..	(378)	8,657	0	0	0	0	0	003.....
673294 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	28	151,133	4,843.6500	(4,291)	0	0	(16,952)	..	(16,952)	(10,322)	0	0	0	343	0	003.....
673295 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	28	0	4,424.2300	9,828	0	0	28,262	..	28,262	13,351	0	0	0	0	0	003.....
673296 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	28	0	3,981.8100	(6,155)	0	0	(52)	..	(52)	1,179	0	0	0	0	0	003.....
673303 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	106	576,279	4,424.2300	37,447	0	0	107,771	..	107,771	50,911	0	0	0	1,306	0	003.....
673304 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	106	0	3,981.8100	(23,485)	0	0	(197)	..	(197)	4,496	0	0	0	0	0	003.....
673305 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	06/16/2016	06/14/2017	106	0	4,737.4700	(20,749)	0	0	(75,393)	..	(75,393)	(43,046)	0	0	0	0	0	003.....
673306 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	209,212	2,077.9900	0	0	0	25,380	..	25,380	7,819	0	0	0	474	0	003.....
673307 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	0	1,870.1900	(924)	0	0	(129)	..	(129)	1,809	0	0	0	0	0	003.....
673308 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	0	2,256.9000	0	0	0	(10,835)	..	(10,835)	(4,442)	0	0	0	0	0	003.....
673309 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	302,969	975.9600	(2,113)	0	0	(19,573)	..	(19,573)	3,541	0	0	0	3,110	0	003.....
673310 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	0	1,948.3600	0	0	0	(15,141)	..	(15,141)	(468)	0	0	0	0	0	003.....
673311 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	0	1,205.6000	0	0	0	76,271	..	76,271	2,021	0	0	0	0	0	003.....
673312 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	..1,590	2,204,069	1,148.1900	0	0	0	380,929	..	380,929	21,086	0	0	0	4,996	0	003.....
673313 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	..1,590	0	1,033.3700	(19,155)	0	0	(1,458)	..	(1,458)	14,076	0	0	0	0	0	003.....
673314 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	..1,590	0	1,263.4700	0	0	0	(209,137)	..	(209,137)	3,142	0	0	0	0	0	003.....
673315 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	..2,644	3,664,597	1,148.1900	0	0	0	1,012,205	..	1,012,205	27,240	0	0	0	37,612	0	003.....
673316 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	..2,644	0	1,978.1000	0	0	0	(169,319)	..	(169,319)	(5,399)	0	0	0	0	0	003.....
673317 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	..2,644	0	1,033.3700	(25,563)	0	0	(276,836)	..	(276,836)	45,977	0	0	0	0	0	003.....
673320 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	207,612	1,148.1900	0	0	0	57,345	..	57,345	1,543	0	0	0	2,131	0	003.....
673321 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	0	918.5500	(4,888)	0	0	(11,379)	..	(11,379)	2,234	0	0	0	0	0	003.....
673322 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	0	1,500.6800	0	0	0	(30,133)	..	(30,133)	(672)	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

QE06.121

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
673323 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	144	199,162	1,282.5300	0	0	0	(16,504)	..	(16,504)	699	0	0	0	451	.....	003.....
673324 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	144	0	1,148.1900	0	0	0	34,421	..	34,421	1,905	0	0	0	0	.....	003.....
673325 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	144	0	1,033.3700	(828)	0	0	(132)	..	(132)	1,272	0	0	0	0	.....	003.....
673326 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	1,563,127	803.7300	(10,904)	0	0	(59,491)	..	(59,491)	14,040	0	0	0	16,043	.....	003.....
673327 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	0	1,148.1900	0	0	0	431,754	..	431,754	11,619	0	0	0	0	.....	003.....
673328 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	0	1,436.3900	0	0	0	(258,676)	..	(258,676)	(6,020)	0	0	0	0	.....	003.....
673329 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	674	934,254	1,033.3700	(11,200)	0	0	(618)	..	(618)	5,967	0	0	0	2,117	.....	003.....
673330 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	674	0	1,250.6100	0	0	0	(96,412)	..	(96,412)	14	0	0	0	0	.....	003.....
673331 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/14/2017	674	0	1,148.1900	0	0	0	161,467	..	161,467	8,938	0	0	0	0	.....	003.....
673332 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	439,366	1,148.1900	0	0	0	98,567	..	98,567	1,499	0	0	0	3,273	.....	003.....
673333 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	0	1,350.6200	0	0	0	(57,791)	..	(57,791)	758	0	0	0	0	.....	003.....
673334 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	0	918.5500	(6,239)	0	0	(10,066)	..	(10,066)	5,880	0	0	0	0	.....	003.....
673335 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	313,832	1,514.9200	0	0	0	(23,469)	..	(23,469)	1,297	0	0	0	2,338	.....	003.....
673336 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	0	1,148.1900	0	0	0	70,405	..	70,405	1,071	0	0	0	0	.....	003.....
673337 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	0	1,033.3700	(4,456)	0	0	(11,662)	..	(11,662)	5,354	0	0	0	0	.....	003.....
673342 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	11,236,406	918.5500	(78,382)	0	0	(615,845)	..	(615,845)	120,915	0	0	0	115,327	.....	003.....
673343 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	0	1,598.8500	0	0	0	(1,319,811)	..	(1,319,811)	(28,660)	0	0	0	0	.....	003.....
673344 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	0	1,148.1900	0	0	0	3,103,628	..	3,103,628	83,525	0	0	0	0	.....	003.....
673362 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	360,907	1,205.6000	0	0	0	90,856	..	90,856	2,408	0	0	0	3,704	.....	003.....
673363 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	0	861.1400	(2,518)	0	0	(16,605)	..	(16,605)	3,556	0	0	0	0	.....	003.....
673364 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	0	1,616.1900	0	0	0	(40,771)	..	(40,771)	(887)	0	0	0	0	.....	003.....
673365 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2016	06/14/2017	810	776,492	1,598.8500	43,416	0	0	127,457	..	127,457	57,535	0	0	0	1,760	.....	003.....
673366 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2016	06/14/2017	810	0	891.7500	(12,630)	0	0	(59,071)	..	(59,071)	(33,221)	0	0	0	0	.....	003.....
673367 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	06/16/2016	06/14/2017	810	0	719.8000	(37,584)	0	0	(478)	..	(478)	10,583	0	0	0	0	.....	003.....
673368 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	06/16/2016	06/16/2021	4,387	10,366,228	1,870.1900	(1,499,929)	0	0	(743,905)	..	(743,905)	277,906	0	0	0	106,395	.....	003.....
673369 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	06/16/2016	06/16/2021	4,387	0	3,727.9100	(50,144)	0	0	(96,129)	..	(96,129)	(3,206)	0	0	0	0	.....	003.....
673370 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	06/16/2016	06/16/2021	4,387	0	2,077.9900	1,473,306	0	0	2,185,885	..	2,185,885	268,790	0	0	0	0	.....	003.....
673371 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/16/2021	152	211,234	2,508.8700	(1,123)	0	0	(2,504)	..	(2,504)	(20)	0	0	0	2,168	.....	003.....
673372 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/16/2021	152	0	1,033.3700	(31,850)	0	0	(15,957)	..	(15,957)	2,650	0	0	0	0	.....	003.....
673373 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/16/2021	152	0	1,205.6000	31,500	0	0	53,177	..	53,177	1,409	0	0	0	0	.....	003.....
673374 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	1,214	2,867,569	2,077.9900	166,957	0	0	347,873	..	347,873	107,166	0	0	0	6,499	.....	003.....
673375 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	1,214	0	1,870.1900	(119,038)	0	0	(1,765)	..	(1,765)	24,794	0	0	0	0	.....	003.....
673376 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	1,214	0	2,226.6700	(74,374)	0	0	(180,415)	..	(180,415)	(70,845)	0	0	0	0	.....	003.....
673377 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	466	1,100,638	1,870.1900	(45,690)	0	0	(677)	..	(677)	9,517	0	0	0	2,495	.....	003.....
673378 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	466	0	2,077.9900	64,082	0	0	133,522	..	133,522	41,133	0	0	0	0	.....	003.....
673379 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56..	06/16/2016	06/14/2017	466	0	2,206.8500	(32,399)	0	0	(77,489)	..	(77,489)	(29,516)	0	0	0	0	.....	003.....
673385 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	274	646,965	1,870.1900	(62,129)	0	0	(23,099)	..	(23,099)	16,307	0	0	0	4,819	.....	003.....
673386 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	274	0	2,077.9900	67,261	0	0	108,290	..	108,290	17,373	0	0	0	0	.....	003.....
673387 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	274	0	2,608.2900	(14,885)	0	0	(28,145)	..	(28,145)	(4,853)	0	0	0	0	.....	003.....
673388 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	412	973,292	1,662.3900	(65,167)	0	0	(21,025)	..	(21,025)	18,133	0	0	0	7,250	.....	003.....
673389 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	412	0	2,352.9100	(50,693)	0	0	(90,389)	..	(90,389)	(16,255)	0	0	0	0	.....	003.....
673390 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/19/2019	412	0	2,077.9900	101,188	0	0	162,911	..	162,911	26,136	0	0	0	0	.....	003.....
673391 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/16/2016	06/16/2021	8,215	19,408,963	2,834.5900	(827,045)	0	0	(1,257,366)	..	(1,257,366)	(157,010)	0	0	0	199,207	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
673392 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...8,215	0	2,077.9900	...2,786,334	0	0	4,092,691	..	4,092,691	503,263	0	0	0	0	0	003.....
673393 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...8,215	0	1,662.3900	...(2,103,021)	0	0	(979,547)	..	(979,547)	420,863	0	0	0	0	0	003.....
673394 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...883	...2,085,299	2,077.9900	...300,464	0	0	439,719	..	439,719	54,071	0	0	0	21,403	0	003.....
673395 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...883	0	1,454.5900	...(163,685)	0	0	(70,605)	..	(70,605)	35,345	0	0	0	0	0	003.....
673396 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...883	0	2,526.8400	...(152,222)	0	0	(233,937)	..	(233,937)	(30,585)	0	0	0	0	0	003.....
673397 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...361	...852,767	1,870.1900	...(121,508)	0	0	(61,197)	..	(61,197)	22,862	0	0	0	8,753	0	003.....
673398 SCS COLLAR 2865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...361	0	2,181.8900	...106,688	0	0	157,918	..	157,918	...19,796	0	0	0	0	0	003.....
673399 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...171	...403,642	2,181.8900	...51,315	0	0	74,748	..	74,748	...9,370	0	0	0	4,143	0	003.....
673400 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...171	0	1,766.2900	(50,648)	0	0	(24,422)	..	(24,422)	...9,767	0	0	0	0	0	003.....
673401 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...171	0	3,569.5700	...(3,656)	0	0	(5,371)	..	(5,371)	(392)	0	0	0	0	0	003.....
673402 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...111	...261,515	2,181.8900	...33,361	0	0	48,428	..	48,428	...6,071	0	0	0	2,684	0	003.....
673403 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...111	0	1,558.4900	(24,244)	0	0	(10,881)	..	(10,881)	...5,038	0	0	0	0	0	003.....
673404 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	...111	0	2,838.9500	(11,054)	0	0	(16,800)	..	(16,800)	(2,096)	0	0	0	0	0	003.....
673405 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...677	...1,213,734	1,568.8300	...77,157	0	0	147,490	..	147,490	...54,414	0	0	0	2,751	0	003.....
673406 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...677	0	1,411.9500	(61,595)	0	0	(999)	..	(999)	...11,826	0	0	0	0	0	003.....
673407 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...677	0	1,729.0100	(26,705)	0	0	(51,521)	..	(51,521)	(24,724)	0	0	0	0	0	003.....
673408 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...134	...241,146	1,568.8300	...15,330	0	0	29,303	..	29,303	...10,811	0	0	0	547	0	003.....
673409 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...134	0	1,709.0800	...(6,145)	0	0	(12,379)	..	(12,379)	(5,842)	0	0	0	0	0	003.....
673410 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/14/2017	...134	0	1,411.9500	(12,238)	0	0	(198)	..	(198)	...2,350	0	0	0	0	0	003.....
673411 SCS COLLAR 2870 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/19/2019	...101	...180,574	2,220.9900	(2,204)	0	0	(3,298)	..	(3,298)	(1,259)	0	0	0	1,345	0	003.....
673412 SCS COLLAR 2870 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/19/2019	...101	0	1,568.8300	...19,967	0	0	30,645	..	30,645	...7,149	0	0	0	0	0	003.....
673422 SCS COLLAR 2873 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/19/2019	...101	0	1,411.9500	(20,472)	0	0	(7,108)	..	(7,108)	...3,924	0	0	0	0	0	003.....
673416 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/16/2021	...1,029	...1,844,599	1,568.8300	...259,729	0	0	384,573	..	384,573	...69,604	0	0	0	18,932	0	003.....
673417 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/16/2021	...1,029	0	3,176.8800	(5,833)	0	0	(7,857)	..	(7,857)	(2,064)	0	0	0	0	0	003.....
673418 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	06/16/2016	06/16/2021	...1,029	0	1,411.9500	(267,486)	0	0	(128,136)	..	(128,136)	...42,105	0	0	0	0	0	003.....
673420 SCS COLLAR 2873 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/16/2016	06/14/2017	...4,870	...382,253	71.7000	(18,881)	0	0	(1,611)	..	(1,611)	...9,746	0	0	0	...866	0	003.....
673421 SCS COLLAR 2873 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/16/2016	06/14/2017	...4,870	0	87.3600	(7,588)	0	0	(230)	..	(230)	...2,322	0	0	0	0	0	003.....
673422 SCS COLLAR 2873 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	06/16/2016	06/14/2017	...4,870	0	79.6700	...22,398	0	0	6,334	..	6,334	(5,398)	0	0	0	0	0	003.....
678933 SCS COLLAR 2875 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	07/07/2016	06/30/2021	...10,377	...24,516,922	2,097.9000	(302,154)	0	0	2,628,231	..	2,628,231	...1,055,311	0	0	0	...252,776	0	003.....
679512 SCS COLLAR 2876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...5,907	...8,187,101	1,892.1500	(182,885)	0	0	(481,412)	..	(481,412)	(15,312)	0	0	0	...84,411	0	003.....
679513 SCS COLLAR 2876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...5,907	0	1,149.7600	...1,299,615	0	0	2,263,674	..	2,263,674	...62,074	0	0	0	0	0	003.....
679514 SCS COLLAR 2876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...5,907	0	1,034.7800	(1,211,005)	0	0	(626,544)	..	(626,544)	...101,463	0	0	0	0	0	003.....
679515 SCS COLLAR 2877 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...14,488	...20,079,612	1,563.6700	(1,129,493)	0	0	(2,573,260)	..	(2,573,260)	(61,774)	0	0	0	...207,026	0	003.....
679516 SCS COLLAR 2877 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...14,488	0	1,149.7600	...3,187,424	0	0	5,551,868	..	5,551,868	...152,242	0	0	0	0	0	003.....
679517 SCS COLLAR 2877 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	...14,488	0	919.8000	(2,289,150)	0	0	(1,116,990)	..	(1,116,990)	...213,588	0	0	0	0	0	003.....
679518 SCS COLLAR 2878 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	...1,152	...1,597,159	1,149.7600	...102,692	0	0	275,724	..	275,724	...13,551	0	0	0	...4,096	0	003.....
679519 SCS COLLAR 2878 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	...1,152	0	1,230.0100	(56,031)	0	0	(189,664)	..	(189,664)	(2,535)	0	0	0	0	0	003.....
679520 SCS COLLAR 2878 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	...1,152	0	1,034.7800	(66,425)	0	0	(1,780)	..	(1,780)	...12,053	0	0	0	0	0	003.....
679522 SCS COLLAR 2881 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	...298	...413,453	1,542.2800	(25,525)	0	0	(55,459)	..	(55,459)	(1,316)	0	0	0	...4,263	0	003.....
679528 SCS COLLAR 2881 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	...298	0	1,207.2400	...57,305	0	0	104,225	..	104,225	...2,824	0	0	0	0	0	003.....
679529 SCS COLLAR 2881 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	...298	0	862.3200	(36,539)	0	0	(19,330)	..	(19,330)	...4,028	0	0	0	0	0	003.....
679530 SCS COLLAR 2882 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	...327	...453,232	1,777.1800	(13,886)	0	0	(35,460)	..	(35,460)	(974)	0	0	0	...4,673	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
679531 SCS COLLAR 2882 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	327	0	1,207.2400	62,818	0	0	114,253	..	114,253	3,096	0	0	0	0	0	003.....
679532 SCS COLLAR 2882 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	327	0	977.2900	(54,152)	0	0	(29,690)	..	(29,690)	5,235	0	0	0	0	0	003.....
679533 SCS COLLAR 2883 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	600.290	2,069.5600	(6,623)	0	0	(22,175)	..	(22,175)	(813)	0	0	0	6.189	0	003.....
679534 SCS COLLAR 2883 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	0	1,034.7800	(83,491)	0	0	(45,939)	..	(45,939)	7,439	0	0	0	0	0	003.....
679535 SCS COLLAR 2883 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	0	1,207.2400	83,201	0	0	151,324	..	151,324	4,101	0	0	0	0	0	003.....
679536 SCS COLLAR 2884 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	1,905.743	1,149.7600	297,429	0	0	526,924	..	526,924	14,449	0	0	0	19,649	0	003.....
679537 SCS COLLAR 2884 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	0	804.8300	(148,027)	0	0	(73,803)	..	(73,803)	16,927	0	0	0	0	0	003.....
679538 SCS COLLAR 2884 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	0	1,397.4100	(171,348)	0	0	(342,678)	..	(342,678)	(8,552)	0	0	0	0	0	003.....
679539 SCS COLLAR 2885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	3,032	4,202.037	1,244.2700	(126,887)	0	0	(460,349)	..	(460,349)	(937)	0	0	0	10,775	0	003.....
679540 SCS COLLAR 2885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	3,032	0	1,034.7800	(181,401)	0	0	(4,682)	..	(4,682)	31,711	0	0	0	0	0	003.....
679541 SCS COLLAR 2885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83	07/07/2016	07/05/2017	3,032	0	1,149.7600	270,177	0	0	725,415	..	725,415	35,653	0	0	0	0	0	003.....
679542 SCS COLLAR 2886 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	2,713	6,410.506	2,097.9000	342,603	0	0	734,281	..	734,281	225,136	0	0	0	16,438	0	003.....
679543 SCS COLLAR 2886 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	2,713	0	1,888.1100	(243,332)	0	0	(7,561)	..	(7,561)	67,644	0	0	0	0	0	003.....
679544 SCS COLLAR 2886 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	2,713	0	2,230.2800	(161,538)	0	0	(409,673)	..	(409,673)	(154,112)	0	0	0	0	0	003.....
679545 SCS COLLAR 2887 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	1,622.898	1,678.3200	(108,320)	0	0	(37,302)	..	(37,302)	31,199	0	0	0	12,185	0	003.....
679546 SCS COLLAR 2887 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	0	2,097.9000	161,637	0	0	263,209	..	263,209	42,305	0	0	0	0	0	003.....
679547 SCS COLLAR 2887 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	0	2,358.6700	(81,618)	0	0	(150,043)	..	(150,043)	(26,753)	0	0	0	0	0	003.....
679548 SCS COLLAR 2888 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	647	1,528.295	1,888.1100	(224,461)	0	0	(113,882)	..	(113,882)	41,506	0	0	0	15,757	0	003.....
679549 SCS COLLAR 2888 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	647	0	2,202.8000	185,515	0	0	276,712	..	276,712	34,768	0	0	0	0	0	003.....
679550 SCS COLLAR 2889 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	409	966.305	1,888.1100	(36,679)	0	0	(1,140)	..	(1,140)	10,197	0	0	0	2,478	0	003.....
679551 SCS COLLAR 2889 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	409	0	2,261.5400	(19,657)	0	0	(50,983)	..	(50,983)	(20,002)	0	0	0	0	0	003.....
679552 SCS COLLAR 2889 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	409	0	2,097.9000	51,643	0	0	110,684	..	110,684	33,937	0	0	0	0	0	003.....
679553 SCS COLLAR 2890 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	160	378.413	2,097.9000	53,125	0	0	78,165	..	78,165	9,616	0	0	0	3,902	0	003.....
679554 SCS COLLAR 2890 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	160	0	1,888.1100	(55,578)	0	0	(28,198)	..	(28,198)	10,277	0	0	0	0	0	003.....
679555 SCS COLLAR 2891 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	1,298	3,067.853	1,888.1100	(116,451)	0	0	(3,619)	..	(3,619)	32,372	0	0	0	7,867	0	003.....
679556 SCS COLLAR 2891 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	1,298	0	2,211.1900	(88,149)	0	0	(217,548)	..	(217,548)	(79,594)	0	0	0	0	0	003.....
679557 SCS COLLAR 2891 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	1,298	0	2,097.9000	163,958	0	0	351,402	..	351,402	107,743	0	0	0	0	0	003.....
679558 SCS COLLAR 2892 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	237.635	2,097.9000	23,668	0	0	38,541	..	38,541	6,195	0	0	0	1,784	0	003.....
679559 SCS COLLAR 2892 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	0	1,678.3200	(15,861)	0	0	(5,462)	..	(5,462)	4,568	0	0	0	0	0	003.....
679560 SCS COLLAR 2892 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	0	2,290.9000	(14,473)	0	0	(25,898)	..	(25,898)	(4,531)	0	0	0	0	0	003.....
679561 SCS COLLAR 2893 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	315	1,711.478	4,013.6300	(63,180)	0	0	(994)	..	(994)	16,433	0	0	0	4,389	0	003.....
679562 SCS COLLAR 2893 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	315	0	4,459.5800	102,492	0	0	310,577	..	310,577	146,120	0	0	0	0	0	003.....
679563 SCS COLLAR 2893 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	315	0	4,758.3800	(54,672)	0	0	(220,246)	..	(220,246)	(123,158)	0	0	0	0	0	003.....
679564 SCS COLLAR 2894 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	11,522	805.372	66.8300	62,367	0	0	48,451	..	48,451	(64,821)	0	0	0	2,065	0	003.....
679565 SCS COLLAR 2894 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	11,522	0	60.1500	(47,354)	0	0	(4,293)	..	(4,293)	6,059	0	0	0	0	0	003.....
679566 SCS COLLAR 2894 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	11,522	0	75.8500	(23,435)	0	0	(5,053)	..	(5,053)	39,950	0	0	0	0	0	003.....
679567 SCS COLLAR 2895 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	3,741	261.484	74.8500	(8,604)	0	0	(2,217)	..	(2,217)	14,370	0	0	0	671	0	003.....
679568 SCS COLLAR 2895 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	3,741	0	66.8300	20,249	0	0	15,731	..	15,731	(21,046)	0	0	0	0	0	003.....
679569 SCS COLLAR 2895 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	3,741	0	60.1500	(15,375)	0	0	(1,394)	..	(1,394)	1,967	0	0	0	0	0	003.....
679570 SCS COLLAR 2896 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	38,995	1,096.815	20.2400	(45,858)	0	0	(1,076)	..	(1,076)	4,829	0	0	0	2,813	0	003.....
679571 SCS COLLAR 2896 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	38,995	0	22.4900	59,741	0	0	219,498	..	219,498	17,982	0	0	0	0	0	003.....
679572 SCS COLLAR 2896 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	38,995	0	24.6300	(23,436)	0	0	(139,545)	..	(139,545)	(9,526)	0	0	0	0	0	003.....
679573 SCS COLLAR 2897 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	11,205	315.162	24.3500	(7,743)	0	0	(43,020)	..	(43,020)	(3,123)	0	0	0	808	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.124

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
679574 SCS COLLAR 2897 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	..11,205	0	20.2400	(13,177)	0	0	(309)	..	(309)	1,388	0	0	0	0	0	003.....
679575 SCS COLLAR 2897 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	..11,205	0	22.4900	17,166	0	0	63,071	..	63,071	5,167	0	0	0	0	0	003.....
679579 SCS COLLAR 2898 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	855	1,532,410	1,704.9600	(45,922)	0	0	(85,989)	..	(85,989)	(38,638)	0	0	0	3,929	0	003.....
679580 SCS COLLAR 2898 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	855	0	1,424.7500	(66,297)	0	0	(2,588)	..	(2,588)	17,854	0	0	0	0	0	003.....
679581 SCS COLLAR 2898 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	855	0	1,583.0600	97,416	0	0	177,379	..	177,379	65,179	0	0	0	0	0	003.....
679582 SCS COLLAR 2898 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	272	488,152	2,057.9800	(6,741)	0	0	(17,779)	..	(17,779)	(5,942)	0	0	0	3,665	0	003.....
679583 SCS COLLAR 2899 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	272	0	1,583.0600	47,841	0	0	80,640	..	80,640	18,984	0	0	0	0	0	003.....
679584 SCS COLLAR 2899 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	272	0	1,424.7500	(49,565)	0	0	(20,294)	..	(20,294)	10,913	0	0	0	0	0	003.....
679588 SCS COLLAR 2900 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	06/30/2021	1,984	3,556,368	1,583.0600	439,603	0	0	727,097	..	727,097	133,117	0	0	0	36,667	0	003.....
679589 SCS COLLAR 2900 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	06/30/2021	1,984	0	1,424.7500	(518,090)	0	0	(255,925)	..	(255,925)	83,202	0	0	0	0	0	003.....
679590 SCS COLLAR 2901 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	700	670,982	826.9900	52,111	0	0	91,355	..	91,355	43,058	0	0	0	1,721	0	003.....
679591 SCS COLLAR 2901 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	700	0	908.8600	(23,706)	0	0	(42,625)	..	(42,625)	(23,681)	0	0	0	0	0	003.....
679592 SCS COLLAR 2901 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	700	0	744.2900	(34,740)	0	0	(1,116)	..	(1,116)	13,173	0	0	0	0	0	003.....
679593 SCS COLLAR 2902 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	353	338,388	826.9900	26,280	0	0	46,072	..	46,072	21,715	0	0	0	868	0	003.....
679594 SCS COLLAR 2902 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	353	0	744.2900	(17,520)	0	0	(563)	..	(563)	6,644	0	0	0	0	0	003.....
679595 SCS COLLAR 2902 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/05/2017	353	0	898.9400	(13,117)	0	0	(24,176)	..	(24,176)	(13,261)	0	0	0	0	0	003.....
679596 SCS COLLAR 2903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	208	288,091	1,034.7800	(28,680)	0	0	(10,952)	..	(10,952)	4,949	0	0	0	2,163	0	003.....
679597 SCS COLLAR 2903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	208	0	1,149.7600	32,505	0	0	64,652	..	64,652	940	0	0	0	0	0	003.....
679598 SCS COLLAR 2903 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	208	0	1,575.1700	(4,594)	0	0	(17,261)	..	(17,261)	1,286	0	0	0	0	0	003.....
679599 SCS COLLAR 2904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	237	329,076	1,149.7600	37,129	0	0	73,849	..	73,849	1,074	0	0	0	2,471	0	003.....
679600 SCS COLLAR 2904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	237	0	1,368.2100	(14,802)	0	0	(41,365)	..	(41,365)	711	0	0	0	0	0	003.....
679601 SCS COLLAR 2904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	237	0	919.8000	(23,205)	0	0	(7,746)	..	(7,746)	4,453	0	0	0	0	0	003.....
679602 SCS COLLAR 2905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	136	188,043	1,149.7600	21,216	0	0	42,200	..	42,200	613	0	0	0	1,412	0	003.....
679603 SCS COLLAR 2905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	136	0	1,278.5300	(12,884)	0	0	(30,659)	..	(30,659)	32	0	0	0	0	0	003.....
679604 SCS COLLAR 2905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/07/2016	07/02/2019	136	0	919.8000	(13,260)	0	0	(4,426)	..	(4,426)	2,545	0	0	0	0	0	003.....
679605 SCS COLLAR 2906 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	28	149,937	4,459.5800	8,979	0	0	27,207	..	27,207	12,800	0	0	0	384	0	003.....
679606 SCS COLLAR 2906 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	28	0	4,013.6300	(5,535)	0	0	(87)	..	(87)	1,440	0	0	0	0	0	003.....
679607 SCS COLLAR 2906 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	28	0	4,825.2700	(4,117)	0	0	(17,564)	..	(17,564)	(10,207)	0	0	0	0	0	003.....
679608 SCS COLLAR 2907 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	161	876,462	4,013.6300	(32,355)	0	0	(509)	..	(509)	8,416	0	0	0	2,247	0	003.....
679609 SCS COLLAR 2907 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	161	0	4,459.5800	52,487	0	0	159,052	..	159,052	74,830	0	0	0	0	0	003.....
679610 SCS COLLAR 2907 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/07/2016	07/05/2017	161	0	4,722.7000	(30,859)	0	0	(118,234)	..	(118,234)	(64,759)	0	0	0	0	0	003.....
679611 SCS COLLAR 2908 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	1,699,483	2,097.9000	167,197	0	0	275,630	..	275,630	44,301	0	0	0	12,760	0	003.....
679612 SCS COLLAR 2908 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	0	1,888.1100	(158,717)	0	0	(64,316)	..	(64,316)	43,923	0	0	0	0	0	003.....
679613 SCS COLLAR 2908 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	0	2,617.5500	(38,117)	0	0	(73,109)	..	(73,109)	(12,380)	0	0	0	0	0	003.....
679614 SCS COLLAR 2909 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	18,328,283	2,097.9000	2,524,910	0	0	3,785,890	..	3,785,890	465,733	0	0	0	188,969	0	003.....
679615 SCS COLLAR 2909 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	0	3,642.5800	(122,216)	0	0	(212,531)	..	(212,531)	(12,517)	0	0	0	0	0	003.....
679616 SCS COLLAR 2909 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	0	1,888.1100	(2,628,578)	0	0	(1,365,749)	..	(1,365,749)	497,772	0	0	0	0	0	003.....
679617 SCS COLLAR 2910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	33,469,332	1,678.3200	(3,601,815)	0	0	(1,757,226)	..	(1,757,226)	737,421	0	0	0	345,077	0	003.....
679618 SCS COLLAR 2910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	0	2,804.2600	(1,421,418)	0	0	(2,328,943)	..	(2,328,943)	(294,021)	0	0	0	0	0	003.....
679619 SCS COLLAR 2910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	0	2,097.9000	4,610,745	0	0	6,913,424	..	6,913,424	850,476	0	0	0	0	0	003.....
679620 SCS COLLAR 2911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	2,167	5,120,974	2,097.9000	705,467	0	0	1,057,788	..	1,057,788	130,127	0	0	0	52,799	0	003.....
679621 SCS COLLAR 2911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	2,167	0	1,468.5300	(399,681)	0	0	(180,787)	..	(180,787)	88,381	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

QE06.125

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
679622 SCS COLLAR 2911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...2,167	0	2,514.9600	(368,899)	0	0	(590,594)	..	(590,594)	(77,025)	0	0	0	0	0	003.....
679623 SCS COLLAR 2912 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...365	..862.693	3,663.9800	(5,462)	0	0	(9,531)	..	(9,531)	(510)	0	0	0	..8.895	0	003.....
679624 SCS COLLAR 2912 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...365	0	1,783.2200	(107,569)	0	0	(54,241)	..	(54,241)	21,205	0	0	0	0	0	003.....
679625 SCS COLLAR 2912 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...365	0	2,202.8000	102.399	0	0	156,198	..	156,198	19,626	0	0	0	0	0	003.....
679626 SCS COLLAR 2913 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...616	..1,456.218	2,202.8000	172.848	0	0	263,662	..	263,662	33,128	0	0	0	15,014	0	003.....
679627 SCS COLLAR 2913 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...616	0	1,573.4300	(134,110)	0	0	(63,100)	..	(63,100)	28,534	0	0	0	0	0	003.....
679628 SCS COLLAR 2913 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...616	0	2,848.7400	(56,685)	0	0	(93,135)	..	(93,135)	(11,650)	0	0	0	0	0	003.....
679629 SCS COLLAR 2914 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...286	675.738	2,468.8100	(24,990)	0	0	(46,313)	..	(46,313)	(8,316)	0	0	0	5,073	0	003.....
679630 SCS COLLAR 2914 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...286	0	2,097.9000	66,480	0	0	109,594	..	109,594	17,615	0	0	0	0	0	003.....
679631 SCS COLLAR 2914 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...286	0	1,678.3200	(43,422)	0	0	(15,532)	..	(15,532)	12,990	0	0	0	0	0	003.....
679638 SCS COLLAR 2917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...64	152.041	2,097.9000	14,958	0	0	24,659	..	24,659	3,963	0	0	0	1,142	0	003.....
679639 SCS COLLAR 2917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...64	0	2,504.0500	(5,023)	0	0	(9,395)	..	(9,395)	(1,689)	0	0	0	0	0	003.....
679640 SCS COLLAR 2917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/02/2019	...64	0	1,888.1100	(14,199)	0	0	(5,754)	..	(5,754)	3,929	0	0	0	0	0	003.....
679641 SCS COLLAR 2918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...163	384.044	1,888.1100	(55,078)	0	0	(28,617)	..	(28,617)	10,430	0	0	0	3,960	0	003.....
679642 SCS COLLAR 2918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...163	0	3,075.9400	(9,357)	0	0	(15,610)	..	(15,610)	(1,838)	0	0	0	0	0	003.....
679643 SCS COLLAR 2918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...163	0	2,097.9000	52,906	0	0	79,328	..	79,328	9,759	0	0	0	0	0	003.....
679644 SCS COLLAR 2919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...72	168.934	2,617.7600	(10,164)	0	0	(16,436)	..	(16,436)	(2,145)	0	0	0	1,742	0	003.....
679645 SCS COLLAR 2919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...72	0	1,678.3200	(18,180)	0	0	(8,869)	..	(8,869)	3,722	0	0	0	0	0	003.....
679646 SCS COLLAR 2919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	06/30/2021	...72	0	2,097.9000	23,272	0	0	34,895	..	34,895	4,293	0	0	0	0	0	003.....
679647 SCS COLLAR 2920 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...2,312	274.518	134.8000	(17,081)	0	0	(537)	..	(537)	677	0	0	0	704	0	003.....
679648 SCS COLLAR 2920 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...2,312	0	129.7400	22,529	0	0	1,163	..	1,163	(638)	0	0	0	0	0	003.....
679649 SCS COLLAR 2920 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...2,312	0	116.7700	(8,729)	0	0	(4,545)	..	(4,545)	16,254	0	0	0	0	0	003.....
679650 SCS COLLAR 2921 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...840	99.742	129.7400	8.186	0	0	422	..	422	(232)	0	0	0	256	0	003.....
679651 SCS COLLAR 2921 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...840	0	133.3700	(6,640)	0	0	(239)	..	(239)	251	0	0	0	0	0	003.....
679652 SCS COLLAR 2921 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...840	0	116.7700	(3,172)	0	0	(1,651)	..	(1,651)	5,906	0	0	0	0	0	003.....
679653 SCS COLLAR 2922 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...11,689	917.440	88.7200	(16,037)	0	0	(459)	..	(459)	4,560	0	0	0	2,353	0	003.....
679654 SCS COLLAR 2922 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...11,689	0	81.9600	47,514	0	0	6,478	..	6,478	(12,424)	0	0	0	0	0	003.....
679655 SCS COLLAR 2922 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...11,689	0	73.7600	(41,962)	0	0	(10,976)	..	(10,976)	30,653	0	0	0	0	0	003.....
679656 SCS COLLAR 2923 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...3,062	240.373	87.7000	(5,200)	0	0	(175)	..	(175)	1,451	0	0	0	616	0	003.....
679657 SCS COLLAR 2923 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...3,062	0	73.7600	(10,994)	0	0	(2,876)	..	(2,876)	8,031	0	0	0	0	0	003.....
679658 SCS COLLAR 2923 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/07/2016	07/05/2017	...3,062	0	81.9600	12,449	0	0	1,697	..	1,697	(3,255)	0	0	0	0	0	003.....
679659 SCS COLLAR 2924 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...68	121.189	1,719.9900	(2,618)	0	0	(5,990)	..	(5,990)	(2,729)	0	0	0	311	0	003.....
679660 SCS COLLAR 2924 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...68	0	1,583.0600	7,062	0	0	14,028	..	14,028	5,155	0	0	0	0	0	003.....
679661 SCS COLLAR 2924 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...68	0	1,424.7500	(5,029)	0	0	(205)	..	(205)	1,412	0	0	0	0	0	003.....
679662 SCS COLLAR 2925 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...285	510.803	1,678.0400	(15,298)	0	0	(35,025)	..	(35,025)	(15,190)	0	0	0	1,310	0	003.....
679663 SCS COLLAR 2925 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...285	0	1,424.7500	(21,197)	0	0	(863)	..	(863)	5,951	0	0	0	0	0	003.....
679664 SCS COLLAR 2925 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	07/07/2016	07/05/2017	...285	0	1,583.0600	29,766	0	0	59,126	..	59,126	21,726	0	0	0	0	0	003.....
679665 SCS COLLAR 2926 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...727	1,007.718	1,149.7560	0	0	0	226,148	..	226,148	3,288	0	0	0	7,566	0	003.....
679666 SCS COLLAR 2926 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...727	0	1,467.0890	0	0	0	(91,188)	..	(91,188)	3,729	0	0	0	0	0	003.....
679667 SCS COLLAR 2926 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...727	0	1,034.7800	(16,419)	0	0	(38,311)	..	(38,311)	17,310	0	0	0	0	0	003.....
679668 SCS COLLAR 2927 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...958	..1,328.354	1,149.7560	0	0	0	298,104	..	298,104	4,334	0	0	0	9,973	0	003.....
679669 SCS COLLAR 2927 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...958	0	1,319.1150	0	0	0	(193,352)	..	(193,352)	1,485	0	0	0	0	0	003.....
679670 SCS COLLAR 2927 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63.....	07/07/2016	07/02/2019	...958	0	919.8050	(21,643)	0	0	(31,270)	..	(31,270)	17,977	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

QE06.126

1	2	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)
679671 SCS COLLAR 2928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	07/05/2017	162	224,204	1,252.3140	0	0	0	(23,415)	..	(23,415)	126	0	0	0	575	.....	003.....
679672 SCS COLLAR 2928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	07/05/2017	162	1,149,7560	0	0	0	0	38,706	..	38,706	1,902	0	0	0	0	.....	003.....
679673 SCS COLLAR 2928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	07/05/2017	162	0	1,034.7800	(1,017)	0	0	(250)	..	(250)	1,692	0	0	0	0	.....	003.....
679674 SCS COLLAR 2929 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	06/30/2021	88	121,746	1,149.7560	0	0	0	33,662	..	33,662	923	0	0	0	1,255	.....	003.....
679675 SCS COLLAR 2929 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	06/30/2021	88	0	1,034.7800	(3,415)	0	0	(9,317)	..	(9,317)	1,509	0	0	0	0	.....	003.....
679676 SCS COLLAR 2929 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/07/2016	06/30/2021	88	0	1,626.7900	0	0	0	(13,573)	..	(13,573)	(324)	0	0	0	0	.....	003.....
681591 SCS COLLAR 2931 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	6,616	6,340,975	781.0600	(313,486)	0	0	(22,255)	..	(22,255)	177,610	0	0	0	17,005	.....	003.....
681592 SCS COLLAR 2931 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	6,616	0	867.8400	465,135	0	0	618,979	..	618,979	317,018	0	0	0	0	.....	003.....
681593 SCS COLLAR 2931 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	6,616	0	945.9500	(211,660)	0	0	(241,532)	..	(241,532)	(134,088)	0	0	0	0	.....	003.....
681594 SCS COLLAR 2932 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	372	356,693	781.0600	(17,634)	0	0	(1,252)	..	(1,252)	9,991	0	0	0	957	.....	003.....
681595 SCS COLLAR 2932 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	372	0	867.8400	26,165	0	0	34,819	..	34,819	17,833	0	0	0	0	.....	003.....
681596 SCS COLLAR 2932 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86..	07/15/2016	07/14/2017	372	0	928.5900	(13,194)	0	0	(17,610)	..	(17,610)	(9,809)	0	0	0	0	.....	003.....
681597 SCS COLLAR 2933 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	9,748	17,478,403	1,485.1300	(723,867)	0	0	(56,716)	..	(56,716)	276,774	0	0	0	46,873	.....	003.....
681598 SCS COLLAR 2933 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	9,748	0	1,650.1400	1,109,937	0	0	1,453,538	..	1,453,538	593,904	0	0	0	0	.....	003.....
681599 SCS COLLAR 2933 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	9,748	0	1,757.4000	(554,325)	0	0	(617,660)	..	(617,660)	(278,486)	0	0	0	0	.....	003.....
681600 SCS COLLAR 2934 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	984	1,764,573	1,485.1300	(73,080)	0	0	(5,726)	..	(5,726)	27,942	0	0	0	4,732	.....	003.....
681601 SCS COLLAR 2934 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	984	0	1,650.1400	112,056	0	0	146,745	..	146,745	59,959	0	0	0	0	.....	003.....
681602 SCS COLLAR 2934 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	984	0	1,786.2800	(47,063)	0	0	(43,943)	..	(43,943)	(19,005)	0	0	0	0	.....	003.....
681603 SCS COLLAR 2935 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	288	517,202	1,485.1300	(21,420)	0	0	(1,678)	..	(1,678)	8,190	0	0	0	1,387	.....	003.....
681604 SCS COLLAR 2935 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	288	0	1,650.1400	32,844	0	0	43,012	..	43,012	17,574	0	0	0	0	.....	003.....
681605 SCS COLLAR 2935 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	288	0	1,736.7700	(18,302)	0	0	(22,565)	..	(22,565)	(10,196)	0	0	0	0	.....	003.....
681625 SCS COLLAR 2936 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	552	528,967	781.0600	(25,387)	0	0	(1,857)	..	(1,857)	14,816	0	0	0	1,419	.....	003.....
681626 SCS COLLAR 2936 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	552	0	867.8400	36,404	0	0	51,635	..	51,635	26,446	0	0	0	0	.....	003.....
681627 SCS COLLAR 2936 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	552	0	952.4500	(13,402)	0	0	(18,112)	..	(18,112)	(9,988)	0	0	0	0	.....	003.....
681628 SCS COLLAR 2937 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	4,376	343,464	75.2800	(15,701)	0	0	(6,069)	..	(6,069)	12,714	0	0	0	921	.....	003.....
681629 SCS COLLAR 2937 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	4,376	0	83.6400	17,714	0	0	1,493	..	1,493	(4,117)	0	0	0	0	.....	003.....
681630 SCS COLLAR 2937 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	4,376	0	92.5100	(3,838)	0	0	(73)	..	(73)	918	0	0	0	0	.....	003.....
681631 SCS COLLAR 2938 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	1,208	94,781	75.2800	(4,333)	0	0	(1,675)	..	(1,675)	3,509	0	0	0	254	.....	003.....
681632 SCS COLLAR 2938 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	1,208	0	83.6400	4,888	0	0	412	..	412	(1,136)	0	0	0	0	.....	003.....
681633 SCS COLLAR 2938 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	1,208	0	89.2400	(2,015)	0	0	(55)	..	(55)	472	0	0	0	0	.....	003.....
681654 SCS COLLAR 2939 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	2,181	5,152,268	1,945.5700	(171,637)	0	0	(10,333)	..	(10,333)	68,368	0	0	0	13,817	.....	003.....
681655 SCS COLLAR 2939 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	2,181	0	2,161.7400	259,977	0	0	465,703	..	465,703	155,292	0	0	0	0	.....	003.....
681656 SCS COLLAR 2939 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	2,181	0	2,302.9000	(111,815)	0	0	(206,916)	..	(206,916)	(82,763)	0	0	0	0	.....	003.....
681657 SCS COLLAR 2940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	860	2,031,833	1,945.5700	(67,686)	0	0	(4,075)	..	(4,075)	26,961	0	0	0	5,449	.....	003.....
681658 SCS COLLAR 2940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	860	0	2,161.7400	102,524	0	0	183,653	..	183,653	61,240	0	0	0	0	.....	003.....
681659 SCS COLLAR 2940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/14/2017	860	0	2,253.1800	(61,700)	0	0	(115,426)	..	(115,426)	(43,948)	0	0	0	0	.....	003.....
681672 SCS COLLAR 2941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/15/2019	52	122,413	1,729.3900	(7,592)	0	0	(3,259)	..	(3,259)	2,558	0	0	0	926	.....	003.....
681673 SCS COLLAR 2941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	07/15/2016	07/15/2019	52	0	2,161.7400	12,178	0	0	17,690	..	17,690	2,904	0	0	0	0	.....	003.....
681674 SCS COLLAR 2941 S&P500.....	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

QE06.127

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
681678 SCS COLLAR 2943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/15/2019	...2,002	...4,729,287	1,729.3900	(293,327)	0	0	(125,902)	..	(125,902)	98,845	0	0	0	35,787	.....	003.....
681679 SCS COLLAR 2943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/15/2019	...2,002	0	2,161.7400	470,475	0	0	683,417	..	683,417	112,195	0	0	0	0	.....	003.....
681680 SCS COLLAR 2943 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/15/2019	...2,002	0	2,418.1200	(248,456)	0	0	(378,352)	..	(378,352)	(67,316)	0	0	0	0	.....	003.....
681692 SCS COLLAR 2946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...12,357	...29,196,545	1,729.3900	(3,102,714)	0	0	(1,693,361)	..	(1,693,361)	677,574	0	0	0	302,378	.....	003.....
681693 SCS COLLAR 2946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...12,357	0	2,161.7400	4,142,916	0	0	5,595,950	..	5,595,950	695,818	0	0	0	0	.....	003.....
681694 SCS COLLAR 2946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...12,357	0	2,861.9300	(1,319,623)	0	0	(1,847,293)	..	(1,847,293)	(231,646)	0	0	0	0	.....	003.....
681695 SCS COLLAR 2947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...2,936	...6,935,996	1,513.2200	(531,986)	0	0	(271,049)	..	(271,049)	126,482	0	0	0	71,834	.....	003.....
681696 SCS COLLAR 2947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...2,936	0	2,161.7400	984,200	0	0	1,329,386	..	1,329,386	165,300	0	0	0	0	.....	003.....
681697 SCS COLLAR 2947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...2,936	0	2,581.3300	(518,594)	0	0	(724,453)	..	(724,453)	(94,648)	0	0	0	0	.....	003.....
681698 SCS COLLAR 2948 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...96	...227,339	1,945.5700	(32,327)	0	0	(18,688)	..	(18,688)	6,452	0	0	0	2,354	.....	003.....
681699 SCS COLLAR 2948 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...96	0	2,161.7400	32,259	0	0	43,573	..	43,573	5,418	0	0	0	0	.....	003.....
681700 SCS COLLAR 2949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...108	...255,755	1,621.3100	(23,206)	0	0	(12,254)	..	(12,254)	5,288	0	0	0	2,649	.....	003.....
681701 SCS COLLAR 2949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...108	0	2,269.8300	31,218	0	0	42,582	..	42,582	5,389	0	0	0	0	.....	003.....
681702 SCS COLLAR 2949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	07/15/2016	07/14/2021	...108	0	2,913.8100	(10,460)	0	0	(14,649)	..	(14,649)	(1,821)	0	0	0	0	.....	003.....
681708 SCS COLLAR 2950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2021	...7,044	...16,642,676	1,945.5700	(2,344,972)	0	0	(1,368,073)	..	(1,368,073)	472,293	0	0	0	172,362	.....	003.....
681709 SCS COLLAR 2950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2021	...7,044	0	2,161.7400	2,375,402	0	0	3,189,815	..	3,189,815	396,632	0	0	0	0	.....	003.....
681710 SCS COLLAR 2950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2021	...7,044	0	3,610.1100	(189,762)	0	0	(213,782)	..	(213,782)	(14,740)	0	0	0	0	.....	003.....
681711 SCS COLLAR 2951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...34,677	...48,060,123	1,084.7800	(1,880,903)	0	0	(96,083)	..	(96,083)	517,933	0	0	0	128,885	.....	003.....
681712 SCS COLLAR 2951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...34,677	0	1,205.3100	2,925,734	0	0	6,522,185	..	6,522,185	174,576	0	0	0	0	.....	003.....
681713 SCS COLLAR 2951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...34,677	0	1,294.5000	(1,482,113)	0	0	(3,845,845)	..	(3,845,845)	216,823	0	0	0	0	.....	003.....
681714 SCS COLLAR 2952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,802	...3,883,030	1,084.7800	(151,968)	0	0	(7,763)	..	(7,763)	41,847	0	0	0	10,413	.....	003.....
681715 SCS COLLAR 2952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,802	0	1,205.3100	236,385	0	0	526,962	..	526,962	14,105	0	0	0	0	.....	003.....
681716 SCS COLLAR 2952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,802	0	1,313.7900	(101,256)	0	0	(268,415)	..	(268,415)	24,039	0	0	0	0	.....	003.....
681717 SCS COLLAR 2953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,959	...4,100,351	1,084.7800	(160,473)	0	0	(8,198)	..	(8,198)	44,189	0	0	0	10,996	.....	003.....
681718 SCS COLLAR 2953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,959	0	1,205.3100	249,615	0	0	556,454	..	556,454	14,894	0	0	0	0	.....	003.....
681719 SCS COLLAR 2953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	07/15/2016	07/14/2017	...2,959	0	1,281.2400	(140,680)	0	0	(360,012)	..	(360,012)	13,571	0	0	0	0	.....	003.....
681721 SCS COLLAR 2954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...1,386	...1,921,392	1,084.7800	(194,504)	0	0	(89,604)	..	(89,604)	36,130	0	0	0	14,539	.....	003.....
681722 SCS COLLAR 2954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...1,386	0	1,205.3100	218,400	0	0	380,477	..	380,477	3,405	0	0	0	0	.....	003.....
681723 SCS COLLAR 2954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...1,386	0	1,540.7500	(51,433)	0	0	(134,066)	..	(134,066)	8,563	0	0	0	0	.....	003.....
681725 SCS COLLAR 2955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...3,090	...4,282,027	964.2500	(306,112)	0	0	(124,685)	..	(124,685)	64,403	0	0	0	32,402	.....	003.....
681726 SCS COLLAR 2955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...3,090	0	1,205.3100	486,727	0	0	847,933	..	847,933	7,587	0	0	0	0	.....	003.....
681727 SCS COLLAR 2955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...3,090	0	1,385.7400	(241,986)	0	0	(514,170)	..	(514,170)	10,999	0	0	0	0	.....	003.....
681737 SCS COLLAR 2958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...103	...142,581	1,084.7800	(14,434)	0	0	(6,649)	..	(6,649)	2,681	0	0	0	1,079	.....	003.....
681738 SCS COLLAR 2958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...103	0	1,205.3100	16,207	0	0	28,234	..	28,234	253	0	0	0	0	.....	003.....
681739 SCS COLLAR 2958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...103	0	1,476.3800	(5,305)	0	0	(12,635)	..	(12,635)	561	0	0	0	0	.....	003.....
681745 SCS COLLAR 2959 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...110	...152,929	964.2500	(10,933)	0	0	(4,453)	..	(4,453)	2,300	0	0	0	1,157	.....	003.....
681746 SCS COLLAR 2959 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...110	0	1,205.3100	17,383	0	0	30,283	..	30,283	271	0	0	0	0	.....	003.....
681747 SCS COLLAR 2959 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	...110	0	1,344.8800	(10,238)	0	0	(20,803)	..	(20,803)	274	0	0	0	0	.....	003.....
681748 SCS COLLAR 2960 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	...4,859	...6,733,499	1,084.7800	(1,017,774)	0	0	(590,783)	..	(590,783)	86,862	0	0	0	69,737	.....	003.....
681749 SCS COLLAR 2960 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	...4,859	0	1,205.3100	1,118,496	0	0	1,709,688	..	1,709,688	47,419	0	0	0	0	.....	003.....
681750 SCS COLLAR 2960 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	...4,859	0	1,917.2900	(161,978)	0	0	(377,539)	..	(377,539)	(13,265)	0	0	0	0	.....	003.....
681751 SCS COLLAR 2961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	...12,166	...16,861,345	964.2500	(1,948,851)	0	0	(1,076,076)	..	(1,076,076)	188,649	0	0	0	174,627	.....	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	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)
681752 SCS COLLAR 2961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..12,166	0	1,205.3100	2,800,824	0	0	4,281,227	..	4,281,227	118,742	0	0	0	0	0	003.....
681753 SCS COLLAR 2961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..12,166	0	1,612,940	(1,005,364)	0	0	(1,959,259)	..	(1,959,259)	(49,695)	0	0	0	0	0	003.....
681754 SCS COLLAR 2962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..2,842	3,939,374	843.7200	(337,117)	0	0	(175,796)	..	(175,796)	36,763	0	0	0	40,799	0	003.....
681755 SCS COLLAR 2962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..2,842	0	1,205.3100	654,366	0	0	1,000,238	..	1,000,238	27,742	0	0	0	0	0	003.....
681756 SCS COLLAR 2962 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..2,842	0	1,458.9100	(353,083)	0	0	(632,612)	..	(632,612)	(16,104)	0	0	0	0	0	003.....
681760 SCS COLLAR 2964 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..151	209,273	903.9800	(20,948)	0	0	(11,237)	..	(11,237)	2,144	0	0	0	2,167	0	003.....
681761 SCS COLLAR 2964 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..151	0	1,265.5700	30,176	0	0	48,033	..	48,033	1,299	0	0	0	0	0	003.....
681762 SCS COLLAR 2964 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	..151	0	1,636.4500	(11,131)	0	0	(23,079)	..	(23,079)	(600)	0	0	0	0	0	003.....
681763 SCS COLLAR 2965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..129	702,356	4,130.8500	(24,432)	0	0	(645)	..	(645)	8,732	0	0	0	1,884	0	003.....
681764 SCS COLLAR 2965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..129	0	4,589.8300	41,391	0	0	111,600	..	111,600	55,910	0	0	0	0	0	003.....
681765 SCS COLLAR 2965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..129	0	4,916.6200	(19,913)	0	0	(72,083)	..	(72,083)	(43,426)	0	0	0	0	0	003.....
681766 SCS COLLAR 2966 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..75	408,620	4,130.8500	(14,214)	0	0	(375)	..	(375)	5,080	0	0	0	1,096	0	003.....
681767 SCS COLLAR 2966 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..75	0	4,589.8300	24,081	0	0	64,930	..	64,930	32,529	0	0	0	0	0	003.....
681768 SCS COLLAR 2966 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..75	0	4,814.7300	(14,852)	0	0	(48,964)	..	(48,964)	(27,876)	0	0	0	0	0	003.....
681769 SCS COLLAR 2967 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..8,936	251,348	21.1500	(9,982)	0	0	(371)	..	(371)	1,521	0	0	0	674	0	003.....
681770 SCS COLLAR 2967 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..8,936	0	23.5000	13,413	0	0	41,738	..	41,738	3,232	0	0	0	0	0	003.....
681771 SCS COLLAR 2967 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..8,936	0	25.7100	(4,477)	0	0	(23,688)	..	(23,688)	(777)	0	0	0	0	0	003.....
681772 SCS COLLAR 2968 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..63,532	1,786,962	21.1500	(70,965)	0	0	(2,636)	..	(2,636)	10,812	0	0	0	4,792	0	003.....
681773 SCS COLLAR 2968 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..63,532	0	23.5000	95,361	0	0	296,741	..	296,741	22,975	0	0	0	0	0	003.....
681774 SCS COLLAR 2968 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..63,532	0	25.3200	(40,025)	0	0	(189,827)	..	(189,827)	(9,031)	0	0	0	0	0	003.....
681775 SCS COLLAR 2969 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..51,303	4,026,788	75.2800	(176,483)	0	0	(71,159)	..	(71,159)	149,065	0	0	0	10,799	0	003.....
681776 SCS COLLAR 2969 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..51,303	0	83.6400	212,395	0	0	17,509	..	17,509	(48,266)	0	0	0	0	0	003.....
681777 SCS COLLAR 2969 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..51,303	0	90.8330	(80,546)	0	0	(1,398)	..	(1,398)	14,852	0	0	0	0	0	003.....
681778 SCS COLLAR 2970 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..1,629	8,858,193	4,130.8500	(299,905)	0	0	(8,132)	..	(8,132)	110,125	0	0	0	23,755	0	003.....
681779 SCS COLLAR 2970 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..1,629	0	4,589.8300	549,784	0	0	1,407,504	..	1,407,504	705,136	0	0	0	0	0	003.....
681780 SCS COLLAR 2970 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/15/2016	07/14/2017	..1,629	0	4,869.3490	(328,111)	0	0	(979,309)	..	(979,309)	(574,830)	0	0	0	0	0	003.....
681781 SCS COLLAR 2971 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..2,481	129,035	41.3600	(1,647)	0	0	(1,025)	..	(1,025)	910	0	0	0	346	0	003.....
681782 SCS COLLAR 2971 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..2,481	0	45.9500	0	0	0	16,885	..	16,885	(13,758)	0	0	0	0	0	003.....
681783 SCS COLLAR 2971 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..2,481	0	50.1100	0	0	0	(9,763)	..	(9,763)	12,874	0	0	0	0	0	003.....
681792 SCS COLLAR 2972 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..438	545,033	1,194.3000	(13,886)	0	0	(5,372)	..	(5,372)	27,952	0	0	0	1,462	0	003.....
681793 SCS COLLAR 2972 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..438	0	1,327.0000	40,844	0	0	4,501	..	4,501	(101)	0	0	0	0	0	003.....
681794 SCS COLLAR 2972 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2017	..438	0	1,356.8600	(33,036)	0	0	(2,961)	..	(2,961)	658	0	0	0	0	0	003.....
681799 SCS COLLAR 2973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..27,721	65,497,405	1,945.5700	(626,832)	0	0	(131,355)	..	(131,355)	869,114	0	0	0	175,648	0	003.....
681800 SCS COLLAR 2973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..27,721	0	2,161.7400	0	0	0	5,920,173	..	5,920,173	1,974,123	0	0	0	0	0	003.....
681801 SCS COLLAR 2973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	07/15/2016	07/14/2017	..27,721	0	2,274.8000	0	0	0	(3,233,872)	..	(3,233,872)	(1,263,066)	0	0	0	0	0	00

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
682214 SCS COLLAR 2977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	1,229	0	2,165.1700	418,335	0	0	554,147	..	554,147	68,921	0	0	0	0	0	003.....
682215 SCS COLLAR 2977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	1,229	0	2,600.1500	(215,727)	0	0	(293,947)	..	(293,947)	(38,385)	0	0	0	0	0	003.....
682216 SCS COLLAR 2978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	224	528,160	1,840.3900	(64,440)	0	0	(36,806)	..	(36,806)	13,726	0	0	0	5,470	0	003.....
682217 SCS COLLAR 2978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	224	0	2,273.4300	65,500	0	0	87,511	..	87,511	11,083	0	0	0	0	0	003.....
682218 SCS COLLAR 2978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	224	0	3,679.9200	(4,245)	0	0	(5,801)	..	(5,801)	(301)	0	0	0	0	0	003.....
682219 SCS COLLAR 2979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	218	513,974	1,623.8800	(46,102)	0	0	(24,742)	..	(24,742)	10,658	0	0	0	5,323	0	003.....
682220 SCS COLLAR 2979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	218	0	2,273.4300	63,740	0	0	85,161	..	85,161	10,785	0	0	0	0	0	003.....
682221 SCS COLLAR 2979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	218	0	2,936.4000	(20,738)	0	0	(28,172)	..	(28,172)	(3,487)	0	0	0	0	0	003.....
682222 SCS COLLAR 2980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	278	655,834	1,948.6500	(21,858)	0	0	(1,467)	..	(1,467)	8,979	0	0	0	1,800	0	003.....
682223 SCS COLLAR 2980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	278	0	2,165.1700	33,632	0	0	58,720	..	58,720	19,505	0	0	0	0	0	003.....
682224 SCS COLLAR 2980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	278	0	2,308.7200	(14,436)	0	0	(25,612)	..	(25,612)	(10,175)	0	0	0	0	0	003.....
682231 SCS COLLAR 2983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	343	809,699	1,732.1400	(85,048)	0	0	(47,183)	..	(47,183)	18,844	0	0	0	8,386	0	003.....
682232 SCS COLLAR 2983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	343	0	2,165.1700	116,665	0	0	154,520	..	154,520	19,218	0	0	0	0	0	003.....
682233 SCS COLLAR 2983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/14/2021	343	0	2,693.0400	(51,280)	0	0	(69,869)	..	(69,869)	(9,031)	0	0	0	0	0	003.....
682234 SCS COLLAR 2984 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	169	918,321	4,182.3100	(30,066)	0	0	(1,046)	..	(1,046)	12,781	0	0	0	2,521	0	003.....
682235 SCS COLLAR 2984 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	169	0	4,647.0200	54,636	0	0	137,052	..	137,052	70,445	0	0	0	0	0	003.....
682236 SCS COLLAR 2984 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	07/21/2016	07/19/2017	169	0	4,897.4900	(32,342)	0	0	(97,689)	..	(97,689)	(57,753)	0	0	0	0	0	003.....
682237 SCS COLLAR 2985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/17/2019	637	882,993	1,083.4700	(11,965)	0	0	(41,078)	..	(41,078)	16,576	0	0	0	6,690	0	003.....
682238 SCS COLLAR 2985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/17/2019	637	0	1,203.8600	0	0	0	175,595	..	175,595	1,583	0	0	0	0	0	003.....
682239 SCS COLLAR 2985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/17/2019	637	0	1,504.5840	0	0	0	(70,777)	..	(70,777)	3,747	0	0	0	0	0	003.....
682240 SCS COLLAR 2986 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/14/2021	129	178,441	1,083.4740	(1,020)	0	0	(15,605)	..	(15,605)	2,299	0	0	0	1,848	0	003.....
682241 SCS COLLAR 2986 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/14/2021	129	0	1,264.0530	0	0	0	41,063	..	41,063	1,111	0	0	0	0	0	003.....
682242 SCS COLLAR 2986 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/14/2021	129	0	2,146.6030	0	0	0	(5,494)	..	(5,494)	(213)	0	0	0	0	0	003.....
682243 SCS COLLAR 2987 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/19/2017	154	212,977	1,083.4740	(820)	0	0	(460)	..	(460)	2,335	0	0	0	585	0	003.....
682244 SCS COLLAR 2987 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/19/2017	154	0	1,203.8600	0	0	0	29,190	..	29,190	772	0	0	0	0	0	003.....
682245 SCS COLLAR 2987 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	07/21/2016	07/19/2017	154	0	1,301.7340	0	0	0	(16,320)	..	(16,320)	1,079	0	0	0	0	0	003.....
682246 SCS COLLAR 2988 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/19/2017	1,664	2,305,914	1,083.4700	(92,057)	0	0	(4,975)	..	(4,975)	25,281	0	0	0	6,329	0	003.....
682247 SCS COLLAR 2988 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/19/2017	1,664	0	1,203.8600	141,912	0	0	316,044	..	316,044	8,357	0	0	0	0	0	003.....
682248 SCS COLLAR 2988 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/19/2017	1,664	0	1,290.4200	(69,684)	0	0	(191,650)	..	(191,650)	9,406	0	0	0	0	0	003.....
682249 SCS COLLAR 2989 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/17/2019	352	488,121	963.0900	(34,077)	0	0	(14,186)	..	(14,186)	7,331	0	0	0	3,698	0	003.....
682250 SCS COLLAR 2989 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/17/2019	352	0	1,203.8600	60,382	0	0	97,070	..	97,070	875	0	0	0	0	0	003.....
682251 SCS COLLAR 2989 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/17/2019	352	0	1,367.5800	(32,919)	0	0	(62,095)	..	(62,095)	1,104	0	0	0	0	0	003.....
682252 SCS COLLAR 2990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	7,521	10,423,238	963.0900	(1,174,216)	0	0	(663,055)	..	(663,055)	116,429	0	0	0	107,950	0	003.....
682253 SCS COLLAR 2990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	7,521	0	1,203.8600	1,810,800	0	0	2,652,826	..	2,652,826	73,611	0	0	0	0	0	003.....
682254 SCS COLLAR 2990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	7,521	0	1,605.4700	(696,164)	0	0	(1,231,305)	..	(1,231,305)	(31,100)	0	0	0	0	0	003.....
682255 SCS COLLAR 2991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	1,244	1,724,543	842.7000	(143,628)	0	0	(76,707)	..	(76,707)	16,068	0	0	0	17,860	0	003.....
682256 SCS COLLAR 2991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	1,244	0	1,203.8600	300,649	0	0	438,915	..	438,915	12,179	0	0	0	0	0	003.....
682257 SCS COLLAR 2991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	1,244	0	1,457.5100	(166,877)	0	0	(277,710)	..	(277,710)	(7,060)	0	0	0	0	0	003.....
682258 SCS COLLAR 2992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	337	467,400	1,023.2800	(60,417)	0	0	(35,020)	..	(35,020)	5,637	0	0	0	4,841	0	003.....
682259 SCS COLLAR 2992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	337	0	1,264.0500	73,287	0	0	107,558	..	107,558	2,911	0	0	0	0	0	003.....
682260 SCS COLLAR 2992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	337	0	1,851.1800	(15,546)	0	0	(30,956)	..	(30,956)	(1,027)	0	0	0	0	0	003.....
682261 SCS COLLAR 2993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	214	297,018	902.9000	(28,912)	0	0	(15,898)	..	(15,898)	3,038	0	0	0	3,076	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.130

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
682262 SCS COLLAR 2993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/21/2016	07/14/2021	214	0	1,264.0500	46,701	0	0	68,350	..	68,350	1,850	0	0	0	0	0	003.....
682263 SCS COLLAR 2993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/21/2016	07/14/2021	214	0	1,612.2100	(19,487)	0	0	(34,569)	..	(34,569)	(876)	0	0	0	0	0	003.....
682267 SCS COLLAR 2995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/21/2016	07/19/2017	583	808,163	1,083.4700	(32,264)	0	0	(1,744)	..	(1,744)	8,860	0	0	0	2,218	0	003.....
682268 SCS COLLAR 2995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/21/2016	07/19/2017	583	0	1,203.8600	50,299	0	0	110,765	..	110,765	2,929	0	0	0	0	0	003.....
682269 SCS COLLAR 2995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/21/2016	07/19/2017	583	0	1,275.7300	(27,778)	0	0	(74,148)	..	(74,148)	2,256	0	0	0	0	0	003.....
682292 SCS COLLAR 2996 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	62	336,910	4,182.3100	(11,434)	0	0	(384)	..	(384)	4,689	0	0	0	925	0	003.....
682293 SCS COLLAR 2996 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	62	0	4,647.0200	19,728	0	0	50,284	..	50,284	25,846	0	0	0	0	0	003.....
682294 SCS COLLAR 2996 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	62	0	4,874.7200	(12,292)	0	0	(37,125)	..	(37,125)	(21,677)	0	0	0	0	0	003.....
682308 SCS COLLAR 2997 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	11,496	803,578	61.3000	(44,455)	0	0	(6,440)	..	(6,440)	6,475	0	0	0	2,206	0	003.....
682309 SCS COLLAR 2997 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	11,496	0	68.1100	61,286	0	0	40,551	..	40,551	(63,081)	0	0	0	0	0	003.....
682310 SCS COLLAR 2997 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	11,496	0	75.6000	(24,590)	0	0	(6,679)	..	(6,679)	41,870	0	0	0	0	0	003.....
682311 SCS COLLAR 2998 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	2,070	144,706	61.3000	(8,005)	0	0	(1,160)	..	(1,160)	1,166	0	0	0	397	0	003.....
682312 SCS COLLAR 2998 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	2,070	0	68.1100	11,036	0	0	7,302	..	7,302	(11,359)	0	0	0	0	0	003.....
682313 SCS COLLAR 2998 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	2,070	0	74.7500	(4,989)	0	0	(1,525)	..	(1,525)	8,158	0	0	0	0	0	003.....
682314 SCS COLLAR 2999 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	22,855	642,835	21.1900	(24,706)	0	0	(956)	..	(956)	4,184	0	0	0	1,764	0	003.....
682315 SCS COLLAR 2999 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	22,855	0	23.5400	35,196	0	0	106,067	..	106,067	7,779	0	0	0	0	0	003.....
682321 SCS COLLAR 2999 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	22,855	0	25.3100	(15,815)	0	0	(68,787)	..	(68,787)	(2,887)	0	0	0	0	0	003.....
682317 SCS COLLAR 3000 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	5,013	140,993	21.1900	(5,419)	0	0	(210)	..	(210)	918	0	0	0	387	0	003.....
682318 SCS COLLAR 3000 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	5,013	0	23.5400	7,720	0	0	23,264	..	23,264	1,706	0	0	0	0	0	003.....
682319 SCS COLLAR 3000 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/19/2017	5,013	0	25.0100	(3,940)	0	0	(16,420)	..	(16,420)	(836)	0	0	0	0	0	003.....
682320 SCS COLLAR 3001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/14/2021	100	236,799	1,948.6500	(34,275)	0	0	(19,557)	..	(19,557)	6,737	0	0	0	2,452	0	003.....
682321 SCS COLLAR 3001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/14/2021	100	0	2,273.4300	30,038	0	0	39,235	..	39,235	4,969	0	0	0	0	0	003.....
682324 SCS COLLAR 3003 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/17/2019	88	208,427	1,732.1400	(13,275)	0	0	(5,602)	..	(5,602)	4,378	0	0	0	1,579	0	003.....
682325 SCS COLLAR 3003 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/17/2019	88	0	2,165.1700	21,141	0	0	29,945	..	29,945	4,918	0	0	0	0	0	003.....
682326 SCS COLLAR 3003 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		07/21/2016	07/17/2019	88	0	2,350.2300	(13,113)	0	0	(19,905)	..	(19,905)	(3,493)	0	0	0	0	0	003.....
682327 SCS COLLAR 3004 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	625	1,120,920	1,491.4300	(40,092)	0	0	(4,133)	..	(4,133)	18,559	0	0	0	3,077	0	003.....
682328 SCS COLLAR 3004 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	625	0	1,657.1400	59,879	0	0	90,210	..	90,210	36,987	0	0	0	0	0	003.....
682329 SCS COLLAR 3004 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	625	0	1,754.9100	(30,046)	0	0	(41,586)	..	(41,586)	(18,599)	0	0	0	0	0	003.....
682330 SCS COLLAR 3005 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/17/2019	160	286,722	1,491.4300	(26,554)	0	0	(14,684)	..	(14,684)	7,252	0	0	0	2,172	0	003.....
682331 SCS COLLAR 3005 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/17/2019	160	0	1,657.1400	26,394	0	0	40,003	..	40,003	10,033	0	0	0	0	0	003.....
682332 SCS COLLAR 3005 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/17/2019	160	0	2,086.3400	(3,975)	0	0	(9,569)	..	(9,569)	(3,219)	0	0	0	0	0	003.....
682333 SCS COLLAR 3006 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	115	205,574	1,491.4300	(7,353)	0	0	(758)	..	(758)	3,404	0	0	0	564	0	003.....
682334 SCS COLLAR 3006 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	115	0	1,657.1400	10,982	0	0	16,544	..	16,544	6,783	0	0	0	0	0	003.....
682335 SCS COLLAR 3006 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	115	0	1,781.4300	(4,470)	0	0	(5,614)	..	(5,614)	(2,434)	0	0	0	0	0	003.....
682336 SCS COLLAR 3007 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	142	255,345	1,491.4300	(9,133)	0	0	(942)	..	(942)	4,228	0	0	0	701	0	003.....
682337 SCS COLLAR 3007 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	142	0	1,657.1400	13,640	0	0	20,550	..	20,550	8,426	0	0	0	0	0	003.....
682338 SCS COLLAR 3007 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	142	0	1,738.3400	(7,783)	0	0	(11,176)	..	(11,176)	(5,004)	0	0	0	0	0	003.....
682339 SCS COLLAR 3008 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/14/2021	1,096	1,965,939	1,491.4300	(258,558)	0	0	(164,462)	..	(164,462)	50,720	0	0	0	20,361	0	003.....
682340 SCS COLLAR 3008 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/14/2021	1,096	0	1,657.1400	232,210	0	0	356,950	..	356,950	68,275	0	0	0	0	0	003.....
682341 SCS COLLAR 3009 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	785	752,464	784.0500	(37,012)	0	0	(3,008)	..	(3,008)	21,896	0	0	0	2,065	0	003.....
682342 SCS COLLAR 3009 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	785	0	871.1700	54,615	0	0	71,727	..	71,727	36,681	0	0	0	0	0	003.....
682343 SCS COLLAR 3009 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	785	0	958.2900	(24,379)	0	0	(24,031)	..	(24,031)	(13,097)	0	0	0	0	0	003.....
682344 SCS COLLAR 3010 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		07/21/2016	07/19/2017	164	157,313	784.0500	(7,738)	0	0	(629)	..	(629)	4,578	0	0	0	432	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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
682345 SCS COLLAR 3010 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	07/21/2016	07/19/2017	164	0	871.1700	11,418	0	0	14,996	..	14,996	7,669	0	0	0	0	0	003.....
682346 SCS COLLAR 3010 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	07/21/2016	07/19/2017	164	0	973.1000	(4,314)	0	0	(3,845)	..	(3,845)	(2,024)	0	0	0	0	0	003.....
682347 SCS COLLAR 3011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	07/21/2016	07/19/2017	215	205,718	784.0500	(10,119)	0	0	(822)	..	(822)	5,986	0	0	0	565	0	003.....
682348 SCS COLLAR 3011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	07/21/2016	07/19/2017	215	0	871.1700	14,931	0	0	19,609	..	19,609	10,028	0	0	0	0	0	003.....
682349 SCS COLLAR 3011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86...	07/21/2016	07/19/2017	215	0	947.8300	(7,410)	0	0	(7,801)	..	(7,801)	(4,304)	0	0	0	0	0	003.....
682352 SCS COLLAR 3012 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,257	149,181	114.6000	(3,931)	0	0	(1,814)	..	(1,814)	7,767	0	0	0	409	0	003.....
682353 SCS COLLAR 3012 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,257	0	127.3300	9,691	0	0	1,149	..	1,149	(210)	0	0	0	0	0	003.....
682354 SCS COLLAR 3012 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,257	0	130.7800	(7,343)	0	0	(676)	..	(676)	349	0	0	0	0	0	003.....
682355 SCS COLLAR 3013 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	6,836	536,533	75.9700	(23,829)	0	0	(11,214)	..	(11,214)	20,655	0	0	0	1,473	0	003.....
682356 SCS COLLAR 3013 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	6,836	0	84.4100	27,254	0	0	1,930	..	1,930	(6,015)	0	0	0	0	0	003.....
682357 SCS COLLAR 3013 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	6,836	0	91.0000	(9,132)	0	0	(212)	..	(212)	2,040	0	0	0	0	0	003.....
682358 SCS COLLAR 3014 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,339	105,075	75.9700	(4,667)	0	0	(2,196)	..	(2,196)	4,045	0	0	0	288	0	003.....
682359 SCS COLLAR 3014 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,339	0	84.4100	5,337	0	0	378	..	378	(1,178)	0	0	0	0	0	003.....
682360 SCS COLLAR 3014 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/21/2016	07/19/2017	1,339	0	89.7400	(2,238)	0	0	(61)	..	(61)	504	0	0	0	0	0	003.....
682364 SCS COLLAR 3015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	1,670	3,944,833	1,948.6500	(129,888)	0	0	(8,824)	..	(8,824)	54,008	0	0	0	10,828	0	003.....
682365 SCS COLLAR 3015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	1,670	0	2,165.1700	200,053	0	0	353,202	..	353,202	117,323	0	0	0	0	0	003.....
682366 SCS COLLAR 3015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	1,670	0	2,282.5200	(105,954)	0	0	(187,247)	..	(187,247)	(72,932)	0	0	0	0	0	003.....
682367 SCS COLLAR 3016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	505	1,193,816	1,948.6500	(108,306)	0	0	(52,697)	..	(52,697)	32,937	0	0	0	9,044	0	003.....
682368 SCS COLLAR 3016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	505	0	2,165.1700	118,366	0	0	171,519	..	171,519	28,170	0	0	0	0	0	003.....
682369 SCS COLLAR 3016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	505	0	2,667.0600	(27,127)	0	0	(44,467)	..	(44,467)	(7,050)	0	0	0	0	0	003.....
682371 SCS COLLAR 3017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	469	1,107,608	1,732.1400	(68,005)	0	0	(29,771)	..	(29,771)	23,266	0	0	0	8,391	0	003.....
682372 SCS COLLAR 3017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	469	0	2,165.1700	108,492	0	0	159,133	..	159,133	26,136	0	0	0	0	0	003.....
682373 SCS COLLAR 3017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/17/2019	469	0	2,421.0900	(56,321)	0	0	(88,064)	..	(88,064)	(15,645)	0	0	0	0	0	003.....
682374 SCS COLLAR 3018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	4,506	10,646,138	1,948.6500	(1,513,062)	0	0	(879,245)	..	(879,245)	302,867	0	0	0	110,258	0	003.....
682375 SCS COLLAR 3018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	4,506	0	2,165.1700	1,523,195	0	0	2,031,664	..	2,031,664	252,686	0	0	0	0	0	003.....
682376 SCS COLLAR 3018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	4,506	0	3,726.2600	(74,329)	0	0	(105,484)	..	(105,484)	(4,156)	0	0	0	0	0	003.....
682377 SCS COLLAR 3019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	9,982	23,583,877	1,732.1400	(2,497,482)	0	0	(1,374,279)	..	(1,374,279)	548,873	0	0	0	244,250	0	003.....
682378 SCS COLLAR 3019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	9,982	0	2,165.1700	3,374,262	0	0	4,500,647	..	4,500,647	559,764	0	0	0	0	0	003.....
682379 SCS COLLAR 3019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/14/2021	9,982	0	2,886.1700	(1,018,988)	0	0	(1,424,701)	..	(1,424,701)	(177,949)	0	0	0	0	0	003.....
682380 SCS COLLAR 3020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	709	1,675,053	1,948.6500	(55,107)	0	0	(3,747)	..	(3,747)	22,933	0	0	0	4,598	0	003.....
682381 SCS COLLAR 3020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	709	0	2,165.1700	85,685	0	0	149,976	..	149,976	49,818	0	0	0	0	0	003.....
682382 SCS COLLAR 3020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/21/2016	07/19/2017	709	0	2,262.1700	(51,884)	0	0	(90,998)	..	(90,998)	(34,669)	0	0	0	0	0	003.....
683648 SCS COLLAR 3021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF6FNF3BB653.....	08/04/2016	08/04/2021	6,755	15,960,710	2,164.2500	(192,253)	0	0	1,525,316	..	1,525,316	781,986	0	0	0	166,404	0	003.....
683710 SCS COLLAR 3022 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	1,502	178,258	116.8800	(4,739)	0	0	(3,617)	..	(3,617)	10,441	0	0	0	519	0	003.....
683711 SCS COLLAR 3022 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	1,502	0	129.8700	13,806	0	0	1,144	..	1,144	(337)	0	0	0	0	0	003.....
683712 SCS COLLAR 3022 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	1,502	0	132.7900	(11,851)	0	0	(765)	..	(765)	422	0	0	0	0	0	003.....
683713 SCS COLLAR 3023 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	305	1,655,914	4,269.4300	(60,690)	0	0	(2,952)	..	(2,952)	28,855	0	0	0	4,826	0	003.....
683714 SCS COLLAR 3023 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	305	0	4,743.8100	102,595	0	0	221,292	..	221,292	117,834	0	0	0	0	0	003.....
683715 SCS COLLAR 3023 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	305	0	5,018.9500	(56,788)	0	0	(146,056)	..	(146,056)	(89,912)	0	0	0	0	0	003.....
683716 SCS COLLAR 3024 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	11,824	826,471	60.2100	(47,543)	0	0	(6,362)	..	(6,362)	6,325	0	0	0	2,409	0	003.....
683717 SCS COLLAR 3024 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	11,824	0	66.9000	63,836	0	0	53,476	..	53,476	(65,718)	0	0	0	0	0	003.....
683718 SCS COLLAR 3024 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	08/04/2016	08/02/2017	11,824	0	75.7600	(24,439)	0	0	(7,812)	..	(7,812)	43,298	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	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)
683719 SCS COLLAR 3025 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..26,008	731,517	21.2100	(30,585)	0	0	(1,204)	..	(1,204)	5,275	0	0	0	2,132	.....	003.....
683720 SCS COLLAR 3025 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..26,008	0	23.5700	42,731	0	0	120,752	..	120,752	8,346	0	0	0	0	.....	003.....
683721 SCS COLLAR 3025 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..26,008	0	25.6300	(18,439)	0	0	(72,510)	..	(72,510)	(1,950)	0	0	0	0	.....	003.....
683726 SCS COLLAR 3026 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..1,773	4,188,869	1,947.8300	(149,259)	0	0	(12,040)	..	(12,040)	60,097	0	0	0	12,208	.....	003.....
683727 SCS COLLAR 3026 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..1,773	0	2,164.2500	219,476	0	0	381,439	..	381,439	123,031	0	0	0	0	.....	003.....
683728 SCS COLLAR 3026 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	..1,773	0	2,289.3900	(109,739)	0	0	(196,784)	..	(196,784)	(74,498)	0	0	0	0	.....	003.....
683729 SCS COLLAR 3027 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	1,159,389	1,947.8300	(110,235)	0	0	(51,912)	..	(51,912)	32,087	0	0	0	8,857	.....	003.....
683730 SCS COLLAR 3027 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	0	2,164.2500	119,050	0	0	167,921	..	167,921	27,311	0	0	0	0	.....	003.....
683731 SCS COLLAR 3027 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	0	2,674.1000	(28,642)	0	0	(43,168)	..	(43,168)	(6,738)	0	0	0	0	.....	003.....
683732 SCS COLLAR 3028 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	2,324,238	1,731.4000	(152,436)	0	0	(63,618)	..	(63,618)	49,071	0	0	0	17,755	.....	003.....
683733 SCS COLLAR 3028 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	0	2,164.2500	238,661	0	0	336,632	..	336,632	54,750	0	0	0	0	.....	003.....
683734 SCS COLLAR 3028 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	0	2,428.4800	(125,973)	0	0	(183,534)	..	(183,534)	(32,199)	0	0	0	0	.....	003.....
683735 SCS COLLAR 3029 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..10,850	..25,635,389	1,731.4000	(2,862,455)	0	0	(1,514,620)	..	(1,514,620)	594,489	0	0	0	267,271	.....	003.....
683736 SCS COLLAR 3029 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..10,850	0	2,164.2500	3,738,350	0	0	4,929,834	..	4,929,834	610,727	0	0	0	0	.....	003.....
683737 SCS COLLAR 3029 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..10,850	0	2,879.6900	(1,184,662)	0	0	(1,603,025)	..	(1,603,025)	(201,963)	0	0	0	0	.....	003.....
683740 SCS COLLAR 3030 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..1,347	3,182,317	1,514.9800	(257,394)	0	0	(127,108)	..	(127,108)	58,109	0	0	0	33,178	.....	003.....
683741 SCS COLLAR 3030 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..1,347	0	2,164.2500	464,069	0	0	611,978	..	611,978	75,814	0	0	0	0	.....	003.....
683742 SCS COLLAR 3030 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	..1,347	0	2,594.8500	(245,005)	0	0	(329,772)	..	(329,772)	(43,053)	0	0	0	0	.....	003.....
683746 SCS COLLAR 3032 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	902	2,131,006	1,947.8300	(75,933)	0	0	(6,125)	..	(6,125)	30,573	0	0	0	6,210	.....	003.....
683747 SCS COLLAR 3032 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	902	0	2,164.2500	111,654	0	0	194,050	..	194,050	62,590	0	0	0	0	.....	003.....
683748 SCS COLLAR 3032 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	08/04/2016	08/02/2017	902	0	2,268.7400	(63,596)	0	0	(114,562)	..	(114,562)	(42,512)	0	0	0	0	.....	003.....
683749 SCS COLLAR 3033 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	..5,442	..12,858,088	1,947.8300	(1,833,836)	0	0	(1,073,733)	..	(1,073,733)	364,188	0	0	0	134,057	.....	003.....
683750 SCS COLLAR 3033 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	..5,442	0	2,164.2500	1,863,419	0	0	2,472,685	..	2,472,685	306,326	0	0	0	0	.....	003.....
683751 SCS COLLAR 3033 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	..5,442	0	3,627.2800	(184,464)	0	0	(165,899)	..	(165,899)	(11,350)	0	0	0	0	.....	003.....
683752 SCS COLLAR 3034 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	273	..645,197	1,947.8300	(93,428)	0	0	(53,878)	..	(53,878)	18,274	0	0	0	6,727	.....	003.....
683753 SCS COLLAR 3034 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	273	0	2,272.4600	78,425	0	0	107,912	..	107,912	13,614	0	0	0	0	.....	003.....
683754 SCS COLLAR 3035 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	365	..861,353	1,839.6100	(107,067)	0	0	(60,774)	..	(60,774)	22,291	0	0	0	8,980	.....	003.....
683755 SCS COLLAR 3035 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	365	0	2,272.4600	107,530	0	0	144,064	..	144,064	18,175	0	0	0	0	.....	003.....
683756 SCS COLLAR 3035 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27	08/04/2016	08/04/2021	365	0	3,684.6400	(10,838)	0	0	(9,790)	..	(9,790)	(532)	0	0	0	0	.....	003.....
683757 SCS COLLAR 3036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573	08/04/2016	08/02/2017	..2,135	2,958,511	1,092.3800	(121,778)	0	0	(8,882)	..	(8,882)	35,841	0	0	0	8,622	.....	003.....
683758 SCS COLLAR 3036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573	08/04/2016	08/02/2017	..2,135	0	1,213.7600	186,553	0	0	390,212	..	390,212	7,636	0	0	0	0	.....	003.....
683759 SCS COLLAR 3036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573	08/04/2016	08/02/2017	..2,135	0	1,304.3100	(91,463)	0	0	(228,606)	..	(228,606)	14,871	0	0	0	0	.....	003.....
683760 SCS COLLAR 3037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573	08/04/2016	08/02/2017	814	..1,128,139	1,092.3800	(46,436)	0	0	(3,387)	..	(3,387)	13,667	0	0	0	3,288	.....	003.....
683761 SCS COLLAR 3037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573	08/04/2016	08/02/2017	814	0	1,213.7600	71,136	0	0	148,796	..	148,796	2,912	0	0	0	0	.....	003.....
683762 SCS COLLAR 3037 Russel2000.....	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

QE06.133

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
683771 SCS COLLAR 3040 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...3,749	0	1,882.5400	(137,652)	0	0	(325,842)	..	(325,842)	(12,320)	0	0	0	0	0	003.....
683772 SCS COLLAR 3041 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...11,534	...15,985,779	971.0100	(1,831,204)	0	0	(1,055,115)	..	(1,055,115)	176,662	0	0	0	166,666	0	003.....
683773 SCS COLLAR 3041 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...11,534	0	1,213.7600	2,629.155	0	0	4,028,006	..	4,028,006	115,328	0	0	0	0	0	003.....
683774 SCS COLLAR 3041 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...11,534	0	1,609.4400	(982,156)	0	0	(1,901,008)	..	(1,901,008)	(53,173)	0	0	0	0	0	003.....
683775 SCS COLLAR 3042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...1,280	...1,774,421	849.6300	(150,271)	0	0	(82,174)	..	(82,174)	16,362	0	0	0	18,500	0	003.....
683776 SCS COLLAR 3042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...1,280	0	1,213.7600	291.836	0	0	447,109	..	447,109	12,801	0	0	0	0	0	003.....
683777 SCS COLLAR 3042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...1,280	0	1,450.4400	(161,999)	0	0	(292,986)	..	(292,986)	(7,987)	0	0	0	0	0	003.....
683778 SCS COLLAR 3043 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...2,287	271,501	116.8800	(7,981)	0	0	(5,508)	..	(5,508)	15,902	0	0	0	791	0	003.....
683779 SCS COLLAR 3043 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...2,287	0	129.8700	21.351	0	0	1,742	..	1,742	(513)	0	0	0	0	0	003.....
683780 SCS COLLAR 3043 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...2,287	0	133.9100	(16,429)	0	0	(1,006)	..	(1,006)	663	0	0	0	0	0	003.....
683781 SCS COLLAR 3044 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...9,423	...739,589	75.4600	(35,232)	0	0	(15,243)	..	(15,243)	28,001	0	0	0	2,155	0	003.....
683782 SCS COLLAR 3044 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...9,423	0	83.8400	40,310	0	0	4,099	..	4,099	(9,341)	0	0	0	0	0	003.....
683783 SCS COLLAR 3044 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/04/2016	08/02/2017	...9,423	0	91.1800	(13,211)	0	0	(429)	..	(429)	3,183	0	0	0	0	0	003.....
683787 SCS COLLAR 3045 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...736	...1,319,268	1,497.1500	(49,328)	0	0	(6,296)	..	(6,296)	23,212	0	0	0	3,845	0	003.....
683788 SCS COLLAR 3045 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...736	0	1,663.5000	74.912	0	0	104,359	..	104,359	41,945	0	0	0	0	0	003.....
683789 SCS COLLAR 3045 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...736	0	1,773.2900	(38,188)	0	0	(42,237)	..	(42,237)	(17,796)	0	0	0	0	0	003.....
683790 SCS COLLAR 3046 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...912	...874,089	788.4400	(41,791)	0	0	(4,588)	..	(4,588)	27,200	0	0	0	2,547	0	003.....
683791 SCS COLLAR 3046 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...912	0	876.0400	63,042	0	0	81,436	..	81,436	41,110	0	0	0	0	0	003.....
683792 SCS COLLAR 3046 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/02/2017	...912	0	954.8800	(29,487)	0	0	(31,950)	..	(31,950)	(17,310)	0	0	0	0	0	003.....
683793 SCS COLLAR 3047 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...916	...1,641,541	1,497.1500	(228,903)	0	0	(140,205)	..	(140,205)	42,932	0	0	0	17,114	0	003.....
683794 SCS COLLAR 3047 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/04/2016	08/04/2021	...916	0	1,663.5000	206.061	0	0	296,446	..	296,446	57,056	0	0	0	0	0	003.....
685766 SCS COLLAR 3048 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...5,495	...431,306	74.3600	(20,068)	0	0	(7,845)	..	(7,845)	15,519	0	0	0	1,316	0	003.....
685767 SCS COLLAR 3048 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...5,495	0	82.6200	23,469	0	0	4,082	..	4,082	(6,190)	0	0	0	0	0	003.....
685768 SCS COLLAR 3048 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...5,495	0	90.8800	(5,506)	0	0	(370)	..	(370)	2,191	0	0	0	0	0	003.....
685769 SCS COLLAR 3049 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...68,022	...5,339,068	74.3600	(248,417)	0	0	(97,109)	..	(97,109)	192,112	0	0	0	16,295	0	003.....
685770 SCS COLLAR 3049 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...68,022	0	82.6200	290,523	0	0	50,527	..	50,527	(76,628)	0	0	0	0	0	003.....
685771 SCS COLLAR 3049 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...68,022	0	89.2300	(98,904)	0	0	(7,079)	..	(7,079)	35,330	0	0	0	0	0	003.....
685772 SCS COLLAR 3050 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...4,648	...364,805	74.3600	(16,974)	0	0	(6,635)	..	(6,635)	13,127	0	0	0	1,113	0	003.....
685773 SCS COLLAR 3050 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...4,648	0	82.6200	19,851	0	0	3,452	..	3,452	(5,236)	0	0	0	0	0	003.....
685774 SCS COLLAR 3050 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2017	...4,648	0	87.8700	(8,287)	0	0	(708)	..	(708)	2,963	0	0	0	0	0	003.....
685779 SCS COLLAR 3051 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...84	...198,506	1,742.5200	(12,299)	0	0	(5,690)	..	(5,690)	4,286	0	0	0	1,529	0	003.....
685780 SCS COLLAR 3051 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...84	0	2,178.1500	20,249	0	0	28,159	..	28,159	4,568	0	0	0	0	0	003.....
685781 SCS COLLAR 3051 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...84	0	2,339.9900	(13,672)	0	0	(19,836)	..	(19,836)	(3,392)	0	0	0	0	0	003.....
685784 SCS COLLAR 3052 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...1,666	...3,936,511	1,742.5200	(243,904)	0	0	(112,831)	..	(112,831)	85,000	0	0	0	30,318	0	003.....
685785 SCS COLLAR 3052 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...1,666	0	2,178.1500	401,548	0	0	558,404	..	558,404	90,582	0	0	0	0	0	003.....
685786 SCS COLLAR 3052 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...1,666	0	2,407.0700	(227,683)	0	0	(332,947)	..	(332,947)	(57,553)	0	0	0	0	0	003.....
685787 SCS COLLAR 3053 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...107	...253,829	1,960.3400	(23,082)	0	0	(11,857)	..	(11,857)	7,135	0	0	0	1,955	0	003.....
685788 SCS COLLAR 3053 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...107	0	2,178.1500	25,892	0	0	36,006	..	36,006	5,841	0	0	0	0	0	003.....
685789 SCS COLLAR 3053 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...107	0	2,850.9800	(3,473)	0	0	(5,250)	..	(5,250)	(605)	0	0	0	0	0	003.....
685790 SCS COLLAR 3054 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...77	...181,152	1,742.5200	(11,224)	0	0	(5,192)	..	(5,192)	3,912	0	0	0	1,395	0	003.....
685791 SCS COLLAR 3054 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...77	0	2,178.1500	18,479	0	0	25,697	..	25,697	4,168	0	0	0	0	0	003.....
685792 SCS COLLAR 3054 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/16/2016	08/14/2019	...77	0	2,514.6700	(7,727)	0	0	(11,392)	..	(11,392)	(1,965)	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

QE06.134

1	2	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 at Inception and at Year-end (b)
685805 SCS COLLAR 3055 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2019	1,682	3,974,475	1,960.3400	(361,417)	0	0	(185,658)	..	(185,658)	111,727	0	0	0	30,610	.....	003.....
685806 SCS COLLAR 3055 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2019	1,682	0	2,178.1500	405,421	0	0	563,789	..	563,789	91,455	0	0	0	0	.....	003.....
685807 SCS COLLAR 3055 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2019	1,682	0	2,639.4800	(114,720)	0	0	(169,648)	..	(169,648)	(27,150)	0	0	0	0	.....	003.....
685808 SCS COLLAR 3056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	5,855	13,833,652	1,960.3400	(1,979,395)	0	0	(1,185,234)	..	(1,185,234)	394,959	0	0	0	144,772	.....	003.....
685809 SCS COLLAR 3056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	5,855	0	2,178.1500	2,024,795	0	0	2,624,083	..	2,624,083	324,947	0	0	0	0	.....	003.....
685810 SCS COLLAR 3056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	5,855	0	3,553.6500	(175,356)	0	0	(215,131)	..	(215,131)	(18,365)	0	0	0	0	.....	003.....
685812 SCS COLLAR 3057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	11,498	27,167,240	1,742.5200	(2,912,735)	0	0	(1,649,511)	..	(1,649,511)	636,130	0	0	0	284,311	.....	003.....
685813 SCS COLLAR 3057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	11,498	0	2,178.1500	3,976,396	0	0	5,153,309	..	5,153,309	638,148	0	0	0	0	.....	003.....
685814 SCS COLLAR 3057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	11,498	0	2,866.6600	(1,318,865)	0	0	(1,762,217)	..	(1,762,217)	(223,308)	0	0	0	0	.....	003.....
685815 SCS COLLAR 3058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	3,128	7,391,399	1,524.7100	(574,420)	0	0	(303,941)	..	(303,941)	136,462	0	0	0	77,353	.....	003.....
685816 SCS COLLAR 3058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	3,128	0	2,178.1500	1,081,859	0	0	1,402,062	..	1,402,062	173,621	0	0	0	0	.....	003.....
685817 SCS COLLAR 3058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	3,128	0	2,592.2200	(576,873)	0	0	(775,483)	..	(775,483)	(101,211)	0	0	0	0	.....	003.....
685823 SCS COLLAR 3061 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	206	485,962	1,960.3400	(69,534)	0	0	(41,636)	..	(41,636)	13,875	0	0	0	5,086	.....	003.....
685824 SCS COLLAR 3061 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	206	0	2,287.0600	61,372	0	0	80,075	..	80,075	10,118	0	0	0	0	.....	003.....
685825 SCS COLLAR 3062 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	63	148,608	1,851.4300	(18,473)	0	0	(10,766)	..	(10,766)	3,880	0	0	0	1,555	.....	003.....
685826 SCS COLLAR 3062 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	63	0	2,287.0600	18,768	0	0	24,487	..	24,487	3,094	0	0	0	0	.....	003.....
685827 SCS COLLAR 3062 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	63	0	3,584.1500	(1,691)	0	0	(2,160)	..	(2,160)	(172)	0	0	0	0	.....	003.....
685828 SCS COLLAR 3063 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	84	199,591	1,633.6100	(18,308)	0	0	(10,035)	..	(10,035)	4,171	0	0	0	2,089	.....	003.....
685829 SCS COLLAR 3063 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	84	0	2,287.0600	25,206	0	0	32,888	..	32,888	4,156	0	0	0	0	.....	003.....
685830 SCS COLLAR 3063 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/16/2021	84	0	2,920.6800	(8,773)	0	0	(11,695)	..	(11,695)	(1,471)	0	0	0	0	.....	003.....
685834 SCS COLLAR 3064 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2017	316	566,023	1,533.7900	(20,444)	0	0	(3,917)	..	(3,917)	11,921	0	0	0	1,728	.....	003.....
685835 SCS COLLAR 3064 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2017	316	0	1,704.2100	32,818	0	0	34,981	..	34,981	14,339	0	0	0	0	.....	003.....
685836 SCS COLLAR 3064 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	08/16/2016	08/14/2017	316	0	1,772.3800	(19,949)	0	0	(19,147)	..	(19,147)	(7,772)	0	0	0	0	.....	003.....
685849 SCS COLLAR 3065 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	810	776,660	824.0400	(37,137)	0	0	(7,394)	..	(7,394)	31,535	0	0	0	2,370	.....	003.....
685850 SCS COLLAR 3065 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	810	0	915.6000	60,072	0	0	49,654	..	49,654	26,226	0	0	0	0	.....	003.....
685851 SCS COLLAR 3065 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	810	0	1,004.3200	(26,370)	0	0	(12,795)	..	(12,795)	(6,045)	0	0	0	0	.....	003.....
685852 SCS COLLAR 3066 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	6,655	6,377,610	824.0400	(304,956)	0	0	(60,716)	..	(60,716)	258,952	0	0	0	19,465	.....	003.....
685853 SCS COLLAR 3066 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	6,655	0	915.6000	487,194	0	0	407,734	..	407,734	215,358	0	0	0	0	.....	003.....
685854 SCS COLLAR 3066 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	6,655	0	992.0500	(243,780)	0	0	(132,999)	..	(132,999)	(66,276)	0	0	0	0	.....	003.....
685855 SCS COLLAR 3067 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	618	592,438	824.0400	(28,328)	0	0	(5,640)	..	(5,640)	24,055	0	0	0	1,808	.....	003.....
685856 SCS COLLAR 3067 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	618	0	915.6000	45,823	0	0	37,876	..	37,876	20,005	0	0	0	0	.....	003.....
685857 SCS COLLAR 3067 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	08/16/2016	08/14/2017	618	0	979.5100	(25,464)	0	0	(15,461)	..	(15,461)	(8,000)	0	0	0	0	.....	003.....
685858 SCS COLLAR 3068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	2,611	3,619,225	984.9000	(261,910)	0	0	(119,614)	..	(119,614)	57,458	0	0	0	27,874	.....	003.....
685859 SCS COLLAR 3068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	2,611	0	1,231.1300	439,231	0	0	680,370	..	680,370	2,811	0	0	0	0	.....	003.....
685860 SCS COLLAR 3068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	2,611	0	1,404.3500	(239,368)	0	0	(418,813)	..	(418,813)	11,467	0	0	0	0	.....	003.....
685861 SCS COLLAR 3069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	227	315,205	984.9000	(22,811)	0	0	(10,417)	..	(10,417)	5,004	0	0	0	2,428	.....	003.....
685862 SCS COLLAR 3069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	227	0	1,231.1300	38,252	0	0	59,255	..	59,255	245	0	0	0	0	.....	003.....
685863 SCS COLLAR 3069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568....	08/16/2016	08/14/2019	227	0	1,364.8300	(24,197)	0	0	(41,179)	..	(41,179)	765	0	0	0	0		003.....
685864 SCS COLLAR 3070 Russel2000.....	LIFE HEDGE.....																						

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

QE06.135

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
685881 SCS COLLAR 3071 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	..10,069	0	1,796.2400	(521,654)	0	0	(462,508)	..	(462,508)	(177,216)	0	0	0	0	0	003.....
685882 SCS COLLAR 3072 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,389	..2,490,288	1,533.7900	(87,099)	0	0	(17,233)	..	(17,233)	52,446	0	0	0	7,601	0	003.....
685883 SCS COLLAR 3072 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,389	0	1,704.2100	135,155	0	0	153,902	..	153,902	63,086	0	0	0	0	0	003.....
685884 SCS COLLAR 3072 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,389	0	1,821.8000	(59,015)	0	0	(45,129)	..	(45,129)	(15,175)	0	0	0	0	0	003.....
685885 SCS COLLAR 3073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...35,790	..49,601,876	1,108.0200	(2,013,645)	0	0	(204,322)	..	(204,322)	672,565	0	0	0	151,388	0	003.....
685886 SCS COLLAR 3073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...35,790	0	1,231.1300	...3,022,668	0	0	6,054,305	..	6,054,305	52,370	0	0	0	0	0	003.....
685887 SCS COLLAR 3073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...35,790	0	1,318.5400	(1,454,142)	0	0	(3,538,759)	..	(3,538,759)	290,060	0	0	0	0	0	003.....
685888 SCS COLLAR 3074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...38,664	..91,352,216	1,960.3400	...3,166,582)	0	0	(339,570)	..	(339,570)	..1,407,772	0	0	0	278,812	0	003.....
685889 SCS COLLAR 3074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...38,664	0	2,178.1500	...4,758,379	0	0	7,935,896	..	7,935,896	..2,547,672	0	0	0	0	0	003.....
685890 SCS COLLAR 3074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...38,664	0	2,292.5000	(2,442,405)	0	0	(4,331,894)	..	(4,331,894)	..(1,594,462)	0	0	0	0	0	003.....
685891 SCS COLLAR 3075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...2,650	..6,262,186	1,960.3400	(217,069)	0	0	(23,278)	..	(23,278)	96,503	0	0	0	19,113	0	003.....
685892 SCS COLLAR 3075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...2,650	0	2,178.1500	326,186	0	0	544,005	..	544,005	174,643	0	0	0	0	0	003.....
685893 SCS COLLAR 3075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...2,650	0	2,323.0000	(135,834)	0	0	(238,742)	..	(238,742)	(89,239)	0	0	0	0	0	003.....
685894 SCS COLLAR 3076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,286	..3,038,349	1,960.3400	(105,320)	0	0	(11,294)	..	(11,294)	46,822	0	0	0	9,273	0	003.....
685895 SCS COLLAR 3076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,286	0	2,178.1500	158,262	0	0	263,946	..	263,946	84,735	0	0	0	0	0	003.....
685896 SCS COLLAR 3076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/16/2016	08/14/2017	...1,286	0	2,272.9000	(92,383)	0	0	(163,288)	..	(163,288)	(59,064)	0	0	0	0	0	003.....
685919 SCS COLLAR 3077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...1,607	..2,226,695	1,108.0200	(222,865)	0	0	(116,607)	..	(116,607)	43,627	0	0	0	17,149	0	003.....
685920 SCS COLLAR 3077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...1,607	0	1,231.1300	259,513	0	0	418,592	..	418,592	1,729	0	0	0	0	0	003.....
685921 SCS COLLAR 3077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...1,607	0	1,547.9000	(69,824)	0	0	(156,635)	..	(156,635)	10,508	0	0	0	0	0	003.....
685922 SCS COLLAR 3078 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...166	..229,650	1,108.0200	(23,501)	0	0	(12,026)	..	(12,026)	4,499	0	0	0	1,769	0	003.....
685923 SCS COLLAR 3078 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...166	0	1,231.1300	26,765	0	0	43,171	..	43,171	178	0	0	0	0	0	003.....
685924 SCS COLLAR 3078 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...166	0	1,661.1600	(3,841)	0	0	(10,291)	..	(10,291)	1,060	0	0	0	0	0	003.....
685927 SCS COLLAR 3079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...132	..183,494	1,108.0200	(18,778)	0	0	(9,609)	..	(9,609)	3,595	0	0	0	1,413	0	003.....
685928 SCS COLLAR 3079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...132	0	1,231.1300	21,386	0	0	34,495	..	34,495	143	0	0	0	0	0	003.....
685929 SCS COLLAR 3079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	...132	0	1,487.8200	(7,705)	0	0	(16,071)	..	(16,071)	791	0	0	0	0	0	003.....
685930 SCS COLLAR 3080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...3,828	..5,305,569	1,108.0200	(814,406)	0	0	(501,981)	..	(501,981)	67,760	0	0	0	55,524	0	003.....
685931 SCS COLLAR 3080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...3,828	0	1,231.1300	928,934	0	0	1,304,089	..	1,304,089	38,152	0	0	0	0	0	003.....
685932 SCS COLLAR 3080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...3,828	0	1,935.8300	(162,974)	0	0	(295,245)	..	(295,245)	(12,314)	0	0	0	0	0	003.....
685939 SCS COLLAR 3083 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...112	..155,351	1,046.4600	(20,948)	0	0	(12,624)	..	(12,624)	1,857	0	0	0	1,626	0	003.....
685940 SCS COLLAR 3083 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...112	0	1,292.6900	22,784	0	0	34,430	..	34,430	989	0	0	0	0	0	003.....
685941 SCS COLLAR 3083 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	...112	0	1,949.9900	(3,254)	0	0	(8,341)	..	(8,341)	(352)	0	0	0	0	0	003.....
685942 SCS COLLAR 3084 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...113	..615,333	4,317.4700	(22,372)	0	0	(1,480)	..	(1,480)	11,910	0	0	0	1,878	0	003.....
685943 SCS COLLAR 3084 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...113	0	4,797.1900	38,119	0	0	77,090	..	77,090	41,679	0	0	0	0	0	003.....
685944 SCS COLLAR 3084 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...113	0	5,139.7100	(18,261)	0	0	(43,641)	..	(43,641)	(27,888)	0	0	0	0	0	003.....
685945 SCS COLLAR 3085 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...1,728	..9,394,331	4,317.4700	(341,548)	0	0	(22,596)	..	(22,596)	181,835	0	0	0	28,672	0	003.....
685946 SCS COLLAR 3085 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...1,728	0	4,797.1900	581,959	0	0	1,176,957	..	1,176,957	636,317	0	0	0	0	0	003.....
685947 SCS COLLAR 3085 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...1,728	0	5,077.3400	(324,139)	0	0	(754,080)	..	(754,080)	(469,164)	0	0	0	0	0	003.....
685948 SCS COLLAR 3086 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...138	..750,189	4,317.4700	(27,274)	0	0	(1,804)	..	(1,804)	14,521	0	0	0	2,290	0	003.....
685949 SCS COLLAR 3086 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...138	0	4,797.1900	46,472	0	0	93,988	..	93,988	50,814	0	0	0	0	0	003.....
685950 SCS COLLAR 3086 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...138	0	5,034.6500	(28,519)	0	0	(65,144)	..	(65,144)	(39,740)	0	0	0	0	0	003.....
685951 SCS COLLAR 3087 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...5,217	..146,739	21,5600	(6,010)	0	0	(331)	..	(331)	1,248	0	0	0	448	0	003.....
685952 SCS COLLAR 3087 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...5,217	0	23.9600	8,499	0	0	22,472	..	22,472	1,339	0	0	0	0	0	003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
685953 SCS COLLAR 3087 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...5,217	0	26.3600	(3,068)	0	0	(11,731)	..	(11,731)	162	0	0	0	0	0	003.....
685954 SCS COLLAR 3088 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...53,381	...1,501,437	21.5600	(61,494)	0	0	(3,389)	..	(3,389)	12,768	0	0	0	4,582	0	003.....
685955 SCS COLLAR 3088 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...53,381	0	23.9600	86,957	0	0	229,932	..	229,932	13,701	0	0	0	0	0	003.....
685956 SCS COLLAR 3088 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2017	...53,381	0	25.8200	(38,381)	0	0	(142,790)	..	(142,790)	(1,913)	0	0	0	0	0	003.....
685957 SCS COLLAR 3089 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,165	...216,615	41.9200	(2,732)	0	0	(2,860)	..	(2,860)	1,249	0	0	0	661	0	003.....
685958 SCS COLLAR 3089 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,165	0	46.5800	0	0	0	28,463	..	28,463	(21,946)	0	0	0	0	0	003.....
685959 SCS COLLAR 3089 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,165	0	51.1100	0	0	0	(16,283)	..	(16,283)	19,943	0	0	0	0	0	003.....
685960 SCS COLLAR 3090 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...78,252	...4,069,911	41.9200	(36,815)	0	0	(53,743)	..	(53,743)	23,471	0	0	0	12,422	0	003.....
685961 SCS COLLAR 3090 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...78,252	0	46.5800	0	0	0	534,783	..	534,783	(412,331)	0	0	0	0	0	003.....
685962 SCS COLLAR 3090 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...78,252	0	51.5100	0	0	0	(288,971)	..	(288,971)	369,541	0	0	0	0	0	003.....
685963 SCS COLLAR 3091 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,422	...230,014	41.9200	(954)	0	0	(3,037)	..	(3,037)	1,327	0	0	0	702	0	003.....
685964 SCS COLLAR 3091 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,422	0	46.5800	0	0	0	30,224	..	30,224	(23,303)	0	0	0	0	0	003.....
685965 SCS COLLAR 3091 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	08/16/2016	08/14/2017	...4,422	0	52.0400	0	0	0	(15,111)	..	(15,111)	20,473	0	0	0	0	0	003.....
685972 SCS COLLAR 3092 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	08/16/2016	08/16/2021	...11,255	...15,598,128	984.9000	(1,773,573)	0	0	(1,078,169)	..	(1,078,169)	173,367	0	0	0	163,238	0	003.....
685973 SCS COLLAR 3092 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	08/16/2016	08/16/2021	...11,255	0	1,231.1300	...2,604.925	0	0	3,833,960	..	3,833,960	112,165	0	0	0	0	0	003.....
685974 SCS COLLAR 3092 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	08/16/2016	08/16/2021	...11,255	0	1,643.6800	(973,803)	0	0	(1,736,460)	..	(1,736,460)	(53,201)	0	0	0	0	0	003.....
685983 SCS COLLAR 3093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...2,797	...3,877,017	1,108.0200	(151,537)	0	0	(15,970)	..	(15,970)	52,569	0	0	0	11,833	0	003.....
685984 SCS COLLAR 3093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...2,797	0	1,231.1300	...235,121	0	0	473,221	..	473,221	4,093	0	0	0	0	0	003.....
685985 SCS COLLAR 3093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...2,797	0	1,337.2500	(99,533)	0	0	(239,379)	..	(239,379)	27,745	0	0	0	0	0	003.....
685986 SCS COLLAR 3094 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...3,130	...4,338,567	1,108.0200	(169,577)	0	0	(17,872)	..	(17,872)	58,828	0	0	0	13,242	0	003.....
685987 SCS COLLAR 3094 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...3,130	0	1,231.1300	...262,959	0	0	529,557	..	529,557	4,581	0	0	0	0	0	003.....
685988 SCS COLLAR 3094 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/16/2016	08/14/2017	...3,130	0	1,305.1200	(147,607)	0	0	(340,753)	..	(340,753)	21,129	0	0	0	0	0	003.....
686043 SCS COLLAR 3095 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	08/18/2016	08/18/2021	...8,370	...19,776,661	2,187.0200	(149,377)	0	0	1,758,100	..	1,758,100	974,508	0	0	0	207,096	0	003.....
686085 SCS COLLAR 3096 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,476	...2,044,958	1,113.1600	(84,497)	0	0	(9,038)	..	(9,038)	28,554	0	0	0	6,287	0	003.....
686086 SCS COLLAR 3096 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,476	0	1,236.8500	126,107	0	0	242,763	..	242,763	1,186	0	0	0	0	0	003.....
686087 SCS COLLAR 3096 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,476	0	1,330.0600	(59,586)	0	0	(134,286)	..	(134,286)	13,544	0	0	0	0	0	003.....
686088 SCS COLLAR 3097 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...649	...899,781	1,113.1600	(37,179)	0	0	(3,977)	..	(3,977)	12,564	0	0	0	2,766	0	003.....
686089 SCS COLLAR 3097 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...649	0	1,236.8500	55,487	0	0	106,816	..	106,816	522	0	0	0	0	0	003.....
686090 SCS COLLAR 3097 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...649	0	1,317.3200	(29,414)	0	0	(65,036)	..	(65,036)	5,143	0	0	0	0	0	003.....
686091 SCS COLLAR 3098 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,607	...3,796,307	1,968.3200	(131,424)	0	0	(15,144)	..	(15,144)	60,141	0	0	0	11,671	0	003.....
686092 SCS COLLAR 3098 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,607	0	2,187.0200	195,028	0	0	318,124	..	318,124	102,917	0	0	0	0	0	003.....
686093 SCS COLLAR 3098 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...1,607	0	2,303.4600	(98,216)	0	0	(167,951)	..	(167,951)	(61,974)	0	0	0	0	0	003.....
686094 SCS COLLAR 3099 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...816	...1,928,402	1,968.3200	(66,759)	0	0	(7,693)	..	(7,693)	30,550	0	0	0	5,929	0	003.....
686095 SCS COLLAR 3099 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...816	0	2,187.0200	99,068	0	0	161,597	..	161,597	52,278	0	0	0	0	0	003.....
686096 SCS COLLAR 3099 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/16/2017	...816	0	2,283.4200	(56,995)	0	0	(97,481)	..	(97,481)	(35,429)	0	0	0	0	0	003.....
686105 SCS COLLAR 3100 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	...572	...1,352,582	1,749.6200	(84,760)	0	0	(39,423)	..	(39,423)	29,510	0	0	0	10,417	0	003.....
686106 SCS COLLAR 3100 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	...572	0	2,187.0200	135,842	0	0	188,551	..	188,551	30,704	0	0	0	0	0	003.....
686107 SCS COLLAR 3100 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	...572	0	2,422.3400	(73,968)	0	0	(109,936)	..	(109,936)	(19,048)	0	0	0	0	0	003.....
686109 SCS COLLAR 3101 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/18/2016	08/16/2017	...1,588	...188,488	1,162.2100	(5,668)	0	0	(3,726)	..	(3,726)	10,598	0	0	0	579	0	003.....
686110 SCS COLLAR 3101 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/18/2016	08/16/2017	...1,588	0	129.1200	...14,986	0	0	1,601	..	1,601	(244)	0	0	0	0	0	003.....
686111 SCS COLLAR 3101 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/18/2016	08/16/2017	...1,588	0	133.5400	(11,336)	0	0	(906)	..	(906)	428	0	0	0	0	0	003.....
686112 SCS COLLAR 3102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	08/18/2016	08/14/2019	...621	...860,563	989.4800	(60,841)	0	0	(28,968)	..	(28,968)	13,782	0	0	0	6,628	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
686113 SCS COLLAR 3102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/14/2019	621	0	1,236.8500	102,797	0	0	159,479	..	159,479	526	0	0	0	0	0	003.....
686114 SCS COLLAR 3102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/14/2019	621	0	1,410.7500	(55,995)	0	0	(97,595)	..	(97,595)	2,812	0	0	0	0	0	003.....
686116 SCS COLLAR 3103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	3,211	4,450,724	1,113.1600	(677,426)	0	0	(426,754)	..	(426,754)	56,991	0	0	0	46,607	0	003.....
686117 SCS COLLAR 3103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	3,211	0	1,236.8500	762,862	0	0	1,084,402	..	1,084,402	31,785	0	0	0	0	0	003.....
686118 SCS COLLAR 3103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	3,211	0	1,975.1200	(117,848)	0	0	(224,742)	..	(224,742)	(9,772)	0	0	0	0	0	003.....
686122 SCS COLLAR 3104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	9,586	13,286,062	989.4800	(1,542,001)	0	0	(931,027)	..	(931,027)	148,224	0	0	0	139,128	0	003.....
686123 SCS COLLAR 3104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	9,586	0	1,236.8500	2,277,253	0	0	3,237,098	..	3,237,098	94,883	0	0	0	0	0	003.....
686124 SCS COLLAR 3104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	9,586	0	1,671.1100	(832,009)	0	0	(1,393,517)	..	(1,393,517)	(43,663)	0	0	0	0	0	003.....
686125 SCS COLLAR 3105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,186	1,643,809	865.7900	(140,451)	0	0	(80,985)	..	(80,985)	15,319	0	0	0	17,214	0	003.....
686126 SCS COLLAR 3105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,186	0	1,236.8500	281,752	0	0	400,508	..	400,508	11,739	0	0	0	0	0	003.....
686127 SCS COLLAR 3105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,186	0	1,513.5300	(153,272)	0	0	(241,224)	..	(241,224)	(6,905)	0	0	0	0	0	003.....
686128 SCS COLLAR 3106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	452	626,373	1,051.3200	(83,582)	0	0	(51,598)	..	(51,598)	7,509	0	0	0	6,559	0	003.....
686129 SCS COLLAR 3106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	452	0	1,298.6900	94,913	0	0	137,485	..	137,485	3,946	0	0	0	0	0	003.....
686130 SCS COLLAR 3106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	452	0	1,989.2200	(15,893)	0	0	(30,511)	..	(30,511)	(1,341)	0	0	0	0	0	003.....
686131 SCS COLLAR 3107 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,815	4,288,939	1,530.9100	(326,572)	0	0	(178,766)	..	(178,766)	79,755	0	0	0	44,913	0	003.....
686132 SCS COLLAR 3107 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,815	0	2,187.0200	620,868	0	0	805,126	..	805,126	99,880	0	0	0	0	0	003.....
686133 SCS COLLAR 3107 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	1,815	0	2,614.8000	(326,691)	0	0	(434,279)	..	(434,279)	(56,693)	0	0	0	0	0	003.....
686134 SCS COLLAR 3108 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	241	569,338	1,858.9700	(69,812)	0	0	(41,793)	..	(41,793)	14,957	0	0	0	5,962	0	003.....
686135 SCS COLLAR 3108 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	241	0	2,296.3700	70,929	0	0	92,720	..	92,720	11,736	0	0	0	0	0	003.....
686136 SCS COLLAR 3108 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	08/18/2016	08/18/2021	241	0	3,673.9700	(5,418)	0	0	(6,819)	..	(6,819)	(405)	0	0	0	0	0	003.....
686139 SCS COLLAR 3109 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	08/18/2016	08/16/2017	552	989,974	1,537.1100	(36,331)	0	0	(7,132)	..	(7,132)	21,221	0	0	0	3,044	0	003.....
686140 SCS COLLAR 3109 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	08/18/2016	08/16/2017	552	0	1,707.9000	53,447	0	0	59,805	..	59,805	24,457	0	0	0	0	0	003.....
686141 SCS COLLAR 3109 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	08/18/2016	08/16/2017	552	0	1,805.4200	(26,403)	0	0	(22,761)	..	(22,761)	(8,343)	0	0	0	0	0	003.....
686142 SCS COLLAR 3110 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	195	1,059,304	4,327.8200	(37,902)	0	0	(2,701)	..	(2,701)	20,944	0	0	0	3,257	0	003.....
686143 SCS COLLAR 3110 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	195	0	4,808.6800	65,591	0	0	130,517	..	130,517	70,624	0	0	0	0	0	003.....
686144 SCS COLLAR 3110 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	195	0	5,102.0100	(36,919)	0	0	(81,036)	..	(81,036)	(50,683)	0	0	0	0	0	003.....
686145 SCS COLLAR 3111 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	22,731	639,357	21.6200	(25,072)	0	0	(1,466)	..	(1,466)	5,634	0	0	0	1,966	0	003.....
686146 SCS COLLAR 3111 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	22,731	0	24.0200	37,233	0	0	96,750	..	96,750	5,606	0	0	0	0	0	003.....
686147 SCS COLLAR 3111 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	08/18/2016	08/16/2017	22,731	0	25.9800	(17,548)	0	0	(58,051)	..	(58,051)	(332)	0	0	0	0	0	003.....
686148 SCS COLLAR 3112 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	12,553	877,447	63.8100	(48,831)	0	0	(14,292)	..	(14,292)	7,189	0	0	0	2,698	0	003.....
686149 SCS COLLAR 3112 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	12,553	0	70.9000	71,426	0	0	29,396	..	29,396	(63,211)	0	0	0	0	0	003.....
686150 SCS COLLAR 3112 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	12,553	0	79.4100	(31,382)	0	0	(3,775)	..	(3,775)	32,091	0	0	0	0	0	003.....
686151 SCS COLLAR 3113 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	9,937	779,960	74.3600	(36,270)	0	0	(14,349)	..	(14,349)	28,115	0	0	0	2,398	0	003.....
686152 SCS COLLAR 3113 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	9,937	0	82.6200	43,723	0	0	7,539	..	7,539	(11,246)	0	0	0	0	0	003.....
686153 SCS COLLAR 3113 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/16/2017	9,937	0	90.0600	(15,601)	0	0	(866)	..	(866)	4,601	0	0	0	0	0	003.....
686154 SCS COLLAR 3114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	4,480	10,584,069	1,968.3200	(1,487,186)	0	0	(918,647)	..	(918,647)	304,050	0	0	0	110,834	0	003.....
686155 SCS COLLAR 3114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	4,480	0	2,187.0200	1,489,157	0	0	1,986,856	..	1,986,856	246,480	0	0	0	0	0	003.....
686156 SCS COLLAR 3114 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	4,480	0	3,740.1600	(81,887)	0	0	(109,791)	..	(109,791)	(4,634)	0	0	0	0	0	003.....
686157 SCS COLLAR 3115 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	08/18/2016	08/18/2021	269	635,239	1,968.3200	(91,787)	0	0	(55,136)	..	(55,136)	18,249	0	0	0	6,652	0	003.....
686158 SCS COLLAR 3115 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	08/18/2016	08/18/2021	269	0	2,296.3700	78,792	0	0	103,452	..	103,452	13,094	0	0	0	0	0	003.....
686161 SCS COLLAR 3116 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	9,957	23,526,513	1,749.6200	(2,471,722)	0	0	(1,447,537)	..	(1,447,537)	554,708	0	0	0	246,364	0	003.....
686162 SCS COLLAR 3116 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	9,957	0	2,187.0200	3,310,134	0	0	4,416,430	..	4,416,430	547,882	0	0	0	0	0	003.....
686163 SCS COLLAR 3116 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	08/18/2016	08/18/2021	9,957	0	2,900.3000	(1,016,151)	0	0	(1,435,826)	..	(1,435,826)	(181,308)	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
686164 SCS COLLAR 3117 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/18/2016	08/18/2021	747	1,339,561	1,537.1100	(178,643)	0	0	(124,888)	..	(124,888)	36,938	0	0	0	14,028	.....	003.....
686165 SCS COLLAR 3117 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/18/2016	08/18/2021	747	0	1,707.9000	168,228	0	0	224,800	..	224,800	44,097	0	0	0	0	.....	003.....
686166 SCS COLLAR 3118 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/18/2016	08/16/2017	632	605,516	824.7600	(28,369)	0	0	(5,939)	..	(5,939)	24,761	0	0	0	1,862	.....	003.....
686167 SCS COLLAR 3118 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/18/2016	08/16/2017	632	0	916.4000	44,581	0	0	38,560	..	38,560	20,329	0	0	0	0	.....	003.....
686168 SCS COLLAR 3118 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	08/18/2016	08/16/2017	632	0	992.4600	(21,918)	0	0	(12,718)	..	(12,718)	(6,334)	0	0	0	0	.....	003.....
688545 SCS COLLAR 3119 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	09/01/2016	09/01/2021	11,523	27,225,819	2,170.8600	(100,310)	0	0	2,432,289	..	2,432,289	1,305,047	0	0	0	286,346	.....	003.....
688677 SCS COLLAR 3120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	457	1,080,760	1,953.7700	(96,659)	0	0	(50,937)	..	(50,937)	30,367	0	0	0	8,424	.....	003.....
688678 SCS COLLAR 3120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	457	0	2,170.8600	110,015	0	0	156,940	..	156,940	25,020	0	0	0	0	.....	003.....
688679 SCS COLLAR 3120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	457	0	2,669.0700	(28,221)	0	0	(43,273)	..	(43,273)	(6,645)	0	0	0	0	.....	003.....
688680 SCS COLLAR 3121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	615	1,452,988	1,736.6900	(88,377)	0	0	(42,252)	..	(42,252)	31,381	0	0	0	11,325	.....	003.....
688681 SCS COLLAR 3121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	615	0	2,170.8600	147,905	0	0	210,992	..	210,992	33,637	0	0	0	0	.....	003.....
688682 SCS COLLAR 3121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/04/2019	615	0	2,355.8200	(95,573)	0	0	(141,960)	..	(141,960)	(23,927)	0	0	0	0	.....	003.....
688683 SCS COLLAR 3122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	11,368	26,860,124	1,736.6900	(2,790,203)	0	0	(1,633,026)	..	(1,633,026)	623,732	0	0	0	282,500	.....	003.....
688684 SCS COLLAR 3122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	11,368	0	2,170.8600	3,866,213	0	0	5,167,220	..	5,167,220	637,254	0	0	0	0	.....	003.....
688685 SCS COLLAR 3122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	11,368	0	2,913.5100	(1,157,691)	0	0	(1,623,059)	..	(1,623,059)	(205,634)	0	0	0	0	.....	003.....
688686 SCS COLLAR 3123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	1,280	3,024,608	1,519.6000	(226,377)	0	0	(124,846)	..	(124,846)	55,455	0	0	0	31,811	.....	003.....
688687 SCS COLLAR 3123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	1,280	0	2,170.8600	435,358	0	0	581,859	..	581,859	71,759	0	0	0	0	.....	003.....
688688 SCS COLLAR 3123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	1,280	0	2,624.5700	(218,179)	0	0	(304,401)	..	(304,401)	(39,731)	0	0	0	0	.....	003.....
688689 SCS COLLAR 3124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	270	638,879	1,628.1500	(56,622)	0	0	(32,202)	..	(32,202)	13,249	0	0	0	6,719	.....	003.....
688690 SCS COLLAR 3124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	270	0	2,279.4000	79,139	0	0	107,011	..	107,011	13,459	0	0	0	0	.....	003.....
688691 SCS COLLAR 3124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	09/01/2016	09/01/2021	270	0	2,975.8100	(24,460)	0	0	(34,294)	..	(34,294)	(4,301)	0	0	0	0	.....	003.....
688692 SCS COLLAR 3125 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	708	1,268,679	1,525.0500	(46,764)	0	0	(10,465)	..	(10,465)	26,867	0	0	0	4,187	.....	003.....
688693 SCS COLLAR 3125 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	708	0	1,694.5000	75,534	0	0	87,609	..	87,609	33,684	0	0	0	0	.....	003.....
688694 SCS COLLAR 3125 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	708	0	1,808.0300	(39,780)	0	0	(31,290)	..	(31,290)	(10,520)	0	0	0	0	.....	003.....
688695 SCS COLLAR 3126 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/01/2021	1,541	2,763,797	1,525.0500	(365,680)	0	0	(252,815)	..	(252,815)	75,411	0	0	0	29,068	.....	003.....
688696 SCS COLLAR 3126 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/01/2021	1,541	0	1,694.5000	363,075	0	0	476,808	..	476,808	93,293	0	0	0	0	.....	003.....
688697 SCS COLLAR 3126 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/01/2021	1,541	0	3,389.0000	(6,027)	0	0	(8,167)	..	(8,167)	(1,924)	0	0	0	0	.....	003.....
688698 SCS COLLAR 3127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	795	761,463	801.9700	(36,819)	0	0	(7,120)	..	(7,120)	27,823	0	0	0	2,513	.....	003.....
688699 SCS COLLAR 3127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	795	0	891.0800	59,471	0	0	64,877	..	64,877	32,058	0	0	0	0	.....	003.....
688700 SCS COLLAR 3127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/01/2016	09/06/2017	795	0	975.7300	(29,152)	0	0	(23,759)	..	(23,759)	(12,271)	0	0	0	0	.....	003.....
688705 SCS COLLAR 3128 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	1,572	186,670	112.7600	(4,634)	0	0	(2,438)	..	(2,438)	8,564	0	0	0	616	.....	003.....
688706 SCS COLLAR 3128 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	1,572	0	125.2900	13,972	0	0	3,146	..	3,146	349	0	0	0	0	.....	003.....
688707 SCS COLLAR 3128 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	1,572	0	129.0500	(11,146)	0	0	(1,984)	..	(1,984)	130	0	0	0	0	.....	003.....
688708 SCS COLLAR 3129 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	918	108,970	112.7600	(2,705)	0	0	(1,423)	..	(1,423)	4,999	0	0	0	360	.....	003.....
688709 SCS COLLAR 3129 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	918	0	125.2900	8,156	0	0	1,836	..	1,836	204	0	0	0	0	.....	003.....
688710 SCS COLLAR 3129 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	918	0	127.8000	(6,974)	0	0	(1,349)	..	(1,349)	4	0	0	0	0	.....	003.....
688711 SCS COLLAR 3130 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	13,070	1,025,895	74.1600	(47,472)	0	0	(20,359)	..	(20,359)	37,270	0	0	0	3,386	.....	003.....
688712 SCS COLLAR 3130 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	13,070	0	82.4000	56,765	0	0	12,825	..	12,825	(15,594)	0	0	0	0	.....	003.....
688713 SCS COLLAR 3130 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	13,070	0	88.9900	(19,187)	0	0	(2,239)	..	(2,239)	8,200	0	0	0	0	.....	003.....
688714 SCS COLLAR 3131 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	332	1,802,252	4,305.5400	(67,405)	0	0	(5,682)	..	(5,682)	36,876	0	0	0	5,948	.....	003.....
688715 SCS COLLAR 3131 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	332	0	4,783.9400	114,985	0	0	232,737	..	232,737	121,325	0	0	0	0	.....	003.....
688716 SCS COLLAR 3131 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	332	0	5,070.9700	(62,140)	0	0	(150,789)	..	(150,789)	(90,341)	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)
688717 SCS COLLAR 3132 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..13,456	940,588	61.5300	(55,830)	0	0	(12,314)	..	(12,314)	7,541	0	0	0	3,104	.....	003.....
688718 SCS COLLAR 3132 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..13,456	0	68.3700	75,718	0	0	53,558	..	53,558	(72,467)	0	0	0	0	.....	003.....
688719 SCS COLLAR 3132 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..13,456	0	76.9200	(28,325)	0	0	(9,440)	..	(9,440)	46,801	0	0	0	0	.....	003.....
688720 SCS COLLAR 3133 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..27,916	785,207	21.9900	(31,574)	0	0	(2,567)	..	(2,567)	8,358	0	0	0	2,591	.....	003.....
688721 SCS COLLAR 3133 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..27,916	0	24.4300	45,169	0	0	110,309	..	110,309	5,180	0	0	0	0	.....	003.....
688722 SCS COLLAR 3133 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..27,916	0	26.2600	(19,877)	0	0	(67,950)	..	(67,950)	577	0	0	0	0	.....	003.....
688723 SCS COLLAR 3134 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..1,966	4,645,204	1,953.7700	(170,719)	0	0	(22,361)	..	(22,361)	74,585	0	0	0	15,329	.....	003.....
688724 SCS COLLAR 3134 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..1,966	0	2,170.8600	251,386	0	0	424,501	..	424,501	128,691	0	0	0	0	.....	003.....
688725 SCS COLLAR 3134 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..1,966	0	2,300.5000	(119,846)	0	0	(221,431)	..	(221,431)	(77,230)	0	0	0	0	.....	003.....
688726 SCS COLLAR 3135 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..912	2,153,903	1,953.7700	(79,160)	0	0	(10,368)	..	(10,368)	34,584	0	0	0	7,108	.....	003.....
688727 SCS COLLAR 3135 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..912	0	2,170.8600	116,563	0	0	196,834	..	196,834	59,672	0	0	0	0	.....	003.....
688728 SCS COLLAR 3135 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/06/2017	..912	0	2,279.8200	(63,605)	0	0	(116,535)	..	(116,535)	(40,019)	0	0	0	0	.....	003.....
688729 SCS COLLAR 3136 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/01/2021	..774	1,828,478	1,953.7700	(260,064)	0	0	(156,548)	..	(156,548)	51,771	0	0	0	19,231	.....	003.....
688730 SCS COLLAR 3136 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	09/01/2016	09/01/2021	..774	0	2,279.4000	227,926	0	0	306,266	..	306,266	38,520	0	0	0	0	.....	003.....
688731 SCS COLLAR 3137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/06/2017	..2,020	2,799,107	1,115.8200	(120,718)	0	0	(16,126)	..	(16,126)	41,661	0	0	0	9,237	.....	003.....
688732 SCS COLLAR 3137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/06/2017	..2,020	0	1,239.8000	184,946	0	0	333,355	..	333,355	968	0	0	0	0	.....	003.....
688733 SCS COLLAR 3137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/06/2017	..2,020	0	1,344.0700	(87,214)	0	0	(173,297)	..	(173,297)	19,447	0	0	0	0	.....	003.....
688734 SCS COLLAR 3138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..471	652,827	1,115.8200	(67,575)	0	0	(35,884)	..	(35,884)	12,968	0	0	0	5,088	.....	003.....
688735 SCS COLLAR 3138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..471	0	1,239.8000	80,814	0	0	121,126	..	121,126	223	0	0	0	0	.....	003.....
688736 SCS COLLAR 3138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..471	0	1,589.4300	(21,982)	0	0	(40,233)	..	(40,233)	3,249	0	0	0	0	.....	003.....
688737 SCS COLLAR 3139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..964	1,335,836	991.8400	(97,118)	0	0	(46,637)	..	(46,637)	21,656	0	0	0	10,412	.....	003.....
688738 SCS COLLAR 3139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..964	0	1,239.8000	165,364	0	0	247,853	..	247,853	455	0	0	0	0	.....	003.....
688739 SCS COLLAR 3139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/04/2019	..964	0	1,432.4700	(86,136)	0	0	(143,658)	..	(143,658)	5,042	0	0	0	0	.....	003.....
688740 SCS COLLAR 3140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..3,713	5,146,600	1,115.8200	(787,423)	0	0	(500,343)	..	(500,343)	65,041	0	0	0	54,129	.....	003.....
688741 SCS COLLAR 3140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..3,713	0	1,239.8000	906,114	0	0	1,253,401	..	1,253,401	37,540	0	0	0	0	.....	003.....
688742 SCS COLLAR 3140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..3,713	0	2,020.7600	(133,931)	0	0	(235,528)	..	(235,528)	(11,164)	0	0	0	0	.....	003.....
688743 SCS COLLAR 3141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..10,181	14,109,554	991.8400	(1,647,167)	0	0	(1,004,308)	..	(1,004,308)	155,474	0	0	0	148,396	.....	003.....
688744 SCS COLLAR 3141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..10,181	0	1,239.8000	2,484,137	0	0	3,436,234	..	3,436,234	102,917	0	0	0	0	.....	003.....
688745 SCS COLLAR 3141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..10,181	0	1,701.6300	(878,742)	0	0	(1,397,100)	..	(1,397,100)	(47,049)	0	0	0	0	.....	003.....
688747 SCS COLLAR 3142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..832	1,152,508	867.8600	(99,110)	0	0	(57,795)	..	(57,795)	10,612	0	0	0	12,121	.....	003.....
688748 SCS COLLAR 3142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..832	0	1,239.8000	202,911	0	0	280,681	..	280,681	8,407	0	0	0	0	.....	003.....
688749 SCS COLLAR 3142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..832	0	1,538.1000	(107,214)	0	0	(162,300)	..	(162,300)	(4,969)	0	0	0	0	.....	003.....
688752 SCS COLLAR 3143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..502	696,423	1,053.8300	(93,444)	0	0	(58,220)	..	(58,220)	8,243	0	0	0	7,325	.....	003.....
688753 SCS COLLAR 3143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..502	0	1,301.7900	108,795	0	0	152,825	..	152,825	4,503	0	0	0	0	.....	003.....
688754 SCS COLLAR 3143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	09/01/2016	09/01/2021	..502	0	2,034.6400	(17,413)	0	0	(30,762)	..	(30,762)	(1,469)	0	0	0	0	.....	003.....
688777 SCS COLLAR 3145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	..926	2,188,732	1,736.6900	(131,256)	0	0	(63,648)	..	(63,648)	47,272	0	0	0	17,060	.....	003.....
688778 SCS COLLAR 3145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	..926	0	2,170.8600	216,583	0	0	317,831	..	317,831	50,670	0	0	0	0	.....	003.....
688779 SCS COLLAR 3145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	..926	0	2,427.8900	(115,434)	0	0	(178,660)	..	(178,660)	(30,380)	0	0	0	0	.....	003.....
688780 SCS COLLAR 3146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	..7,201	17,013,552	1,953.7700	(2,299,658)	0	0	(1,456,640)	..	(1,456,640)	481,718	0	0	0	178,939	.....	003.....
688781 SCS COLLAR 3146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	..7,201	0	2,170.8600	2,344,807	0	0	3,272,985	..	3,272,985	403,645	0	0	0	0	.....	003.....
688782 SCS COLLAR 3146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	..7,201	0	3,840.9000	(96,923)	0	0	(147,108)	..	(147,108)	(2,808)	0	0	0	0	.....	003.....
688783 SCS COLLAR 3147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	..421	995,868	1,845.2300	(116,033)	0	0	(72,167)	..	(72,167)	25,781	0	0	0	10,474	.....	003.....
688784 SCS COLLAR 3147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	..421	0	2,279.4000	117,942	0	0	166,806	..	166,806	20,979	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

QE06.140

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
688785 SCS COLLAR 3147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	421	0	3,897.7800	(4,940)	0	0	(7,659)	..	(7,659)	(43)	0	0	0	0	0	003.....
694008 SCS COLLAR 3149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	8,583	...20,279,300	2,147.2600	(98,416)	0	0	1,924,568	..	1,924,568	938,642	0	0	0	214,209	0	003.....
694082 SCS COLLAR 3150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	...4,280,330	1,932.5300	(401,837)	0	0	(195,408)	..	(195,408)	118,325	0	0	0	33,588	0	003.....
694083 SCS COLLAR 3150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	0	2,147.2600	438,792	0	0	652,829	..	652,829	102,185	0	0	0	0	0	003.....
694084 SCS COLLAR 3150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	0	2,645.7500	(102,267)	0	0	(188,059)	..	(188,059)	(29,240)	0	0	0	0	0	003.....
694085 SCS COLLAR 3151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	...5,612,845	1,717.8100	(364,211)	0	0	(158,623)	..	(158,623)	118,528	0	0	0	44,044	0	003.....
694086 SCS COLLAR 3151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	0	2,147.2600	575,393	0	0	856,062	..	856,062	133,997	0	0	0	0	0	003.....
694087 SCS COLLAR 3151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	0	2,406.5600	(296,827)	0	0	(488,735)	..	(488,735)	(82,034)	0	0	0	0	0	003.....
694088 SCS COLLAR 3152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	...267,382	1,932.5300	(25,102)	0	0	(12,207)	..	(12,207)	7,391	0	0	0	2,098	0	003.....
694089 SCS COLLAR 3152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	0	2,147.2600	27,410	0	0	40,781	..	40,781	6,383	0	0	0	0	0	003.....
694090 SCS COLLAR 3152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	0	2,871.8100	(2,377)	0	0	5,518	..	(5,518)	(607)	0	0	0	0	0	003.....
694091 SCS COLLAR 3153 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	...249,777	1,717.8100	(16,208)	0	0	(7,059)	..	(7,059)	5,275	0	0	0	1,960	0	003.....
694092 SCS COLLAR 3153 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	0	2,147.2600	25,606	0	0	38,096	..	38,096	5,963	0	0	0	0	0	003.....
694093 SCS COLLAR 3153 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	0	2,515.4900	(9,461)	0	0	(16,256)	..	(16,256)	(2,720)	0	0	0	0	0	003.....
694094 SCS COLLAR 3154 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	...272,885	1,932.5300	(25,618)	0	0	(12,458)	..	(12,458)	7,544	0	0	0	2,141	0	003.....
694095 SCS COLLAR 3154 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	0	2,147.2600	27,974	0	0	41,620	..	41,620	6,515	0	0	0	0	0	003.....
694096 SCS COLLAR 3154 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	0	2,540.0800	(9,498)	0	0	(16,551)	..	(16,551)	(2,750)	0	0	0	0	0	003.....
694098 SCS COLLAR 3155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...6,994	...16,524,935	1,932.5300	(2,323,438)	0	0	(1,380,967)	..	(1,380,967)	458,848	0	0	0	174,498	0	003.....
694099 SCS COLLAR 3155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...6,994	0	2,147.2600	2,354,820	0	0	3,284,699	..	3,284,699	402,975	0	0	0	0	0	003.....
694100 SCS COLLAR 3155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...6,994	0	3,663.2300	(111,583)	0	0	(213,943)	..	(213,943)	(14,186)	0	0	0	0	0	003.....
694101 SCS COLLAR 3156 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...10,961	...25,898,745	1,717.8100	(2,756,181)	0	0	(1,539,434)	..	(1,539,434)	588,940	0	0	0	273,482	0	003.....
694102 SCS COLLAR 3156 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...10,961	0	2,147.2600	3,690,597	0	0	5,147,953	..	5,147,953	631,564	0	0	0	0	0	003.....
694103 SCS COLLAR 3156 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	...10,961	0	2,862.0000	(1,060,111)	0	0	(1,744,203)	..	(1,744,203)	(223,155)	0	0	0	0	0	003.....
694109 SCS COLLAR 3159 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	91	...215,667	1,932.5300	(30,323)	0	0	(18,023)	..	(18,023)	5,988	0	0	0	2,277	0	003.....
694110 SCS COLLAR 3159 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	91	0	2,254.6200	26,505	0	0	37,489	..	37,489	4,686	0	0	0	0	0	003.....
694111 SCS COLLAR 3160 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	...154,047	1,825.1700	(19,040)	0	0	(10,906)	..	(10,906)	3,904	0	0	0	1,627	0	003.....
694112 SCS COLLAR 3160 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	0	2,254.6200	18,932	0	0	26,777	..	26,777	3,347	0	0	0	0	0	003.....
694113 SCS COLLAR 3160 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	0	3,715.5100	(640)	0	0	(1,783)	..	(1,783)	(95)	0	0	0	0	0	003.....
694114 SCS COLLAR 3161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	...553,472	1,932.5300	(51,960)	0	0	(25,322)	..	(25,322)	15,308	0	0	0	4,348	0	003.....
694115 SCS COLLAR 3161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	0	2,147.2600	56,738	0	0	84,482	..	84,482	13,207	0	0	0	0	0	003.....
694116 SCS COLLAR 3161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	0	2,649.0100	(13,234)	0	0	(24,137)	..	(24,137)	(3,738)	0	0	0	0	0	003.....
694117 SCS COLLAR 3162 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	...1,573,489	1,717.8100	(102,102)	0	0	(44,586)	..	(44,586)	33,255	0	0	0	12,361	0	003.....
694118 SCS COLLAR 3162 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	0	2,147.2600	161,304	0	0	240,178	..	240,178	37,547	0	0	0	0	0	003.....
694119 SCS COLLAR 3162 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	0	2,407.3800	(83,240)	0	0	(136,954)	..	(136,954)	(22,951)	0	0	0	0	0	003.....
694120 SCS COLLAR 3163 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	...11,481	...27,125,628	1,717.8100	(2,886,748)	0	0	(1,613,492)	..	(1,613,492)	616,750	0	0	0	286,526	0	003.....
694121 SCS COLLAR 3163 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	...11,481	0	2,147.2600	3,870,366	0	0	5,393,363	..	5,393,363	661,554	0	0	0	0	0	003.....
694122 SCS COLLAR 3163 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	...11,481	0	2,862.0000	(1,115,256)	0	0	(1,828,612)	..	(1,828,612)	(234,025)	0	0	0	0	0	003.....
694123 SCS COLLAR 3164 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	580	...1,371,025	1,932.5300	(192,769)	0	0	(114,641)	..	(114,641)	38,062	0	0	0	14,482	0	003.....
694124 SCS COLLAR 3164 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	580	0	2,254.6200	168,496	0	0	238,405	..	238,405	29,797	0	0	0	0	0	003.....
694125 SCS COLLAR 3165 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	...1,020,017	1,825.1700	(126,165)	0	0	(72,257)	..	(72,257)	25,849	0	0	0	10,774	0	003.....
694126 SCS COLLAR 3165 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	0	2,254.6200	125,358	0	0	177,369	..	177,369	22,169	0	0	0	0	0	003.....
694127 SCS COLLAR 3165 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	0	3,715.5100	(4,144)	0	0	(11,831)	..	(11,831)	(633)	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

QE06.141

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694128 SCS COLLAR 3166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	2,635,119	1,104.3200	(277,160)	0	0	(140,946)	..	(140,946)	51,630	0	0	0	20,678	.....	003.....
694129 SCS COLLAR 3166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	0	1,227.0200	319,155	0	0	506,894	..	506,894	1,568	0	0	0	0	.....	003.....
694130 SCS COLLAR 3166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	0	1,569.9100	(81,165)	0	0	(177,510)	..	(177,510)	13,340	0	0	0	0	.....	003.....
694131 SCS COLLAR 3167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	4,399,395	981.6200	(328,348)	0	0	(149,789)	..	(149,789)	70,301	0	0	0	34,522	.....	003.....
694132 SCS COLLAR 3167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	0	1,227.0200	532,837	0	0	846,272	..	846,272	2,618	0	0	0	0	.....	003.....
694133 SCS COLLAR 3167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	0	1,419.5400	(269,883)	0	0	(497,445)	..	(497,445)	16,186	0	0	0	0	.....	003.....
694134 SCS COLLAR 3168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	150,223	1,104.3200	(15,800)	0	0	(8,035)	..	(8,035)	2,943	0	0	0	1,179	.....	003.....
694135 SCS COLLAR 3168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	0	1,227.0200	18,194	0	0	28,897	..	28,897	89	0	0	0	0	.....	003.....
694136 SCS COLLAR 3168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	0	1,688.8000	(2,431)	0	0	(6,333)	..	(6,333)	711	0	0	0	0	.....	003.....
694137 SCS COLLAR 3169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	142,317	981.6200	(10,622)	0	0	(4,846)	..	(4,846)	2,274	0	0	0	1,117	.....	003.....
694138 SCS COLLAR 3169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	0	1,227.0200	17,237	0	0	27,376	..	27,376	85	0	0	0	0	.....	003.....
694139 SCS COLLAR 3169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	0	1,483.4700	(6,650)	0	0	(13,056)	..	(13,056)	646	0	0	0	0	.....	003.....
694140 SCS COLLAR 3170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	155,870	1,104.3200	(16,394)	0	0	(8,337)	..	(8,337)	3,054	0	0	0	1,223	.....	003.....
694141 SCS COLLAR 3170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	0	1,227.0200	18,878	0	0	29,983	..	29,983	93	0	0	0	0	.....	003.....
694142 SCS COLLAR 3170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	0	1,507.5200	(6,458)	0	0	(13,162)	..	(13,162)	743	0	0	0	0	.....	003.....
694143 SCS COLLAR 3171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	129,893	981.6200	(9,695)	0	0	(4,423)	..	(4,423)	2,076	0	0	0	1,019	.....	003.....
694144 SCS COLLAR 3171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	0	1,227.0200	15,732	0	0	24,986	..	24,986	77	0	0	0	0	.....	003.....
694145 SCS COLLAR 3171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	0	1,378.8100	(9,350)	0	0	(16,628)	..	(16,628)	384	0	0	0	0	.....	003.....
694146 SCS COLLAR 3172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	1,180,326	981.6200	(88,302)	0	0	(40,289)	..	(40,289)	18,875	0	0	0	9,272	.....	003.....
694147 SCS COLLAR 3172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	0	1,227.0200	143,060	0	0	227,221	..	227,221	680	0	0	0	0	.....	003.....
694148 SCS COLLAR 3172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	0	1,414.2800	(72,324)	0	0	(135,870)	..	(135,870)	4,262	0	0	0	0	.....	003.....
694149 SCS COLLAR 3173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	4,775,517	1,104.3200	(733,980)	0	0	(455,029)	..	(455,029)	58,840	0	0	0	50,428	.....	003.....
694150 SCS COLLAR 3173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	0	1,227.0200	813,466	0	0	1,192,103	..	1,192,103	36,508	0	0	0	0	.....	003.....
694151 SCS COLLAR 3173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	0	1,977.1400	(102,063)	0	0	(248,075)	..	(248,075)	(11,968)	0	0	0	0	.....	003.....
694152 SCS COLLAR 3174 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	15,245,964	981.6200	(1,796,586)	0	0	(1,065,161)	..	(1,065,161)	163,391	0	0	0	160,993	.....	003.....
694153 SCS COLLAR 3174 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	0	1,227.0200	2,597,013	0	0	3,805,821	..	3,805,821	116,552	0	0	0	0	.....	003.....
694154 SCS COLLAR 3174 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	0	1,668.6800	(872,513)	0	0	(1,642,766)	..	(1,642,766)	(57,487)	0	0	0	0	.....	003.....
694155 SCS COLLAR 3175 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	4,444,575	858.9200	(388,384)	0	0	(219,238)	..	(219,238)	39,776	0	0	0	46,933	.....	003.....
694156 SCS COLLAR 3175 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	0	1,227.0200	757,093	0	0	1,109,491	..	1,109,491	33,978	0	0	0	0	.....	003.....
694157 SCS COLLAR 3175 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	0	1,513.2900	(389,721)	0	0	(662,967)	..	(662,967)	(20,760)	0	0	0	0	.....	003.....
694161 SCS COLLAR 3177 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	128,763	1,042.9700	(17,396)	0	0	(10,556)	..	(10,556)	1,484	0	0	0	1,360	.....	003.....
694162 SCS COLLAR 3177 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	0	1,288.3700	19,426	0	0	29,046	..	29,046	884	0	0	0	0	.....	003.....
694163 SCS COLLAR 3177 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	0	1,992.1200	(2,638)	0	0	(6,442)	..	(6,442)	(314)	0	0	0	0	.....	003.....
694164 SCS COLLAR 3178 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	212,345	920.2700	(21,658)	0	0	(12,535)	..	(12,535)	2,087	0	0	0	2,242	.....	003.....
694165 SCS COLLAR 3178 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	0	1,288.3700	32,035	0	0	47,901	..	47,901	1,459	0	0	0	0	.....	003.....
694166 SCS COLLAR 3178 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	0	1,693.0200	(11,382)	0	0	(21,672)	..	(21,672)	(766)	0	0	0	0	.....	003.....
694167 SCS COLLAR 3179 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	121,986	981.6200	(14,375)	0	0	(8,523)	..	(8,523)	1,307	0	0	0	1,288	.....	003.....
694168 SCS COLLAR 3179 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	0	1,227.0200	20,779	0	0	30,451	..	30,451	933	0	0	0	0	.....	003.....
694169 SCS COLLAR 3179 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	0	1,572.4300	(9,140)	0	0	(16,145)	..	(16,145)	(531)	0	0	0	0	.....	003.....
694170 SCS COLLAR 3180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	4,740,503	1,104.3200	(729,019)	0	0	(451,939)	..	(451,939)	58,342	0	0	0	50,074	.....	003.....
694171 SCS COLLAR 3180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	0	1,227.0200	807,923	0	0	1,183,714	..	1,183,714	36,307	0	0	0	0	.....	003.....
694172 SCS COLLAR 3180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	0	1,977.1400	(101,314)	0	0	(246,556)	..	(246,556)	(11,936)	0	0	0	0	.....	003.....
694173 SCS COLLAR 3181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	8,808	12,207,614	981.6200	(1,439,622)	0	0	(853,457)	..	(853,457)	130,680	0	0	0	128,948	.....	003.....

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

QE06.142

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694174 SCS COLLAR 3181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..8,808	0	1,227.0200	..2,080,541	0	0	3,048,267	..	3,048,267	93,498	0	0	0	0	0	003.....
694175 SCS COLLAR 3181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..8,808	0	1,668.6800	..(698,631)	0	0	(1,316,411)	..	(1,316,411)	(46,243)	0	0	0	0	0	003.....
694176 SCS COLLAR 3182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,094	..1,515,786	858.9200	..(132,590)	0	0	(74,831)	..	(74,831)	13,550	0	0	0	16,011	0	003.....
694177 SCS COLLAR 3182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,094	0	1,227.0200	..258,335	0	0	378,495	..	378,495	11,609	0	0	0	0	0	003.....
694178 SCS COLLAR 3182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,094	0	1,513.2900	..(132,911)	0	0	(226,230)	..	(226,230)	(7,107)	0	0	0	0	0	003.....
694179 SCS COLLAR 3183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..599	..830,181	1,042.9700	..(112,234)	0	0	(68,097)	..	(68,097)	9,558	0	0	0	8,769	0	003.....
694180 SCS COLLAR 3183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..599	0	1,288.3700	..125,244	0	0	187,338	..	187,338	5,715	0	0	0	0	0	003.....
694181 SCS COLLAR 3183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..599	0	1,992.1200	..(16,935)	0	0	(41,584)	..	(41,584)	(2,035)	0	0	0	0	0	003.....
694182 SCS COLLAR 3184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,834	..2,541,370	1,104.3200	..(390,825)	0	0	(242,283)	..	(242,283)	31,277	0	0	0	26,844	0	003.....
694183 SCS COLLAR 3184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,834	0	1,227.0200	..433,125	0	0	634,585	..	634,585	19,464	0	0	0	0	0	003.....
694184 SCS COLLAR 3184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	..1,834	0	1,793.6500	..(99,315)	0	0	(206,238)	..	(206,238)	(8,433)	0	0	0	0	0	003.....
694185 SCS COLLAR 3185 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..1,308	..2,345,822	1,508.5500	..(108,775)	0	0	(208,637)	..	(208,637)	63,036	0	0	0	24,779	0	003.....
694186 SCS COLLAR 3185 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..1,308	0	1,676.1700	..160,743	0	0	419,186	..	419,186	81,667	0	0	0	0	0	003.....
694187 SCS COLLAR 3185 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..1,308	0	3,352.3400	..(63,690)	0	0	(7,813)	..	(7,813)	(1,843)	0	0	0	0	0	003.....
694188 SCS COLLAR 3186 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..571	..547,651	800.0800	..(50,853)	0	0	(5,386)	..	(5,386)	19,985	0	0	0	1,852	0	003.....
694189 SCS COLLAR 3186 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..571	0	888.9800	..55,830	0	0	48,185	..	48,185	23,470	0	0	0	0	0	003.....
694190 SCS COLLAR 3186 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..571	0	994.3200	..(7,040)	0	0	(13,295)	..	(13,295)	(6,613)	0	0	0	0	0	003.....
694191 SCS COLLAR 3187 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..8,506	..8,152,245	800.0800	..(756,983)	0	0	(80,169)	..	(80,169)	297,497	0	0	0	27,571	0	003.....
694192 SCS COLLAR 3187 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..8,506	0	888.9800	..831,073	0	0	717,282	..	717,282	349,373	0	0	0	0	0	003.....
694193 SCS COLLAR 3187 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..8,506	0	980.5400	..(146,225)	0	0	(246,135)	..	(246,135)	(125,714)	0	0	0	0	0	003.....
694194 SCS COLLAR 3188 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..418	..401,036	800.0800	..(37,238)	0	0	(3,944)	..	(3,944)	14,635	0	0	0	1,356	0	003.....
694195 SCS COLLAR 3188 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..418	0	888.9800	..40,883	0	0	35,286	..	35,286	17,187	0	0	0	0	0	003.....
694196 SCS COLLAR 3188 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..418	0	969.4300	..(8,679)	0	0	(14,259)	..	(14,259)	(7,377)	0	0	0	0	0	003.....
694197 SCS COLLAR 3189 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..849	..813,931	800.0800	..(75,578)	0	0	(8,500)	..	(8,500)	29,894	0	0	0	2,802	0	003.....
694198 SCS COLLAR 3189 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..849	0	888.9800	..82,975	0	0	72,433	..	72,433	35,004	0	0	0	0	0	003.....
694199 SCS COLLAR 3189 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..849	0	980.9900	..(14,684)	0	0	(25,280)	..	(25,280)	(12,876)	0	0	0	0	0	003.....
694200 SCS COLLAR 3190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..3,292	..4,562,043	1,104.3200	..(200,333)	0	0	(25,994)	..	(25,994)	65,850	0	0	0	15,429	0	003.....
694201 SCS COLLAR 3190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..3,292	0	1,227.0200	..296,056	0	0	582,243	..	582,243	6,080	0	0	0	0	0	003.....
694202 SCS COLLAR 3190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	..3,292	0	1,320.2800	..(150,365)	0	0	(341,497)	..	(341,497)	24,109	0	0	0	0	0	003.....
694209 SCS COLLAR 3191 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..1,915	..2,654,321	1,104.3200	..(116,559)	0	0	(16,137)	..	(16,137)	38,820	0	0	0	9,137	0	003.....
694210 SCS COLLAR 3191 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..1,915	0	1,227.0200	..172,254	0	0	340,451	..	340,451	3,551	0	0	0	0	0	003.....
694211 SCS COLLAR 3191 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/20/2017	..1,915	0	1,335.0000	..(78,370)	0	0	(181,489)	..	(181,489)	15,961	0	0	0	0	0	003.....
694215 SCS COLLAR 3192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..4,374	..10,334,410	1,932.5300	..(940,136)	0	0	(864,132)	..	(864,132)	286,901	0	0	0	109,162	0	003.....
694216 SCS COLLAR 3192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..4,374	0	2,147.2600	..1,052,853	0	0	2,054,781	..	2,054,781	252,041	0	0	0	0	0	003.....
694217 SCS COLLAR 3192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/15/2021	..4,374	0	3,663.2300	..(162,842)	0	0	(134,060)	..	(134,060)	(8,910)	0	0	0	0	0	003.....
694218 SCS COLLAR 3193 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	09/15/2016	09/14/2017	..2,541	..3,521,775	1,104.3200	..(154,962)	0	0	(20,067)	..	(20,067)	50,834	0	0	0	11,911	0	003.....
694219 SCS COLLAR 3193 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	09/15/2016	09/14/2017	..2,541	0	1,227.0200	..226,159	0	0	449,476	..	449,476	4,694	0	0	0	0	0	003.....
694220 SCS COLLAR 3193 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	09/15/2016	09/14/2017	..2,541	0	1,353.1600	..(83,857)	0	0	(207,201)	..	(207,201)	25,343	0	0	0	0	0	003.....
694221 SCS COLLAR 3194 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..1,948	..10,590,731	4,337.9060	..(89,581)	0	0	(39,227)	..	(39,227)	231,892	0	0	0	35,819	0	003.....
694222 SCS COLLAR 3194 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..1,948	0	4,819.8960	0	0	0	1,312,313	..	1,312,313	689,801	0	0	0	0	0	003.....
694223 SCS COLLAR 3194 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..1,948	0	5,122.5850	0	0	0	(815,305)	..	(815,305)	(493,526)	0	0	0	0	0	003.....
694224 SCS COLLAR 3195 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..75,751	..2,130,655	21.5640	(17,315)	0	0	(6,555)	..	(6,555)	21,066	0	0	0	7,206	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.143

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694225 SCS COLLAR 3195 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..75,751	0	23.9600	0	0	0	333,019	..	333,019	17,252	0	0	0	0	0	003.....
694226 SCS COLLAR 3195 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/14/2017	..75,751	0	26.1140	0	0	0	(195,077)	..	(195,077)	994	0	0	0	0	0	003.....
694227 SCS COLLAR 3196 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/20/2017	263	..1,432,398	4,337.9060	(12,255)	0	0	(5,652)	..	(5,652)	31,836	0	0	0	4,931	0	003.....
694228 SCS COLLAR 3196 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/20/2017	263	0	4,819.8960	0	0	0	178,376	..	178,376	92,999	0	0	0	0	0	003.....
694229 SCS COLLAR 3196 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	09/15/2016	09/20/2017	263	0	5,127.8870	0	0	0	(110,366)	..	(110,366)	(66,327)	0	0	0	0	0	003.....
694230 SCS COLLAR 3197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	..3,582	..8,462,729	1,503.0800	(670,039)	0	0	(342,237)	..	(342,237)	152,061	0	0	0	89,364	0	003.....
694231 SCS COLLAR 3197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	..3,582	0	2,147.2600	1,220,561	0	0	1,682,156	..	1,682,156	206,371	0	0	0	0	0	003.....
694232 SCS COLLAR 3197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	..3,582	0	2,581.0100	(591,591)	0	0	(921,484)	..	(921,484)	(120,038)	0	0	0	0	0	003.....
694234 SCS COLLAR 3198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	79	..185,958	1,610.4500	(16,361)	0	0	(9,173)	..	(9,173)	3,777	0	0	0	1,964	0	003.....
694235 SCS COLLAR 3198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	79	0	2,254.6200	23,092	0	0	32,324	..	32,324	4,041	0	0	0	0	0	003.....
694236 SCS COLLAR 3198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2021	79	0	2,912.9700	(7,634)	0	0	(11,401)	..	(11,401)	(1,451)	0	0	0	0	0	003.....
694248 SCS COLLAR 3200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,573	..3,715,854	1,932.5300	(139,167)	0	0	(17,603)	..	(17,603)	57,465	0	0	0	12,567	0	003.....
694249 SCS COLLAR 3200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,573	0	2,147.2600	209,036	0	0	373,664	..	373,664	108,038	0	0	0	0	0	003.....
694250 SCS COLLAR 3200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,573	0	2,261.9200	(115,561)	0	0	(225,570)	..	(225,570)	(74,704)	0	0	0	0	0	003.....
694295 SCS COLLAR 3201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	..1,225	..2,893,900	1,932.5300	(108,383)	0	0	(14,632)	..	(14,632)	45,418	0	0	0	9,962	0	003.....
694296 SCS COLLAR 3201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	..1,225	0	2,147.2600	162,797	0	0	292,404	..	292,404	83,767	0	0	0	0	0	003.....
694297 SCS COLLAR 3201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	..1,225	0	2,284.2600	(79,794)	0	0	(157,010)	..	(157,010)	(52,415)	0	0	0	0	0	003.....
694298 SCS COLLAR 3202 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	273	..644,800	1,932.5300	(24,149)	0	0	(3,260)	..	(3,260)	10,120	0	0	0	2,220	0	003.....
694299 SCS COLLAR 3202 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	273	0	2,147.2600	36,273	0	0	65,152	..	65,152	18,665	0	0	0	0	0	003.....
694300 SCS COLLAR 3202 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	273	0	2,315.8200	(14,515)	0	0	(28,852)	..	(28,852)	(9,811)	0	0	0	0	0	003.....
694301 SCS COLLAR 3203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	361	..853,866	1,932.5300	(31,979)	0	0	(4,317)	..	(4,317)	13,401	0	0	0	2,939	0	003.....
694302 SCS COLLAR 3203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	361	0	2,147.2600	48,034	0	0	86,276	..	86,276	24,716	0	0	0	0	0	003.....
694303 SCS COLLAR 3203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/20/2017	361	0	2,263.4300	(26,695)	0	0	(51,967)	..	(51,967)	(17,045)	0	0	0	0	0	003.....
694304 SCS COLLAR 3204 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..29,215	..69,026,643	1,932.5300	(2,585,198)	0	0	(327,004)	..	(327,004)	1,067,482	0	0	0	233,453	0	003.....
694305 SCS COLLAR 3204 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..29,215	0	2,147.2600	3,883,099	0	0	6,941,272	..	6,941,272	2,006,942	0	0	0	0	0	003.....
694306 SCS COLLAR 3204 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..29,215	0	2,281.8900	(1,896,398)	0	0	(3,750,310)	..	(3,750,310)	(1,263,926)	0	0	0	0	0	003.....
694307 SCS COLLAR 3205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,817	..4,292,434	1,932.5300	(160,761)	0	0	(20,335)	..	(20,335)	66,382	0	0	0	14,517	0	003.....
694308 SCS COLLAR 3205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,817	0	2,147.2600	241,471	0	0	431,644	..	431,644	124,802	0	0	0	0	0	003.....
694309 SCS COLLAR 3205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..1,817	0	2,312.8100	(96,550)	0	0	(192,863)	..	(192,863)	(66,286)	0	0	0	0	0	003.....
694310 SCS COLLAR 3206 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,060	..554,152	71.5100	(26,151)	0	0	(7,633)	..	(7,633)	17,237	0	0	0	1,874	0	003.....
694311 SCS COLLAR 3206 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,060	0	79.4600	30,803	0	0	14,993	..	14,993	(8,445)	0	0	0	0	0	003.....
694312 SCS COLLAR 3206 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,060	0	89.2400	(6,933)	0	0	(1,296)	..	(1,296)	4,483	0	0	0	0	0	003.....
694313 SCS COLLAR 3207 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,425	..582,798	71.5100	(27,503)	0	0	(8,027)	..	(8,027)	18,128	0	0	0	1,971	0	003.....
694314 SCS COLLAR 3207 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,425	0	79.4600	32,396	0	0	15,768	..	15,768	(8,881)	0	0	0	0	0	003.....
694315 SCS COLLAR 3207 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..7,425	0	85.9800	(12,883)	0	0	(3,056)	..	(3,056)	6,959	0	0	0	0	0	003.....
694316 SCS COLLAR 3208 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	115	..624,841	4,337.9100	(22,725)	0	0	(2,314)	..	(2,314)	13,681	0	0	0	2,113	0	003.....
694317 SCS COLLAR 3208 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	115	0	4,819.9000	40,597	0	0	77,424	..	77,424	40,697	0	0	0	0	0	003.....
694318 SCS COLLAR 3208 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	115	0	5,179.9400	(20,121)	0	0	(42,990)	..	(42,990)	(26,607)	0	0	0	0	0	003.....
694319 SCS COLLAR 3209 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	151	..818,838	4,337.9100	(29,781)	0	0	(3,033)	..	(3,033)	17,930	0	0	0	2,769	0	003.....
694320 SCS COLLAR 3209 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	151	0	4,819.9000	53,201	0	0	101,465	..	101,465	53,334	0	0	0	0	0	003.....
694321 SCS COLLAR 3209 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	151	0	5,072.4600	(33,244)	0	0	(69,070)	..	(69,070)	(40,938)	0	0	0	0	0	003.....
694324 SCS COLLAR 3210 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..6,970	..196,044	21.5600	(7,960)	0	0	(602)	..	(602)	1,936	0	0	0	663	0	003.....
694325 SCS COLLAR 3210 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	09/15/2016	09/14/2017	..6,970	0	23.9600	11,723	0	0	30,641	..	30,641	1,587	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

QE06.144

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694326 SCS COLLAR 3210 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2017	...6,970	0	26.3800	(4,447)	0	0	(16,550)	..	(16,550)	301	0	0	0	0	0	003.....
694327 SCS COLLAR 3211 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2017	...8,264	232,435	21.5600	(9,437)	0	0	(714)	..	(714)	2,296	0	0	0	786	0	003.....
694328 SCS COLLAR 3211 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2017	...8,264	0	23.9600	13,900	0	0	36,329	..	36,329	1,882	0	0	0	0	0	003.....
694329 SCS COLLAR 3211 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2017	...8,264	0	25.6900	(7,140)	0	0	(24,032)	..	(24,032)	(290)	0	0	0	0	0	003.....
694330 SCS COLLAR 3212 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...1,667	197,914	112.8300	(5,428)	0	0	(2,864)	..	(2,864)	9,119	0	0	0	681	0	003.....
694331 SCS COLLAR 3212 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...1,667	0	125.3700	14,760	0	0	3,651	..	3,651	461	0	0	0	0	0	003.....
694332 SCS COLLAR 3212 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...1,667	0	129.2700	(11,349)	0	0	(2,330)	..	(2,330)	82	0	0	0	0	0	003.....
694333 SCS COLLAR 3213 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...9,428	659,048	61.5700	(40,703)	0	0	(10,418)	..	(10,418)	5,141	0	0	0	2,269	0	003.....
694334 SCS COLLAR 3213 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...9,428	0	68.4100	53,544	0	0	36,207	..	36,207	(50,090)	0	0	0	0	0	003.....
694335 SCS COLLAR 3213 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...9,428	0	77.7900	(19,064)	0	0	(5,455)	..	(5,455)	29,729	0	0	0	0	0	003.....
694336 SCS COLLAR 3214 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...23,164	651,523	21.5600	(26,453)	0	0	(2,344)	..	(2,344)	6,434	0	0	0	2,243	0	003.....
694337 SCS COLLAR 3214 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...23,164	0	23.9600	38,961	0	0	99,439	..	99,439	5,371	0	0	0	0	0	003.....
694338 SCS COLLAR 3214 XLF1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/20/2017	...23,164	0	26.1400	(17,882)	0	0	(57,265)	..	(57,265)	513	0	0	0	0	0	003.....
694348 SCS COLLAR 3215 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...36,000	...49,893,314	1,104.3200	...(2,190,969)	0	0	(284,288)	..	(284,288)	720,175	0	0	0	168,742	0	003.....
694349 SCS COLLAR 3215 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...36,000	0	1,227.0200	...3,237,853	0	0	6,367,772	..	6,367,772	66,496	0	0	0	0	0	003.....
694350 SCS COLLAR 3215 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...36,000	0	1,335.0000	...(1,468,446)	0	0	(3,366,572)	..	(3,366,572)	309,504	0	0	0	0	0	003.....
694360 SCS COLLAR 3216 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/20/2017	...674	...1,207,675	1,508.5500	(49,587)	0	0	(10,349)	..	(10,349)	24,466	0	0	0	4,157	0	003.....
694361 SCS COLLAR 3216 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/20/2017	...674	0	1,676.1700	69,902	0	0	95,626	..	95,626	35,385	0	0	0	0	0	003.....
694362 SCS COLLAR 3216 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/20/2017	...674	0	1,803.3900	(31,213)	0	0	(33,838)	..	(33,838)	(11,488)	0	0	0	0	0	003.....
694376 SCS COLLAR 3217 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...398	...713,481	1,508.5500	(29,296)	0	0	(5,798)	..	(5,798)	14,331	0	0	0	2,413	0	003.....
694377 SCS COLLAR 3217 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...398	0	1,676.1700	41,297	0	0	55,932	..	55,932	20,773	0	0	0	0	0	003.....
694378 SCS COLLAR 3217 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...398	0	1,781.6000	(21,027)	0	0	(24,543)	..	(24,543)	(8,839)	0	0	0	0	0	003.....
694379 SCS COLLAR 3218 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...789	...1,414,126	1,508.5500	(58,064)	0	0	(11,492)	..	(11,492)	28,405	0	0	0	4,783	0	003.....
694380 SCS COLLAR 3218 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...789	0	1,676.1700	81,852	0	0	110,857	..	110,857	41,172	0	0	0	0	0	003.....
694381 SCS COLLAR 3218 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...789	0	1,830.3800	(29,158)	0	0	(27,200)	..	(27,200)	(7,664)	0	0	0	0	0	003.....
694382 SCS COLLAR 3219 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...10,014	...17,954,684	1,508.5500	(737,223)	0	0	(145,911)	..	(145,911)	360,644	0	0	0	60,724	0	003.....
694383 SCS COLLAR 3219 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...10,014	0	1,676.1700	1,039,243	0	0	1,407,518	..	1,407,518	522,745	0	0	0	0	0	003.....
694384 SCS COLLAR 3219 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568...	09/15/2016	09/14/2017	...10,014	0	1,800.8800	(462,142)	0	0	(500,084)	..	(500,084)	(168,849)	0	0	0	0	0	003.....
694389 SCS COLLAR 3220 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...79,936	...4,157,483	39.5200	(224,621)	0	0	(45,193)	..	(45,193)	21,412	0	0	0	14,061	0	003.....
694390 SCS COLLAR 3220 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...79,936	0	43.9100	786,573	0	0	738,851	..	738,851	(417,337)	0	0	0	0	0	003.....
694391 SCS COLLAR 3220 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...79,936	0	48.3000	(595,525)	0	0	(483,637)	..	(483,637)	396,740	0	0	0	0	0	003.....
694392 SCS COLLAR 3221 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...5,785	...300,855	39.5200	(16,255)	0	0	(3,270)	..	(3,270)	1,549	0	0	0	1,018	0	003.....
694393 SCS COLLAR 3221 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...5,785	0	43.9100	56,920	0	0	53,467	..	53,467	(30,200)	0	0	0	0	0	003.....
694394 SCS COLLAR 3221 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...5,785	0	48.5200	(41,707)	0	0	(34,163)	..	(34,163)	28,591	0	0	0	0	0	003.....
694395 SCS COLLAR 3222 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...3,872	...201,360	39.5200	(10,879)	0	0	(2,189)	..	(2,189)	1,037	0	0	0	681	0	003.....
694396 SCS COLLAR 3222 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...3,872	0	43.9100	38,096	0	0	35,785	..	35,785	(20,213)	0	0	0	0	0	003.....
694397 SCS COLLAR 3222 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86...	09/15/2016	09/14/2017	...3,872	0	47.6400	(29,540)	0	0	(25,141)	..	(25,141)	19,428	0	0	0	0	0	003.....
694399 SCS COLLAR 3223 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	...1,484	...3,506,789	1,503.0800	(260,441)	0	0	(141,937)	..	(141,937)	63,008	0	0	0	37,042	0	003.....
694400 SCS COLLAR 3223 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	...1,484	0	2,147.2600	505,777	0	0	697,252	..	697,252	85,525	0	0	0	0	0	003.....
694401 SCS COLLAR 3223 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	...1,484	0	2,581.0100	(262,353)	0	0	(382,090)	..	(382,090)	(49,771)	0	0	0	0	0	003.....
694402 SCS COLLAR 3224 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB8653...	09/15/2016	09/14/2017	...76,139	...5,976,145	71.5100	(295,419)	0	0	(82,315)	..	(82,315)	185,892	0	0	0	20,212	0	003.....
694403 SCS COLLAR 3224 1YR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB8653...	09/15/2016	09/14/2017	...76,139	0	79.4600	326,788	0	0	161,693	..	161,693	(91,072)	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

QE06.145

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
694404 SCS COLLAR 3224 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	09/15/2016	09/14/2017	..76,139	0	87.4100	(89,083)	0	0	(21,780)	..	(21,780)	60,964	0	0	0	0	0	003.....
694405 SCS COLLAR 3225 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	09/15/2016	09/20/2017	..8,860	695,406	71.5100	(35,705)	0	0	(9,884)	..	(9,884)	21,831	0	0	0	2,394	0	003.....
694406 SCS COLLAR 3225 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	09/15/2016	09/20/2017	..8,860	0	79.4600	39,453	0	0	19,348	..	19,348	(10,663)	0	0	0	0	0	003.....
694407 SCS COLLAR 3225 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.	09/15/2016	09/20/2017	..8,860	0	87.4500	(10,543)	0	0	(2,721)	..	(2,721)	7,248	0	0	0	0	0	003.....
697592 SCS COLLAR 3226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..2,885	6,816,643	1,944.6900	(235,397)	0	0	(41,860)	..	(41,860)	113,970	0	0	0	24,396	0	003.....
697593 SCS COLLAR 3226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..2,885	0	2,160.7700	364,876	0	0	663,400	..	663,400	189,506	0	0	0	0	0	003.....
697594 SCS COLLAR 3226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..2,885	0	2,287.3900	(179,351)	0	0	(373,716)	..	(373,716)	(122,046)	0	0	0	0	0	003.....
697595 SCS COLLAR 3227 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..956	2,258,000	1,944.6900	(77,995)	0	0	(13,866)	..	(13,866)	37,752	0	0	0	8,081	0	003.....
697596 SCS COLLAR 3227 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..956	0	2,160.7700	120,865	0	0	219,750	..	219,750	62,774	0	0	0	0	0	003.....
697597 SCS COLLAR 3227 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	..956	0	2,267.5100	(67,587)	0	0	(137,849)	..	(137,849)	(44,318)	0	0	0	0	0	003.....
697598 SCS COLLAR 3228 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..495	1,168,911	1,944.6900	(101,406)	0	0	(55,684)	..	(55,684)	32,816	0	0	0	9,254	0	003.....
697599 SCS COLLAR 3228 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..495	0	2,160.7700	117,216	0	0	175,020	..	175,020	27,273	0	0	0	0	0	003.....
697600 SCS COLLAR 3228 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..495	0	2,652.9900	(29,109)	0	0	(51,376)	..	(51,376)	(7,857)	0	0	0	0	0	003.....
697601 SCS COLLAR 3229 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..1,037	2,450,448	1,728.6200	(143,760)	0	0	(72,525)	..	(72,525)	52,911	0	0	0	19,399	0	003.....
697602 SCS COLLAR 3229 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..1,037	0	2,160.7700	245,725	0	0	366,904	..	366,904	57,174	0	0	0	0	0	003.....
697603 SCS COLLAR 3229 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	..1,037	0	2,416.3900	(129,843)	0	0	(210,954)	..	(210,954)	(34,979)	0	0	0	0	0	003.....
697604 SCS COLLAR 3230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..17,488	41,318,650	1,728.6200	(4,120,673)	0	0	(2,539,162)	..	(2,539,162)	946,674	0	0	0	439,250	0	003.....
697605 SCS COLLAR 3230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..17,488	0	2,160.7700	5,804,830	0	0	8,131,318	..	8,131,318	995,897	0	0	0	0	0	003.....
697606 SCS COLLAR 3230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..17,488	0	2,879.2300	(1,709,480)	0	0	(2,755,538)	..	(2,755,538)	(354,433)	0	0	0	0	0	003.....
697607 SCS COLLAR 3231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..1,728	4,082,988	1,512.5400	(290,094)	0	0	(171,250)	..	(171,250)	74,083	0	0	0	43,405	0	003.....
697608 SCS COLLAR 3231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..1,728	0	2,160.7700	574,961	0	0	803,513	..	803,513	98,412	0	0	0	0	0	003.....
697609 SCS COLLAR 3231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..1,728	0	2,602.2200	(287,369)	0	0	(436,197)	..	(436,197)	(56,919)	0	0	0	0	0	003.....
697610 SCS COLLAR 3232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..262	618,900	1,620.5800	(52,197)	0	0	(31,609)	..	(31,609)	12,681	0	0	0	6,579	0	003.....
697611 SCS COLLAR 3232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..262	0	2,268.8100	74,706	0	0	106,463	..	106,463	13,282	0	0	0	0	0	003.....
697612 SCS COLLAR 3232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	..262	0	2,945.1300	(22,889)	0	0	(36,574)	..	(36,574)	(4,674)	0	0	0	0	0	003.....
697616 SCS COLLAR 3234 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWFA76.	10/06/2016	10/06/2021	..399	943,659	1,944.6900	(125,757)	0	0	(81,312)	..	(81,312)	26,347	0	0	0	10,032	0	003.....
697617 SCS COLLAR 3234 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWFA76.	10/06/2016	10/06/2021	..399	0	2,268.8100	112,130	0	0	162,328	..	162,328	20,251	0	0	0	0	0	003.....
697618 SCS COLLAR 3235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..613	1,448,836	1,836.6500	(166,950)	0	0	(105,885)	..	(105,885)	36,980	0	0	0	15,402	0	003.....
697619 SCS COLLAR 3235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..613	0	2,268.8100	174,900	0	0	249,228	..	249,228	31,092	0	0	0	0	0	003.....
697620 SCS COLLAR 3235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..613	0	3,801.8700	(8,838)	0	0	(14,652)	..	(14,652)	(516)	0	0	0	0	0	003.....
697621 SCS COLLAR 3236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..9,171	21,669,138	1,944.6900	(2,893,278)	0	0	(1,867,152)	..	(1,867,152)	604,996	0	0	0	230,360	0	003.....
697622 SCS COLLAR 3236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..9,171	0	2,160.7700	3,051,822	0	0	4,264,386	..	4,264,386	522,288	0	0	0	0	0	003.....
697623 SCS COLLAR 3236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	..9,171	0	3,699.0200	(171,815)	0	0	(271,474)	..	(271,474)	(16,544)	0	0	0	0	0	003.....
697624 SCS COLLAR 3237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..651	901,899	1,121.6200	(93,913)	0	0	(51,962)	..	(51,962)	18,112	0	0	0	7,140	0	003.....
697625 SCS COLLAR 3237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..651	0	1,246.2400	110,215	0	0	166,555	..	166,555	(86)	0	0	0	0	0	003.....
697626 SCS COLLAR 3237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..651	0	1,597.3500	(26,390)	0	0	(55,885)	..	(55,885)	4,708	0	0	0	0	0	003.....
697627 SCS COLLAR 3238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..875	1,213,281	996.9900	(89,353)	0	0	(44,739)	..	(44,739)	20,046	0	0	0	9,605	0	003.....
697628 SCS COLLAR 3238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..875	0	1,246.2400	148,267	0	0	224,058	..	224,058	(116)	0	0	0	0	0	003.....
697629 SCS COLLAR 3238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	..875	0	1,441.4200	(72,486)	0	0	(129,624)	..	(129,624)	5,015	0	0	0	0	0	003.....
697635 SCS COLLAR 3239 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..7,162	9,926,444	1,121.6200	(1,503,141)	0	0	(996,469)	..	(996,469)	121,055	0	0	0	105,526	0	003.....
697636 SCS COLLAR 3239 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..7,162	0	1,246.2400	1,699,511	0	0	2,418,187	..	2,418,187	76,324	0	0	0	0	0	003.....
697637 SCS COLLAR 3239 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..7,162	0	1,996.6900	(202,351)	0	0	(504,451)	..	(504,451)	(26,536)	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

QE06.146

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
697638 SCS COLLAR 3240 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..14,321	..19,847,328	996.9900	(2,296,909)	0	0	(1,465,198)	..	(1,465,198)	211,429	0	0	0	210,993	.....	003.....
697639 SCS COLLAR 3240 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..14,321	0	1,246.2400	..3,398,070	0	0	4,835,019	..	4,835,019	152,605	0	0	0	0	.....	003.....
697640 SCS COLLAR 3240 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	..14,321	0	1,688.1600	(1,113,118)	0	0	(2,084,341)	..	(2,084,341)	(79,751)	0	0	0	0	.....	003.....
697641 SCS COLLAR 3241 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	..857,415	1,059.3000	(113,954)	0	0	(74,176)	..	(74,176)	9,805	0	0	0	9,115	.....	003.....
697642 SCS COLLAR 3241 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	0	1,308.5500	129,682	0	0	188,343	..	188,343	5,943	0	0	0	0	.....	003.....
697643 SCS COLLAR 3241 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	0	2,020.4600	(16,245)	0	0	(41,066)	..	(41,066)	(2,190)	0	0	0	0	.....	003.....
697644 SCS COLLAR 3242 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..2,794	..3,872,270	1,121.6200	(167,149)	0	0	(30,773)	..	(30,773)	62,365	0	0	0	13,858	.....	003.....
697645 SCS COLLAR 3242 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..2,794	0	1,246.2400	256,275	0	0	458,296	..	458,296	127	0	0	0	0	.....	003.....
697646 SCS COLLAR 3242 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..2,794	0	1,353.2900	(116,982)	0	0	(239,426)	..	(239,426)	25,067	0	0	0	0	.....	003.....
697648 SCS COLLAR 3243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	830	..1,151,005	1,121.6200	(49,715)	0	0	(9,147)	..	(9,147)	18,538	0	0	0	4,119	.....	003.....
697649 SCS COLLAR 3243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	830	0	1,246.2400	76,127	0	0	136,225	..	136,225	38	0	0	0	0	.....	003.....
697650 SCS COLLAR 3243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	830	0	1,340.0800	(38,803)	0	0	(78,269)	..	(78,269)	6,708	0	0	0	0	.....	003.....
697651 SCS COLLAR 3244 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/06/2021	..1,602	..2,220,827	872.3700	(183,403)	0	0	(116,088)	..	(116,088)	19,784	0	0	0	23,609	.....	003.....
697652 SCS COLLAR 3244 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/06/2021	..1,602	0	1,246.2400	383,136	0	0	541,017	..	541,017	17,076	0	0	0	0	.....	003.....
697653 SCS COLLAR 3244 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/06/2021	..1,602	0	1,534.8700	(201,062)	0	0	(321,534)	..	(321,534)	(10,997)	0	0	0	0	.....	003.....
697655 SCS COLLAR 3245 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	..1,922	..228,193	107.6900	(5,474)	0	0	(1,723)	..	(1,723)	7,389	0	0	0	817	.....	003.....
697656 SCS COLLAR 3245 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	..1,922	0	119.6600	15,709	0	0	8,568	..	8,568	2,578	0	0	0	0	.....	003.....
697657 SCS COLLAR 3245 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	..1,922	0	122.8900	(12,075)	0	0	(6,068)	..	(6,068)	(1,329)	0	0	0	0	.....	003.....
697658 SCS COLLAR 3246 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	..668,107	4,386.5300	(24,319)	0	0	(3,353)	..	(3,353)	16,380	0	0	0	2,391	.....	003.....
697659 SCS COLLAR 3246 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	0	4,873.9200	41,451	0	0	78,299	..	78,299	41,124	0	0	0	0	.....	003.....
697660 SCS COLLAR 3246 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	0	5,122.9800	(24,301)	0	0	(53,147)	..	(53,147)	(31,206)	0	0	0	0	.....	003.....
697661 SCS COLLAR 3247 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	..15,995	..1,118,085	63.9200	(62,942)	0	0	(27,033)	..	(27,033)	8,042	0	0	0	4,001	.....	003.....
697662 SCS COLLAR 3247 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	..15,995	0	71.0200	87,479	0	0	41,294	..	41,294	(79,538)	0	0	0	0	.....	003.....
697663 SCS COLLAR 3247 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	..15,995	0	78.9700	(33,623)	0	0	(8,169)	..	(8,169)	46,129	0	0	0	0	.....	003.....
697664 SCS COLLAR 3248 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	10/06/2016	10/04/2017	..20,545	..1,612,598	68.9900	(86,989)	0	0	(19,810)	..	(19,810)	45,800	0	0	0	5,771	.....	003.....
697665 SCS COLLAR 3248 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	10/06/2016	10/04/2017	..20,545	0	76.6600	92,187	0	0	70,183	..	70,183	(21,172)	0	0	0	0	.....	003.....
697666 SCS COLLAR 3248 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	10/06/2016	10/04/2017	..20,545	0	87.0700	(17,792)	0	0	(6,360)	..	(6,360)	16,994	0	0	0	0	.....	003.....
697667 SCS COLLAR 3249 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	802	..1,438,688	1,525.4200	(57,532)	0	0	(14,966)	..	(14,966)	31,663	0	0	0	5,149	.....	003.....
697668 SCS COLLAR 3249 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	802	0	1,694.9100	82,278	0	0	104,592	..	104,592	39,298	0	0	0	0	.....	003.....
697669 SCS COLLAR 3249 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	802	0	1,817.6200	(35,627)	0	0	(37,531)	..	(37,531)	(12,838)	0	0	0	0	.....	003.....
697670 SCS COLLAR 3250 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..335	..600,864	1,525.4200	(24,028)	0	0	(6,250)	..	(6,250)	13,224	0	0	0	2,150	.....	003.....
697671 SCS COLLAR 3250 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..335	0	1,694.9100	34,363	0	0	43,682	..	43,682	16,413	0	0	0	0	.....	003.....
697672 SCS COLLAR 3250 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..335	0	1,798.1300	(17,135)	0	0	(19,303)	..	(19,303)	(6,985)	0	0	0	0	.....	003.....
697673 SCS COLLAR 3251 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/06/2021	..2,969	..5,323,147	1,525.4200	(684,685)	0	0	(493,914)	..	(493,914)	146,959	0	0	0	56,589	.....	003.....
697674 SCS COLLAR 3251 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/06/2021	..2,969	0	1,694.9100	664,051	0	0	926,330	..	926,330	182,183	0	0	0	0	.....	003.....
697675 SCS COLLAR 3252 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..1,180	..1,130,763	825.3400	(56,257)	0	0	(17,416)	..	(17,416)	48,573	0	0	0	4,047	.....	003.....
697676 SCS COLLAR 3252 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..1,180	0	917.0400	87,347	0	0	80,163	..	80,163	39,755	0	0	0	0	.....	003.....
697677 SCS COLLAR 3252 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	10/06/2016	10/04/2017	..1,180	0	994.9900	(39,750)	0	0	(30,957)	..	(30,957)	(15,392)	0	0	0	0	.....	003.....
697678 SCS COLLAR 3253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	10/06/2016	10/06/2021	..19,421	..45,886,042	2,160.7700	(36,509)	0	0	3,938,224	..	3,938,224	2,143,569	0	0	0	487,805	.....	003.....
697753 SCS COLLAR 3254 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	..1,850,401	4,386.5300	(64,535)	0	0	(9,288)	..	(9,288)	45,365	0	0	0	6,622	.....	003.....
697754 SCS COLLAR 3254 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	0	4,873.9200	113,807	0	0	216,854	..	216,854	113,896	0	0	0	0	.....	003.....
697755 SCS COLLAR 3254 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	0	5,166.3600	(62,544)	0	0	(135,871)	..	(135,871)	(81,129)	0	0	0	0	.....	003.....
697756 SCS COLLAR 3255 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	..46,358	..1,100,066	17.6700	(43,576)	0	0	(5,155)	..	(5,155)	11,956	0	0	0	3,937	.....	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 at Inception and at Year-end (b)
697757 SCS COLLAR 3255 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	10/06/2016	10/04/2017	..46,358	0	19.6300	59,801	0	0	200,053	..	200,053	6,588	0	0	0	0	0	003.....
697758 SCS COLLAR 3255 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	10/06/2016	10/04/2017	..46,358	0	21.4600	(23,550)	0	0	(128,078)	..	(128,078)	1,375	0	0	0	0	0	003.....
699821 SCS COLLAR 3256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..3,785	..5,245,290	1,089.1200	(233,766)	0	0	(36,726)	..	(36,726)	75,968	0	0	0	19,365	0	003.....
699822 SCS COLLAR 3256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..3,785	0	1,210.1400	351,341	0	0	740,529	..	740,529	13,267	0	0	0	0	0	003.....
699823 SCS COLLAR 3256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..3,785	0	1,343.1300	(128,702)	0	0	(358,358)	..	(358,358)	29,191	0	0	0	0	0	003.....
699824 SCS COLLAR 3257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..4,171	..5,780,126	1,089.1200	(257,768)	0	0	(40,471)	..	(40,471)	83,714	0	0	0	21,340	0	003.....
699825 SCS COLLAR 3257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..4,171	0	1,210.1400	386,907	0	0	816,037	..	816,037	14,619	0	0	0	0	0	003.....
699826 SCS COLLAR 3257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	10/17/2016	10/16/2017	..4,171	0	1,309.6100	(189,237)	0	0	(490,621)	..	(490,621)	21,682	0	0	0	0	0	003.....
699837 SCS COLLAR 3258 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..10,709	254,118	17.4000	(10,045)	0	0	(1,159)	..	(1,159)	2,664	0	0	0	938	0	003.....
699838 SCS COLLAR 3258 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..10,709	0	19.3300	15,131	0	0	49,376	..	49,376	1,739	0	0	0	0	0	003.....
699839 SCS COLLAR 3258 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..10,709	0	21.3600	(5,590)	0	0	(30,844)	..	(30,844)	250	0	0	0	0	0	003.....
699840 SCS COLLAR 3259 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..134,144	..3,183,233	17.4000	(125,827)	0	0	(14,514)	..	(14,514)	33,371	0	0	0	11,752	0	003.....
699841 SCS COLLAR 3259 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..134,144	0	19.3300	189,545	0	0	618,509	..	618,509	21,780	0	0	0	0	0	003.....
699842 SCS COLLAR 3259 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..134,144	0	21.0100	(84,376)	0	0	(424,111)	..	(424,111)	(1,064)	0	0	0	0	0	003.....
699843 SCS COLLAR 3260 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..9,105	216,062	17.4000	(8,541)	0	0	(985)	..	(985)	2,265	0	0	0	798	0	003.....
699844 SCS COLLAR 3260 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..9,105	0	19.3300	12,865	0	0	41,981	..	41,981	1,478	0	0	0	0	0	003.....
699845 SCS COLLAR 3260 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/17/2016	10/16/2017	..9,105	0	20.7800	(6,428)	0	0	(30,510)	..	(30,510)	(262)	0	0	0	0	0	003.....
699882 SCS COLLAR 3262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	10/17/2016	10/16/2017	..38,616	..91,238,881	1,913.8500	(3,276,262)	0	0	(543,685)	..	(543,685)	1,450,125	0	0	0	336,845	0	003.....
699883 SCS COLLAR 3262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	10/17/2016	10/16/2017	..38,616	0	2,126.5000	5,020,085	0	0	10,096,427	..	10,096,427	2,720,265	0	0	0	0	0	003.....
699884 SCS COLLAR 3262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	10/17/2016	10/16/2017	..38,616	0	2,261.7500	(2,394,194)	0	0	(5,852,463)	..	(5,852,463)	(1,835,000)	0	0	0	0	0	003.....
699906 SCS COLLAR 3264 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..8,564	672,222	69.7800	(33,821)	0	0	(9,750)	..	(9,750)	20,527	0	0	0	2,482	0	003.....
699907 SCS COLLAR 3264 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..8,564	0	77.5300	39,473	0	0	25,939	..	25,939	(9,737)	0	0	0	0	0	003.....
699908 SCS COLLAR 3264 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..8,564	0	89.3500	(7,271)	0	0	(1,795)	..	(1,795)	5,743	0	0	0	0	0	003.....
699909 SCS COLLAR 3265 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..73,855	..5,796,901	69.7800	(291,655)	0	0	(84,075)	..	(84,075)	177,015	0	0	0	21,402	0	003.....
699910 SCS COLLAR 3265 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..73,855	0	77.5300	331,832	0	0	223,685	..	223,685	(83,970)	0	0	0	0	0	003.....
699911 SCS COLLAR 3265 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..73,855	0	87.3300	(85,524)	0	0	(24,743)	..	(24,743)	62,309	0	0	0	0	0	003.....
699912 SCS COLLAR 3266 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..7,945	623,627	69.7800	(31,376)	0	0	(9,045)	..	(9,045)	19,043	0	0	0	2,302	0	003.....
699913 SCS COLLAR 3266 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..7,945	0	77.5300	36,620	0	0	24,064	..	24,064	(9,033)	0	0	0	0	0	003.....
699914 SCS COLLAR 3266 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	10/17/2016	10/16/2017	..7,945	0	85.2000	(12,585)	0	0	(4,425)	..	(4,425)	8,197	0	0	0	0	0	003.....
699915 SCS COLLAR 3267 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..3,227	..7,625,369	1,913.8500	(275,892)	0	0	(45,439)	..	(45,439)	121,195	0	0	0	28,152	0	003.....
699916 SCS COLLAR 3267 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..3,227	0	2,126.5000	413,152	0	0	843,818	..	843,818	227,349	0	0	0	0	0	003.....
699917 SCS COLLAR 3267 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..3,227	0	2,291.6200	(153,936)	0	0	(418,185)	..	(418,185)	(134,190)	0	0	0	0	0	003.....
699918 SCS COLLAR 3268 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..2,901	..6,853,166	1,913.8500	(247,953)	0	0	(40,837)	..	(40,837)	108,922	0	0	0	25,301	0	003.....
699919 SCS COLLAR 3268 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..2,901	0	2,126.5000	371,313	0	0	758,366	..	758,366	204,325	0	0	0	0	0	003.....
699920 SCS COLLAR 3268 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/16/2017	..2,901	0	2,240.5200	(196,822)	0	0	(486,578)	..	(486,578)	(149,437)	0	0	0	0	0	003.....
699921 SCS COLLAR 3269 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,685	..3,982,126	1,913.8500	(365,101)	0	0	(179,998)	..	(179,998)	109,021	0	0	0	31,731	0	003.....
699922 SCS COLLAR 3269 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,685	0	2,126.5000	395,567	0	0	637,502	..	637,502	97,335	0	0	0	0	0	003.....
699923 SCS COLLAR 3269 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,685	0	2,623.4000	(77,737)	0	0	(195,048)	..	(195,048)	(30,257)	0	0	0	0	0	003.....
699924 SCS COLLAR 3270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,953	..4,613,220	1,701.2000	(293,422)	0	0	(130,008)	..	(130,008)	96,194	0	0	0	36,759	0	003.....
699925 SCS COLLAR 3270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,953	0	2,126.5000	458,257	0	0	738,534	..	738,534	112,761	0	0	0	0	0	003.....
699926 SCS COLLAR 3270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	..1,953	0	2,384.1000	(219,600)	0	0	(433,826)	..	(433,826)	(70,969)	0	0	0	0	0	003.....
699933 SCS COLLAR 3273 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/17/2016	10/14/2019	85	199,995	1,913.8500	(18,337)	0	0	(9,040)	..	(9,040)	5,475	0	0	0	1,594	0	003.....

QE06.147

SCHEDULE DB - PART A - SECTION 1

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

QE06.148

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
699934 SCS COLLAR 3273 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	2,126.5000	19,867	0	0	32,017	..	32,017	4,888	0	0	0	0	0	003.....
699935 SCS COLLAR 3273 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	2,514.7100	(6,059)	0	0	(13,440)	..	(13,440)	(2,193)	0	0	0	0	0	003.....
699943 SCS COLLAR 3276 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	172	405,547	1,913.8500	(53,622)	0	0	(33,521)	..	(33,521)	11,028	0	0	0	4,322	0	003.....
699944 SCS COLLAR 3276 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	172	0	2,232.8300	47,709	0	0	73,211	..	73,211	9,084	0	0	0	0	0	003.....
699958 SCS COLLAR 3279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	3,315,527	1,089.1200	(341,610)	0	0	(173,108)	..	(173,108)	63,855	0	0	0	26,419	0	003.....
699959 SCS COLLAR 3279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	0	1,210.1400	396,905	0	0	670,731	..	670,731	2,714	0	0	0	0	0	003.....
699960 SCS COLLAR 3279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	0	1,556.1500	(93,479)	0	0	(242,598)	..	(242,598)	17,451	0	0	0	0	0	003.....
699961 SCS COLLAR 3280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	4,278,690	968.1100	(312,702)	0	0	(143,031)	..	(143,031)	67,412	0	0	0	34,094	0	003.....
699962 SCS COLLAR 3280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	0	1,210.1400	512,207	0	0	865,579	..	865,579	3,503	0	0	0	0	0	003.....
699963 SCS COLLAR 3280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	0	1,402.2000	(248,780)	0	0	(520,448)	..	(520,448)	15,565	0	0	0	0	0	003.....
699970 SCS COLLAR 3283 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	267,991	968.1100	(19,586)	0	0	(8,959)	..	(8,959)	4,222	0	0	0	2,135	0	003.....
699971 SCS COLLAR 3283 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	0	1,210.1400	32,081	0	0	54,215	..	54,215	219	0	0	0	0	0	003.....
699972 SCS COLLAR 3283 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	0	1,360.8800	(18,383)	0	0	(36,775)	..	(36,775)	769	0	0	0	0	0	003.....
699987 SCS COLLAR 3288 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	1,929,139	4,316.5500	(72,165)	0	0	(9,319)	..	(9,319)	44,284	0	0	0	7,122	0	003.....
699988 SCS COLLAR 3288 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	0	4,796.1700	121,352	0	0	252,551	..	252,551	125,985	0	0	0	0	0	003.....
699989 SCS COLLAR 3288 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	0	5,167.6800	(53,324)	0	0	(144,602)	..	(144,602)	(84,964)	0	0	0	0	0	003.....
699990 SCS COLLAR 3289 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	12,284,362	4,316.5500	(459,532)	0	0	(59,340)	..	(59,340)	281,991	0	0	0	45,353	0	003.....
699991 SCS COLLAR 3289 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	0	4,796.1700	772,750	0	0	1,608,178	..	1,608,178	802,239	0	0	0	0	0	003.....
699992 SCS COLLAR 3289 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	0	5,103.6500	(399,055)	0	0	(1,031,492)	..	(1,031,492)	(591,172)	0	0	0	0	0	003.....
699994 SCS COLLAR 3290 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	1,247,931	4,316.5500	(46,682)	0	0	(6,028)	..	(6,028)	28,647	0	0	0	4,607	0	003.....
699995 SCS COLLAR 3290 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	0	4,796.1700	78,501	0	0	163,371	..	163,371	81,498	0	0	0	0	0	003.....
699996 SCS COLLAR 3290 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	0	5,060.6800	(44,932)	0	0	(112,548)	..	(112,548)	(63,363)	0	0	0	0	0	003.....
699998 SCS COLLAR 3291 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	1,091	1,045,442	805.2400	(55,631)	0	0	(14,437)	..	(14,437)	40,370	0	0	0	3,860	0	003.....
699999 SCS COLLAR 3291 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	1,091	0	894.7100	81,984	0	0	93,265	..	93,265	44,056	0	0	0	0	0	003.....
700000 SCS COLLAR 3291 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	1,091	0	997.6000	(28,723)	0	0	(29,682)	..	(29,682)	(14,668)	0	0	0	0	0	003.....
700001 SCS COLLAR 3292 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	7,920	7,590,168	805.2400	(403,898)	0	0	(104,818)	..	(104,818)	293,097	0	0	0	28,022	0	003.....
700002 SCS COLLAR 3292 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	7,920	0	894.7100	595,227	0	0	677,127	..	677,127	319,856	0	0	0	0	0	003.....
700003 SCS COLLAR 3292 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	7,920	0	984.1800	(247,441)	0	0	(259,860)	..	(259,860)	(130,342)	0	0	0	0	0	003.....
700004 SCS COLLAR 3293 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	731	700,532	805.2400	(37,278)	0	0	(9,674)	..	(9,674)	27,051	0	0	0	2,586	0	003.....
700005 SCS COLLAR 3293 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	731	0	894.7100	54,936	0	0	62,495	..	62,495	29,521	0	0	0	0	0	003.....
700006 SCS COLLAR 3293 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	10/17/2016	10/16/2017	731	0	970.7600	(25,447)	0	0	(28,563)	..	(28,563)	(14,430)	0	0	0	0	0	003.....
700038 SCS COLLAR 3294 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	742	1,329,870	1,491.2800	(56,719)	0	0	(12,885)	..	(12,885)	26,066	0	0	0	4,910	0	003.....
700039 SCS COLLAR 3294 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	742	0	1,656.9800	79,304	0	0	121,500	..	121,500	43,779	0	0	0	0	0	003.....
700040 SCS COLLAR 3294 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	742	0	1,767.3300	(37,219)	0	0	(59,837)	..	(59,837)	(23,057)	0	0	0	0	0	003.....
700041 SCS COLLAR 3295 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	1,257	2,252,880	1,491.2800	(96,085)	0	0	(21,828)	..	(21,828)	44,158	0	0	0	8,317	0	003.....
700042 SCS COLLAR 3295 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	1,257	0	1,656.9800	134,345	0	0	205,828	..	205,828	74,165	0	0	0	0	0	003.....
700043 SCS COLLAR 3295 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	1,257	0	1,814.8900	(43,324)	0	0	(65,345)	..	(65,345)	(23,722)	0	0	0	0	0	003.....
700044 SCS COLLAR 3296 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	10,452	18,739,368	1,491.2800	(799,230)	0	0	(181,562)	..	(181,562)	367,305	0	0	0	69,184	0	003.....
700045 SCS COLLAR 3296 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	10,452	0	1,656.9800	1,117,479	0	0	1,712,069	..	1,712,069	616,901	0	0	0	0	0	003.....
700046 SCS COLLAR 3296 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	10,452	0	1,786.0600	(455,374)	0	0	(717,677)	..	(717,677)	(273,095)	0	0	0	0	0	003.....
700047 SCS COLLAR 3297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	36,033	49,939,049	1,089.1200	(2,226,127)	0	0	(349,657)	..	(349,657)	723,268	0	0	0	184,370	0	003.....
700048 SCS COLLAR 3297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	36,033	0	1,210.1400	3,344,164	0	0	7,050,385	..	7,050,385	126,309	0	0	0	0	0	003.....
700049 SCS COLLAR 3297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	36,033	0	1,322.9200	(1,463,234)	0	0	(3,901,702)	..	(3,901,702)	224,557	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

QE06.149

1	2	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)
700050 SCS COLLAR 3298 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..86,964	...4,523,016	44.9500	(276,634)	0	0	(152,376)	..	(152,376)	7,392	0	0	0	16,699	.....	003.....
700051 SCS COLLAR 3298 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..86,964	0	49.9400	737,023	0	0	469,396	..	469,396	(404,676)	0	0	0	0	.....	003.....
700052 SCS COLLAR 3298 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..86,964	0	54.6800	(494,740)	0	0	(261,025)	..	(261,025)	337,078	0	0	0	0	.....	003.....
700054 SCS COLLAR 3299 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..5,206	270,777	44.9500	(16,561)	0	0	(9,122)	..	(9,122)	443	0	0	0	1,000	.....	003.....
700055 SCS COLLAR 3299 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..5,206	0	49.9400	44,123	0	0	28,101	..	28,101	(24,227)	0	0	0	0	.....	003.....
700056 SCS COLLAR 3299 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..5,206	0	55.0800	(28,192)	0	0	(14,781)	..	(14,781)	19,765	0	0	0	0	.....	003.....
700057 SCS COLLAR 3300 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..4,205	218,704	44.9500	(13,376)	0	0	(7,368)	..	(7,368)	357	0	0	0	807	.....	003.....
700058 SCS COLLAR 3300 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..4,205	0	49.9400	35,638	0	0	22,697	..	22,697	(19,568)	0	0	0	0	.....	003.....
700059 SCS COLLAR 3300 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	..4,205	0	54.1300	(24,759)	0	0	(13,604)	..	(13,604)	16,746	0	0	0	0	.....	003.....
700060 SCS COLLAR 3301 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..6,856	8,534,782	1,129.3200	(68,136)	0	0	(72,629)	..	(72,629)	287,908	0	0	0	31,510	.....	003.....
700061 SCS COLLAR 3301 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..6,856	0	1,254.8000	0	0	0	325,028	..	325,028	105,487	0	0	0	0	.....	003.....
700062 SCS COLLAR 3301 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..6,856	0	1,289.9300	0	0	0	(230,112)	..	(230,112)	(58,785)	0	0	0	0	.....	003.....
700063 SCS COLLAR 3302 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..124	153,771	1,129.3200	(377)	0	0	(1,309)	..	(1,309)	5,187	0	0	0	568	.....	003.....
700064 SCS COLLAR 3302 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..124	0	1,254.8000	0	0	0	5,856	..	5,856	1,901	0	0	0	0	.....	003.....
700065 SCS COLLAR 3302 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	10/17/2016	10/16/2017	..124	0	1,304.9900	0	0	0	(3,578)	..	(3,578)	(795)	0	0	0	0	.....	003.....
700292 SCS COLLAR 3306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/20/2016	10/20/2021	..11,544	27,274,546	2,141.3400	(42,022)	0	0	2,206,766	..	2,206,766	..1,185,588	0	0	0	291,177	.....	003.....
700452 SCS COLLAR 3307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/16/2019	..341	806,574	1,927.2100	(69,935)	0	0	(37,584)	..	(37,584)	22,368	0	0	0	6,434	.....	003.....
700453 SCS COLLAR 3307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/16/2019	..341	0	2,141.3400	80,227	0	0	125,826	..	125,826	19,285	0	0	0	0	.....	003.....
700454 SCS COLLAR 3307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/16/2019	..341	0	2,620.7900	(20,578)	0	0	(39,928)	..	(39,928)	(6,196)	0	0	0	0	.....	003.....
700455 SCS COLLAR 3308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..7,528	17,787,650	1,927.2100	(2,366,723)	0	0	(1,505,330)	..	(1,505,330)	488,370	0	0	0	189,897	.....	003.....
700456 SCS COLLAR 3308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..7,528	0	2,141.3400	2,477,798	0	0	3,596,923	..	3,596,923	437,632	0	0	0	0	.....	003.....
700457 SCS COLLAR 3308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..7,528	0	3,630.4300	(132,034)	0	0	(264,637)	..	(264,637)	(20,894)	0	0	0	0	.....	003.....
700458 SCS COLLAR 3309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..10,635	25,128,465	1,713.0700	(2,469,614)	0	0	(1,519,275)	..	(1,519,275)	565,639	0	0	0	268,266	.....	003.....
700459 SCS COLLAR 3309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..10,635	0	2,141.3400	3,500,364	0	0	5,081,343	..	5,081,343	618,239	0	0	0	0	.....	003.....
700460 SCS COLLAR 3309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..10,635	0	2,843.2700	(1,060,360)	0	0	(1,811,101)	..	(1,811,101)	(234,315)	0	0	0	0	.....	003.....
700461 SCS COLLAR 3310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..2,147	5,072,257	1,498.9400	(354,475)	0	0	(209,767)	..	(209,767)	90,500	0	0	0	54,150	.....	003.....
700462 SCS COLLAR 3310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..2,147	0	2,141.3400	706,559	0	0	1,025,684	..	1,025,684	124,793	0	0	0	0	.....	003.....
700463 SCS COLLAR 3310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	10/20/2016	10/20/2021	..2,147	0	2,568.3200	(358,060)	0	0	(576,199)	..	(576,199)	(74,819)	0	0	0	0	.....	003.....
700476 SCS COLLAR 3312 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/20/2016	10/20/2021	..1,549	2,777,259	1,511.8500	(380,349)	0	0	(252,068)	..	(252,068)	75,795	0	0	0	29,649	.....	003.....
700477 SCS COLLAR 3312 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.	10/20/2016	10/20/2021	..1,549	0	1,679.8300	366,563	0	0	497,659	..	497,659	97,608	0	0	0	0	.....	003.....
700478 SCS COLLAR 3313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..1,735	4,100,175	1,927.2100	(146,411)	0	0	(26,355)	..	(26,355)	67,630	0	0	0	15,213	.....	003.....
700479 SCS COLLAR 3313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..1,735	0	2,141.3400	219,987	0	0	432,344	..	432,344	118,269	0	0	0	0	.....	003.....
700480 SCS COLLAR 3313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..1,735	0	2,274.1000	(103,565)	0	0	(247,902)	..	(247,902)	(78,301)	0	0	0	0	.....	003.....
700481 SCS COLLAR 3314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..269	635,548	1,927.2100	(22,694)	0	0	(4,085)	..	(4,085)	10,483	0	0	0	2,358	.....	003.....
700482 SCS COLLAR 3314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..269	0	2,141.3400	34,099	0	0	67,016	..	67,016	18,332	0	0	0	0	.....	003.....
700483 SCS COLLAR 3314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	..269	0	2,304.0800	(12,902)	0	0	(32,623)	..	(32,623)	(10,508)	0	0	0	0	.....	003.....
700484 SCS COLLAR 3315 S&P500.....	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

QE06.150

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
700490 SCS COLLAR 3317 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	379	895,948	1,927.2100	(121,232)	0	0	(75,822)	..	(75,822)	24,599	0	0	0	9,565	.....	003.....
700491 SCS COLLAR 3317 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	379	0	2,248.4100	107,428	0	0	158,961	..	158,961	19,747	0	0	0	0	.....	003.....
700492 SCS COLLAR 3318 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	879,397	1,820.1400	(102,813)	0	0	(63,182)	..	(63,182)	22,036	0	0	0	9,388	.....	003.....
700493 SCS COLLAR 3318 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	0	2,248.4100	105,443	0	0	156,024	..	156,024	19,382	0	0	0	0	.....	003.....
700494 SCS COLLAR 3318 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	0	3,732.3600	(3,666)	0	0	(10,564)	..	(10,564)	(579)	0	0	0	0	.....	003.....
700495 SCS COLLAR 3319 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	329,395	108.6700	(7,572)	0	0	(3,216)	..	(3,216)	11,561	0	0	0	1,222	.....	003.....
700496 SCS COLLAR 3319 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	0	120.7400	22,982	0	0	11,724	..	11,724	3,238	0	0	0	0	.....	003.....
700497 SCS COLLAR 3319 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	0	124.3600	(18,112)	0	0	(8,096)	..	(8,096)	(1,484)	0	0	0	0	.....	003.....
700498 SCS COLLAR 3320 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	809,123	70.2800	(40,812)	0	0	(12,681)	..	(12,681)	25,572	0	0	0	3,002	.....	003.....
700499 SCS COLLAR 3320 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	0	78.0900	44,276	0	0	28,338	..	28,338	(12,214)	0	0	0	0	.....	003.....
700500 SCS COLLAR 3320 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	0	87.4600	(9,958)	0	0	(3,425)	..	(3,425)	8,647	0	0	0	0	.....	003.....
700501 SCS COLLAR 3321 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	1,643,454	4,349.4400	(60,485)	0	0	(8,631)	..	(8,631)	39,533	0	0	0	6,098	.....	003.....
700502 SCS COLLAR 3321 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	0	4,832.7100	102,270	0	0	205,912	..	205,912	104,251	0	0	0	0	.....	003.....
700503 SCS COLLAR 3321 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	0	5,134.7500	(53,575)	0	0	(131,191)	..	(131,191)	(75,909)	0	0	0	0	.....	003.....
700505 SCS COLLAR 3322 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,152	1,103,816	822.0400	(53,235)	0	0	(18,251)	..	(18,251)	46,835	0	0	0	4,096	.....	003.....
700506 SCS COLLAR 3322 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,152	0	913.3800	82,720	0	0	83,857	..	83,857	40,684	0	0	0	0	.....	003.....
700507 SCS COLLAR 3322 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,152	0	990.6500	(37,974)	0	0	(34,865)	..	(34,865)	(17,367)	0	0	0	0	.....	003.....
700510 SCS COLLAR 3323 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	833	1,493,230	1,511.8500	(62,070)	0	0	(16,134)	..	(16,134)	31,691	0	0	0	5,540	.....	003.....
700511 SCS COLLAR 3323 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	833	0	1,679.8300	87,613	0	0	121,470	..	121,470	44,955	0	0	0	0	.....	003.....
700512 SCS COLLAR 3323 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	833	0	1,802.9600	(36,836)	0	0	(49,342)	..	(49,342)	(18,447)	0	0	0	0	.....	003.....
700514 SCS COLLAR 3324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/20/2021	1,600	2,217,859	853.8500	(177,391)	0	0	(110,919)	..	(110,919)	18,873	0	0	0	23,677	.....	003.....
700515 SCS COLLAR 3324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/20/2021	1,600	0	1,219.7900	363,375	0	0	565,962	..	565,962	18,232	0	0	0	0	.....	003.....
700516 SCS COLLAR 3324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/20/2021	1,600	0	1,505.5800	(188,529)	0	0	(342,799)	..	(342,799)	(11,895)	0	0	0	0	.....	003.....
700517 SCS COLLAR 3325 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	640	887,371	975.8300	(89,587)	0	0	(30,654)	..	(30,654)	14,189	0	0	0	7,078	.....	003.....
700518 SCS COLLAR 3325 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	640	0	1,219.7900	103,661	0	0	175,619	..	175,619	461	0	0	0	0	.....	003.....
700519 SCS COLLAR 3325 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	640	0	1,408.9800	(25,060)	0	0	(105,910)	..	(105,910)	3,345	0	0	0	0	.....	003.....
700520 SCS COLLAR 3326 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	753,300	1,097.8100	(76,052)	0	0	(40,595)	..	(40,595)	14,694	0	0	0	6,009	.....	003.....
700521 SCS COLLAR 3326 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	0	1,219.7900	87,999	0	0	149,085	..	149,085	391	0	0	0	0	.....	003.....
700522 SCS COLLAR 3326 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	0	1,553.2800	(21,274)	0	0	(55,813)	..	(55,813)	3,969	0	0	0	0	.....	003.....
700523 SCS COLLAR 3327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	1,784,968	1,097.8100	(76,477)	0	0	(13,541)	..	(13,541)	26,837	0	0	0	6,623	.....	003.....
700524 SCS COLLAR 3327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	0	1,219.7900	114,613	0	0	241,958	..	241,958	3,399	0	0	0	0	.....	003.....
700525 SCS COLLAR 3327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	0	1,314.6900	(57,068)	0	0	(147,354)	..	(147,354)	7,110	0	0	0	0	.....	003.....
700526 SCS COLLAR 3328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	2,566,673	1,097.8100	(109,970)	0	0	(19,472)	..	(19,472)	38,589	0	0	0	9,523	.....	003.....
700527 SCS COLLAR 3328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	0	1,219.7900	164,806	0	0	347,920	..	347,920	4,888	0	0	0	0	.....	003.....
700528 SCS COLLAR 3328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	0	1,328.1000	(73,060)	0	0	(194,686)	..	(194,686)	12,097	0	0	0	0	.....	003.....
700529 SCS COLLAR 3329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	8,894	12,326,616	975.8300	(1,356,122)	0	0	(868,486)	..	(868,486)	125,662	0	0	0	131,596	.....	003.....
700530 SCS COLLAR 3329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	8,894	0	1,219.7900	2,061,314	0	0	3,145,554	..	3,145,554	101,331	0	0	0	0	.....	003.....
700531 SCS COLLAR 3329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	8,894	0	1,657.0800	(719,290)	0	0	(1,400,195)	..	(1,400,195)	(55,258)	0	0	0	0	.....	003.....
700533 SCS COLLAR 3330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	4,789	6,636,535	1,097.8100	(963,766)	0	0	(634,935)	..	(634,935)	77,854	0	0	0	70,850	.....	003.....
700534 SCS COLLAR 3330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	4,789	0	1,219.7900	1,109,792	0	0	1,693,537	..	1,693,537	54,556	0	0	0	0	.....	003.....
700535 SCS COLLAR 3330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..	10/20/2016	10/20/2021	4,789	0	1,960.6900	(153,616)	0	0	(374,791)	..	(374,791)	(20,086)	0	0	0	0	.....	003.....
700536 SCS COLLAR 3331 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	15,697	1,097,227	63.5900	(8,983)	0	0	(26,958)	..	(26,958)	7,959	0	0	0	4,071	.....	003.....
700537 SCS COLLAR 3331 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	15,697	0	70.6500	0	0	0	45,590	..	45,590	(79,095)	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

QE06.151

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
700538 SCS COLLAR 3331 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	..15,697	0	79.2000	0	0	0	(8,564)	..	(8,564)	45,627	0	0	0	0	0	003.....
700539 SCS COLLAR 3332 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	..38,505	..913,714	17.6900	(6,026)	0	0	(4,743)	..	(4,743)	10,388	0	0	0	3,390	0	003.....
700540 SCS COLLAR 3332 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	..38,505	0	19.6600	0	0	0	166,326	..	166,326	5,032	0	0	0	0	0	003.....
700541 SCS COLLAR 3332 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	10/20/2016	10/18/2017	..38,505	0	21.2700	0	0	0	(113,892)	..	(113,892)	617	0	0	0	0	0	003.....
703155 SCS COLLAR 3334 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	11/03/2016	11/01/2017	813	1,457,069	1,487.3500	(63,907)	0	0	(15,406)	..	(15,406)	28,709	0	0	0	5,591	0	003.....
703156 SCS COLLAR 3334 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	11/03/2016	11/01/2017	813	0	1,652.6100	88,246	0	0	139,137	..	139,137	49,781	0	0	0	0	0	003.....
703157 SCS COLLAR 3334 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	11/03/2016	11/01/2017	813	0	1,788.7900	(34,936)	0	0	(58,670)	..	(58,670)	(23,030)	0	0	0	0	0	003.....
703158 SCS COLLAR 3335 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	11/03/2016	11/03/2021	..1,548	2,776,352	1,487.3500	(380,302)	0	0	(240,900)	..	(240,900)	74,037	0	0	0	29,764	0	003.....
703159 SCS COLLAR 3335 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.	11/03/2016	11/03/2021	..1,548	0	1,652.6100	373,394	0	0	522,093	..	522,093	101,217	0	0	0	0	0	003.....
703160 SCS COLLAR 3336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	303	..714,926	1,879.7900	(62,201)	0	0	(30,779)	..	(30,779)	19,046	0	0	0	5,767	0	003.....
703161 SCS COLLAR 3336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	303	0	2,088.6600	71,290	0	0	123,211	..	123,211	18,334	0	0	0	0	0	003.....
703162 SCS COLLAR 3336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	303	0	2,582.2100	(17,627)	0	0	(40,760)	..	(40,760)	(6,361)	0	0	0	0	0	003.....
703163 SCS COLLAR 3337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	715	1,690,032	1,670.9300	(99,859)	0	0	(45,624)	..	(45,624)	34,032	0	0	0	13,633	0	003.....
703164 SCS COLLAR 3337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	715	0	2,088.6600	168,523	0	0	291,262	..	291,262	43,341	0	0	0	0	0	003.....
703165 SCS COLLAR 3337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/06/2019	715	0	2,344.1000	(88,848)	0	0	(177,235)	..	(177,235)	(28,244)	0	0	0	0	0	003.....
703175 SCS COLLAR 3341 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..1,231	..146,132	111.8700	(4,116)	0	0	(2,396)	..	(2,396)	6,338	0	0	0	561	0	003.....
703176 SCS COLLAR 3341 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..1,231	0	124.3000	11,046	0	0	3,887	..	3,887	744	0	0	0	0	0	003.....
703177 SCS COLLAR 3341 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..1,231	0	129.1600	(8,139)	0	0	(2,426)	..	(2,426)	(127)	0	0	0	0	0	003.....
703178 SCS COLLAR 3342 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..11,829	..826,818	61.3300	(47,799)	0	0	(16,015)	..	(16,015)	6,179	0	0	0	3,173	0	003.....
703179 SCS COLLAR 3342 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..11,829	0	68.1400	67,790	0	0	52,356	..	52,356	(63,271)	0	0	0	0	0	003.....
703180 SCS COLLAR 3342 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/03/2016	11/01/2017	..11,829	0	76.6000	(26,342)	0	0	(12,175)	..	(12,175)	43,862	0	0	0	0	0	003.....
703181 SCS COLLAR 3343 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..16,449	1,291,094	66.2000	(65,336)	0	0	(12,379)	..	(12,379)	31,913	0	0	0	4,955	0	003.....
703182 SCS COLLAR 3343 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..16,449	0	73.5600	74,745	0	0	94,299	..	94,299	(11,352)	0	0	0	0	0	003.....
703183 SCS COLLAR 3343 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..16,449	0	83.3700	(18,966)	0	0	(15,976)	..	(15,976)	19,853	0	0	0	0	0	003.....
703184 SCS COLLAR 3344 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	328	1,781,056	4,211.1900	(67,866)	0	0	(7,924)	..	(7,924)	36,903	0	0	0	6,835	0	003.....
703185 SCS COLLAR 3344 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	328	0	4,679.1000	116,983	0	0	269,762	..	269,762	125,078	0	0	0	0	0	003.....
703186 SCS COLLAR 3344 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	328	0	5,009.9100	(61,213)	0	0	(177,569)	..	(177,569)	(95,796)	0	0	0	0	0	003.....
703198 SCS COLLAR 3347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	..2,414	3,345,946	1,041.2000	(146,897)	0	0	(19,170)	..	(19,170)	41,197	0	0	0	12,840	0	003.....
703199 SCS COLLAR 3347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	..2,414	0	1,156.8900	220,732	0	0	587,889	..	587,889	19,678	0	0	0	0	0	003.....
703200 SCS COLLAR 3347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	..2,414	0	1,266.2000	(95,872)	0	0	(369,026)	..	(369,026)	2,826	0	0	0	0	0	003.....
703201 SCS COLLAR 3348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	..979,944	1,041.2000	(43,022)	0	0	(5,614)	..	(5,614)	12,066	0	0	0	3,760	0	003.....
703202 SCS COLLAR 3348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	0	1,156.8900	64,668	0	0	172,178	..	172,178	5,763	0	0	0	0	0	003.....
703203 SCS COLLAR 3348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	0	1,253.6200	(31,355)	0	0	(115,003)	..	(115,003)	99	0	0	0	0	0	003.....
703204 SCS COLLAR 3349 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	1,372,880	925.5100	(97,286)	0	0	(39,795)	..	(39,795)	20,145	0	0	0	11,074	0	003.....
703205 SCS COLLAR 3349 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	0	1,156.8900	161,393	0	0	314,899	..	314,899	2,599	0	0	0	0	0	003.....
703206 SCS COLLAR 3349 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	0	1,346.7800	(79,590)	0	0	(198,613)	..	(198,613)	3,826	0	0	0	0	0	003.....
703213 SCS COLLAR 3352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..1,347	1,290,921	796.4400	(69,016)	0	0	(18,428)	..	(18,428)	47,987	0	0	0	4,954	0	003.....
703214 SCS COLLAR 3352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..1,347	0	884.9300	106,494	0	0	128,070	..	128,070	58,376	0	0	0	0	0	003.....
703215 SCS COLLAR 3352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	..1,347	0	1,253.6200	(46,869)	0	0	(48,747)	..	(48,747)	(24,240)	0	0	0	0	0	003.....
703216 SCS COLLAR 3353 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	..1,936	4,574,628	1,879.7900	(167,825)	0	0	(26,815)	..	(26,815)	69,310	0	0	0	17,555	0	003.....
703217 SCS COLLAR 3353 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	..1,936	0	2,088.6600	249,919	0	0	575,233	..	575,233	145,158	0	0	0	0	0	003.....
703218 SCS COLLAR 3353 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	..1,936	0	2,227.3500	(114,000)	0	0	(352,070)	..	(352,070)	(104,113)	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

QE06.152

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
703219 SCS COLLAR 3354 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	858,591	1,879,7900	(31,498)	0	0	(5,033)	..	(5,033)	13,008	0	0	0	3,295	003.....	003.....
703220 SCS COLLAR 3354 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	0	2,088,6600	46,906	0	0	107,963	..	107,963	27,244	0	0	0	0	003.....	003.....
703221 SCS COLLAR 3354 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	0	2,258,0300	(17,244)	0	0	(57,535)	..	(57,535)	(17,520)	0	0	0	0	003.....	003.....
703222 SCS COLLAR 3355 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	1,633,471	1,879,7900	(59,926)	0	0	(9,575)	..	(9,575)	24,749	0	0	0	6,268	003.....	003.....
703223 SCS COLLAR 3355 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	0	2,088,6600	89,239	0	0	205,400	..	205,400	51,832	0	0	0	0	003.....	003.....
703224 SCS COLLAR 3355 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	0	2,207,0200	(46,453)	0	0	(136,819)	..	(136,819)	(39,597)	0	0	0	0	003.....	003.....
706431 SCS COLLAR 3356 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	3,384	4,690,533	1,041,7200	(332,113)	0	0	(214,120)	..	(214,120)	84,467	0	0	0	37,995	003.....	003.....
706432 SCS COLLAR 3356 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	3,384	0	1,302,1400	606,725	0	0	766,872	..	766,872	(8,936)	0	0	0	0	003.....	003.....
706433 SCS COLLAR 3356 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	3,384	0	1,510,8800	(303,244)	0	0	(414,455)	..	(414,455)	25,053	0	0	0	0	003.....	003.....
706437 SCS COLLAR 3358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	214	296,950	1,041,7200	(21,026)	0	0	(13,556)	..	(13,556)	5,347	0	0	0	2,405	003.....	003.....
706438 SCS COLLAR 3358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	214	0	1,302,1400	38,411	0	0	48,549	..	48,549	(566)	0	0	0	0	003.....	003.....
706439 SCS COLLAR 3358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2019	214	0	1,467,1300	(22,545)	0	0	(30,258)	..	(30,258)	1,439	0	0	0	0	003.....	003.....
706459 SCS COLLAR 3364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	11,291	20,244,289	1,466,8300	(908,803)	0	0	(210,671)	..	(210,671)	376,384	0	0	0	80,001	003.....	003.....
706460 SCS COLLAR 3364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	11,291	0	1,629,8100	1,262,321	0	0	2,177,742	..	2,177,742	755,583	0	0	0	0	003.....	003.....
706461 SCS COLLAR 3364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	11,291	0	1,759,8700	(485,960)	0	0	(1,070,356)	..	(1,070,356)	(427,770)	0	0	0	0	003.....	003.....
706462 SCS COLLAR 3365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	1,959	3,511,563	1,466,8300	(157,641)	0	0	(36,543)	..	(36,543)	65,287	0	0	0	13,877	003.....	003.....
706463 SCS COLLAR 3365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	1,959	0	1,629,8100	218,962	0	0	377,750	..	377,750	131,063	0	0	0	0	003.....	003.....
706464 SCS COLLAR 3365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	1,959	0	1,788,3900	(66,785)	0	0	(150,287)	..	(150,287)	(60,544)	0	0	0	0	003.....	003.....
706465 SCS COLLAR 3366 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	859	1,540,159	1,466,8300	(69,141)	0	0	(16,028)	..	(16,028)	28,635	0	0	0	6,086	003.....	003.....
706466 SCS COLLAR 3366 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	859	0	1,629,8100	96,036	0	0	165,680	..	165,680	57,484	0	0	0	0	003.....	003.....
706467 SCS COLLAR 3366 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/15/2016	11/14/2017	859	0	1,741,1300	(42,563)	0	0	(92,401)	..	(92,401)	(36,520)	0	0	0	0	003.....	003.....
706479 SCS COLLAR 3367 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	6,421,525	66,8100	(327,253)	0	0	(70,824)	..	(70,824)	170,068	0	0	0	25,376	003.....	003.....
706480 SCS COLLAR 3367 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	0	74,2300	327,253	0	0	438,802	..	438,802	(66,652)	0	0	0	0	003.....	003.....
706481 SCS COLLAR 3367 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	0	85,3600	(43,688)	0	0	(56,455)	..	(56,455)	89,685	0	0	0	0	003.....	003.....
706482 SCS COLLAR 3368 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	16,820,523	4,288,0300	(649,772)	0	0	(97,214)	..	(97,214)	396,682	0	0	0	66,471	003.....	003.....
706483 SCS COLLAR 3368 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	0	4,764,4700	959,187	0	0	2,328,135	..	2,328,135	1,109,709	0	0	0	0	003.....	003.....
706484 SCS COLLAR 3368 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	0	5,064,6400	(415,557)	0	0	(1,561,880)	..	(1,561,880)	(849,917)	0	0	0	0	003.....	003.....
706503 SCS COLLAR 3369 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	2,013	1,929,288	757,3400	(105,367)	0	0	(20,972)	..	(20,972)	58,201	0	0	0	7,624	003.....	003.....
706504 SCS COLLAR 3369 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	2,013	0	841,4900	153,476	0	0	261,888	..	261,888	108,258	0	0	0	0	003.....	003.....
706505 SCS COLLAR 3369 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	2,013	0	959,3000	(51,006)	0	0	(99,958)	..	(99,958)	(49,164)	0	0	0	0	003.....	003.....
706506 SCS COLLAR 3370 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	10,158	9,735,272	757,3400	(531,689)	0	0	(105,824)	..	(105,824)	293,682	0	0	0	38,471	003.....	003.....
706507 SCS COLLAR 3370 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	10,158	0	841,4900	774,449	0	0	1,321,495	..	1,321,495	546,272	0	0	0	0	003.....	003.....
706508 SCS COLLAR 3370 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	10,158	0	946,6800	(304,308)	0	0	(575,468)	..	(575,468)	(280,896)	0	0	0	0	003.....	003.....
706509 SCS COLLAR 3371 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	536	513,641	757,3400	(28,052)	0	0	(5,583)	..	(5,583)	15,495	0	0	0	2,030	003.....	003.....
706510 SCS COLLAR 3371 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	536	0	841,4900	40,861	0	0	69,723	..	69,723	28,822	0	0	0	0	003.....	003.....
706511 SCS COLLAR 3371 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	536	0	934,0500	(17,855)	0	0	(34,363)	..	(34,363)	(16,582)	0	0	0	0	003.....	003.....
706553 SCS COLLAR 3372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	2,351	3,257,935	1,171,9300	(327,312)	0	0	(228,935)	..	(228,935)	69,380	0	0	0	26,391	003.....	003.....
706554 SCS COLLAR 3372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	2,351	0	1,302,1400	424,898	0	0	532,652	..	532,652	(6,206)	0	0	0	0	003.....	003.....
706555 SCS COLLAR 3372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	2,351	0	1,660,1000	(117,480)	0	0	(168,426)	..	(168,426)	17,649	0	0	0	0	003.....	003.....
706559 SCS COLLAR 3374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	134	186,259	1,171,9300	(18,713)	0	0	(13,088)	..	(13,088)	3,967	0	0	0	1,509	003.....	003.....
706560 SCS COLLAR 3374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	134	0	1,302,1400	24,292	0	0	30,452	..	30,452	(355)	0	0	0	0	003.....	003.....
706561 SCS COLLAR 3374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	134	0	1,596,0400	(8,815)	0	0	(12,231)	..	(12,231)	1,047	0	0	0	0	003.....	003.....
706578 SCS COLLAR 3375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2017	33,247	78,552,889	2,308,8100	(2,148,641)	0	0	(4,158,178)	..	(4,158,178)	(1,282,410)	0	0	0	310,422	003.....	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, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
706579 SCS COLLAR 3375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..33,247	0	1,962.3500	(2,674,905)	0	0	(711,515)	..	(711,515)	...1,482,999	0	0	0	0	0	003.....
706580 SCS COLLAR 3375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..33,247	0	2,180.3900	4,301,604	0	0	7,383,838	..	7,383,838	...2,037,367	0	0	0	0	0	003.....
706581 SCS COLLAR 3376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..3,509	..8,289,714	1,962.3500	(282,284)	0	0	(75,086)	..	(75,086)	...156,501	0	0	0	..32,759	0	003.....
706582 SCS COLLAR 3376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..3,509	0	2,180.3900	453,950	0	0	779,219	..	779,219	...215,004	0	0	0	0	0	003.....
706583 SCS COLLAR 3376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..3,509	0	2,339.7800	(184,746)	0	0	(366,978)	..	(366,978)	...113,777	0	0	0	0	0	003.....
706584 SCS COLLAR 3377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..2,935	..6,934,101	1,962.3500	(236,122)	0	0	(62,808)	..	(62,808)	...130,909	0	0	0	27,402	0	003.....
706585 SCS COLLAR 3377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..2,935	0	2,180.3900	379,716	0	0	651,794	..	651,794	...179,845	0	0	0	0	0	003.....
706586 SCS COLLAR 3377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..2,935	0	2,288.3200	(215,200)	0	0	(409,045)	..	(409,045)	...124,869	0	0	0	0	0	003.....
706605 SCS COLLAR 3384 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..12,353	..969,626	66.8100	(49,019)	0	0	(10,694)	..	(10,694)	...25,680	0	0	0	..3,832	0	003.....
706606 SCS COLLAR 3384 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..12,353	0	74.2300	53,083	0	0	66,257	..	66,257	...10,064	0	0	0	0	0	003.....
706607 SCS COLLAR 3384 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..12,353	0	86.9300	(5,646)	0	0	(6,051)	..	(6,051)	...11,967	0	0	0	0	0	003.....
706608 SCS COLLAR 3385 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..6,224	..488,514	66.8100	(24,696)	0	0	(5,388)	..	(5,388)	...12,938	0	0	0	..1,930	0	003.....
706609 SCS COLLAR 3385 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..6,224	0	74.2300	26,744	0	0	33,382	..	33,382	...5,071	0	0	0	0	0	003.....
706610 SCS COLLAR 3385 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..6,224	0	82.4300	(7,220)	0	0	(8,037)	..	(8,037)	...7,968	0	0	0	0	0	003.....
706611 SCS COLLAR 3386 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..538	..2,923,225	4,288.0300	(100,712)	0	0	(16,895)	..	(16,895)	...68,939	0	0	0	..11,552	0	003.....
706612 SCS COLLAR 3386 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..538	0	4,764.4700	186,155	0	0	404,605	..	404,605	...192,856	0	0	0	0	0	003.....
706613 SCS COLLAR 3386 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..538	0	5,123.7200	(89,823)	0	0	(247,029)	..	(247,029)	...137,629	0	0	0	0	0	003.....
706614 SCS COLLAR 3387 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..280	..1,519,802	4,288.0300	(52,361)	0	0	(8,784)	..	(8,784)	...35,842	0	0	0	..6,006	0	003.....
706615 SCS COLLAR 3387 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..280	0	4,764.4700	96,783	0	0	210,357	..	210,357	...100,267	0	0	0	0	0	003.....
706616 SCS COLLAR 3387 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..280	0	5,017.9400	(59,327)	0	0	(151,403)	..	(151,403)	...80,796	0	0	0	0	0	003.....
706617 SCS COLLAR 3388 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..50,135	..1,189,710	19.9600	(54,948)	0	0	(17,580)	..	(17,580)	...23,795	0	0	0	..4,701	0	003.....
706618 SCS COLLAR 3388 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..50,135	0	22.1800	87,085	0	0	118,101	..	118,101	...4,885	0	0	0	0	0	003.....
706619 SCS COLLAR 3388 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..50,135	0	24.6000	(33,992)	0	0	(47,058)	..	(47,058)	...11,995	0	0	0	0	0	003.....
706620 SCS COLLAR 3389 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..140,532	..3,334,825	19.9600	(154,023)	0	0	(49,278)	..	(49,278)	...66,698	0	0	0	..13,178	0	003.....
706621 SCS COLLAR 3389 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..140,532	0	22.1800	244,104	0	0	331,043	..	331,043	...13,694	0	0	0	0	0	003.....
706622 SCS COLLAR 3389 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..140,532	0	24.2000	(112,426)	0	0	(157,828)	..	(157,828)	...31,674	0	0	0	0	0	003.....
706623 SCS COLLAR 3390 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..20,063	..476,098	19.9600	(21,989)	0	0	(7,035)	..	(7,035)	...9,522	0	0	0	..1,881	0	003.....
706624 SCS COLLAR 3390 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..20,063	0	22.1800	34,850	0	0	47,261	..	47,261	...1,955	0	0	0	0	0	003.....
706625 SCS COLLAR 3390 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....		11/15/2016	11/14/2017	..20,063	0	23.9300	(17,836)	0	0	(25,276)	..	(25,276)	...4,281	0	0	0	0	0	003.....
706665 SCS COLLAR 3391 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..1,775	..4,194,702	1,962.3500	(358,454)	0	0	(216,160)	..	(216,160)	...120,971	0	0	0	..33,979	0	003.....
706666 SCS COLLAR 3391 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..1,775	0	2,180.3900	447,061	0	0	616,705	..	616,705	...94,196	0	0	0	0	0	003.....
706667 SCS COLLAR 3391 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..1,775	0	2,669.1000	(113,769)	0	0	(186,572)	..	(186,572)	...27,448	0	0	0	0	0	003.....
706668 SCS COLLAR 3392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..2,387	..5,640,257	1,744.3100	(326,352)	0	0	(182,329)	..	(182,329)	...126,588	0	0	0	..45,688	0	003.....
706669 SCS COLLAR 3392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..2,387	0	2,180.3900	601,125	0	0	829,231	..	829,231	...126,657	0	0	0	0	0	003.....
706670 SCS COLLAR 3392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..2,387	0	2,450.9800	(308,604)	0	0	(461,918)	..	(461,918)	...73,581	0	0	0	0	0	003.....
706676 SCS COLLAR 3394 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..89	..211,308	1,962.3500	(18,057)	0	0	(10,889)	..	(10,889)	...6,094	0	0	0	..1,712	0	003.....
706677 SCS COLLAR 3394 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..89	0	2,180.3900	22,521	0	0	31,066	..	31,066	...4,745	0	0	0	0	0	003.....
706678 SCS COLLAR 3394 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56		11/15/2016	11/14/2019	..89	0	2,568.4600	(8,069)	0	0	(12,649)	..	(12,649)	...1,973	0	0	0	0	0	003.....
706680 SCS COLLAR 3395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		11/15/2016	11/14/2017	..33,311	..46,166,680	1,171.9300	(2,082,051)	0	0	(698,487)	..	(698,487)	...929,158	0	0	0	..182,440	0	003.....
706681 SCS COLLAR 3395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		11/15/2016	11/14/2017	..33,311	0	1,302.1400	3,231,521	0	0	4,277,550	..	4,277,550	...117,283	0	0	0	0	0	003.....
706682 SCS COLLAR 3395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		11/15/2016	11/14/2017	..33,311	0	1,416.2100	(1,461,763)	0	0	(1,965,012)	..	(1,965,012)	...317,629	0	0	0	0	0	003.....
706683 SCS COLLAR 3396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41..		11/15/2016	11/14/2017	..5,523	..7,654,712	1,171.9300	(345,217)	0	0	(115,813)	..	(115,813)	...154,060	0	0	0	..30,250	0	003.....

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

QE06.154

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
706684 SCS COLLAR 3396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	...5,523	0	1,302.1400	535,806	0	0	709,243	..	709,243	(19,446)	0	0	0	0	0	003.....
706685 SCS COLLAR 3396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	...5,523	0	1,400.0700	(271,068)	0	0	(370,765)	..	(370,765)	49,897	0	0	0	0	0	003.....
706691 SCS COLLAR 3397 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	...5,103	...7,072,519	1,171.9300	(318,960)	0	0	(107,005)	..	(107,005)	142,343	0	0	0	27,949	0	003.....
706692 SCS COLLAR 3397 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	...5,103	0	1,302.1400	495,054	0	0	655,301	..	655,301	(17,967)	0	0	0	0	0	003.....
706693 SCS COLLAR 3397 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	...5,103	0	1,435.6100	(187,453)	0	0	(255,434)	..	(255,434)	50,842	0	0	0	0	0	003.....
706710 SCS COLLAR 3400 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...90,090	...4,685,555	41.2300	(29,714)	0	0	(102,975)	..	(102,975)	15,578	0	0	0	18,516	0	003.....
706711 SCS COLLAR 3400 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...90,090	0	45.8100	0	0	0	755,696	..	755,696	(440,213)	0	0	0	0	0	003.....
706712 SCS COLLAR 3400 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...90,090	0	50.6300	0	0	0	(475,358)	..	(475,358)	401,365	0	0	0	0	0	003.....
706713 SCS COLLAR 3401 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...5,043	...262,264	41.2300	(395)	0	0	(5,764)	..	(5,764)	872	0	0	0	1,036	0	003.....
706714 SCS COLLAR 3401 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...5,043	0	45.8100	0	0	0	42,299	..	42,299	(24,640)	0	0	0	0	0	003.....
706715 SCS COLLAR 3401 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...5,043	0	50.9600	0	0	0	(25,675)	..	(25,675)	22,231	0	0	0	0	0	003.....
706716 SCS COLLAR 3402 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...6,527	...339,467	41.2300	(3,346)	0	0	(7,461)	..	(7,461)	1,129	0	0	0	1,341	0	003.....
706717 SCS COLLAR 3402 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...6,527	0	45.8100	0	0	0	54,750	..	54,750	(31,893)	0	0	0	0	0	003.....
706718 SCS COLLAR 3402 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...6,527	0	50.1000	0	0	0	(36,429)	..	(36,429)	29,543	0	0	0	0	0	003.....
706719 SCS COLLAR 3403 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...1,954	...2,432,985	1,104.2600	(17,266)	0	0	(19,377)	..	(19,377)	69,999	0	0	0	9,615	0	003.....
706720 SCS COLLAR 3403 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...1,954	0	1,226.9500	0	0	0	131,232	..	131,232	47,015	0	0	0	0	0	003.....
706721 SCS COLLAR 3403 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...1,954	0	1,260.6900	0	0	0	(97,647)	..	(97,647)	(30,794)	0	0	0	0	0	003.....
706722 SCS COLLAR 3404 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...191	...237,414	1,104.2600	(400)	0	0	(1,891)	..	(1,891)	6,831	0	0	0	938	0	003.....
706723 SCS COLLAR 3404 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...191	0	1,226.9500	0	0	0	12,806	..	12,806	4,588	0	0	0	0	0	003.....
706724 SCS COLLAR 3404 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	11/15/2016	11/14/2017	...191	0	1,274.1900	0	0	0	(8,445)	..	(8,445)	(2,485)	0	0	0	0	0	003.....
707063 SCS COLLAR 3409 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...2,259	...5,337,703	1,968.4100	(175,158)	0	0	(49,818)	..	(49,818)	102,371	0	0	0	21,140	0	003.....
707064 SCS COLLAR 3409 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...2,259	0	2,187.1200	286,429	0	0	489,918	..	489,918	135,980	0	0	0	0	0	003.....
707065 SCS COLLAR 3409 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...2,259	0	2,311.1300	(145,710)	0	0	(279,561)	..	(279,561)	(86,154)	0	0	0	0	0	003.....
707066 SCS COLLAR 3410 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...553	...1,306,069	1,968.4100	(42,859)	0	0	(12,190)	..	(12,190)	25,049	0	0	0	5,173	0	003.....
707067 SCS COLLAR 3410 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...553	0	2,187.1200	70,086	0	0	119,877	..	119,877	33,273	0	0	0	0	0	003.....
707068 SCS COLLAR 3410 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...553	0	2,290.7900	(40,465)	0	0	(76,214)	..	(76,214)	(23,261)	0	0	0	0	0	003.....
707069 SCS COLLAR 3411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...451	...1,066,244	1,968.4100	(88,425)	0	0	(55,935)	..	(55,935)	30,970	0	0	0	8,664	0	003.....
707070 SCS COLLAR 3411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...451	0	2,187.1200	111,955	0	0	155,231	..	155,231	23,675	0	0	0	0	0	003.....
707071 SCS COLLAR 3411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...451	0	2,682.7200	(29,097)	0	0	(45,877)	..	(45,877)	(6,651)	0	0	0	0	0	003.....
707072 SCS COLLAR 3412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...459	...1,084,609	1,749.7000	(60,230)	0	0	(35,742)	..	(35,742)	24,584	0	0	0	8,813	0	003.....
707073 SCS COLLAR 3412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...459	0	2,187.1200	113,884	0	0	157,905	..	157,905	24,083	0	0	0	0	0	003.....
707074 SCS COLLAR 3412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/20/2019	...459	0	2,456.7900	(59,316)	0	0	(88,007)	..	(88,007)	(13,938)	0	0	0	0	0	003.....
707080 SCS COLLAR 3415 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/17/2021	...249	...587,677	1,749.7000	(53,100)	0	0	(38,436)	..	(38,436)	13,650	0	0	0	6,326	0	003.....
707081 SCS COLLAR 3415 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/17/2021	...249	0	2,187.1200	87,785	0	0	113,466	..	113,466	13,851	0	0	0	0	0	003.....
707082 SCS COLLAR 3415 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/17/2021	...249	0	2,761.2400	(35,670)	0	0	(49,979)	..	(49,979)	(6,497)	0	0	0	0	0	003.....
707083 SCS COLLAR 3416 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...12,633	...991,543	66.1100	(48,939)	0	0	(10,016)	..	(10,016)	25,089	0	0	0	3,927	0	003.....
707084 SCS COLLAR 3416 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...12,633	0	73.4600	52,299	0	0	74,797	..	74,797	(8,979)	0	0	0	0	0	003.....
707085 SCS COLLAR 3416 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	11/17/2016	11/15/2017	...12,633	0	83.5300	(9,828)	0	0	(13,014)	..	(13,014)	15,496	0	0	0	0	0	003.....
707086 SCS COLLAR 3417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	11/17/2016	11/15/2017	...2,018	...2,797,274	1,178.5400	(128,819)	0	0	(44,411)	..	(44,411)	57,431	0	0	0	11,078	0	003.....
707087 SCS COLLAR 3417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	11/17/2016	11/15/2017	...2,018	0	1,309.4800	202,850	0	0	249,031	..	249,031	(8,105)	0	0	0	0	0	003.....
707088 SCS COLLAR 3417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	11/17/2016	11/15/2017	...2,018	0	1,422.2300	(92,453)	0	0	(113,678)	..	(113,678)	19,440	0	0	0	0	0	003.....
707089 SCS COLLAR 3418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	11/17/2016	11/15/2017	...522	...722,867	1,178.5400	(33,289)	0	0	(11,477)	..	(11,477)	14,841	0	0	0	2,863	0	003.....
707090 SCS COLLAR 3418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	11/17/2016	11/15/2017	...522	0	1,309.4800	52,762	0	0	64,354	..	64,354	(2,094)	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

QE06.155

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
707091 SCS COLLAR 3418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/17/2016	11/15/2017	522	0	1,406.3900	(26,951)	0	0	(33,416)	..	(33,416)	4,789	0	0	0	0	0	003.....
707092 SCS COLLAR 3419 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	27,166	644,651	19.9400	(28,552)	0	0	(9,500)	..	(9,500)	12,861	0	0	0	2,553	0	003.....
707093 SCS COLLAR 3419 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	27,166	0	22.1600	45,096	0	0	64,473	..	64,473	(2,607)	0	0	0	0	0	003.....
707094 SCS COLLAR 3419 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	27,166	0	24.4200	(20,728)	0	0	(27,768)	..	(27,768)	6,351	0	0	0	0	0	003.....
707095 SCS COLLAR 3420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	252	1,370,719	4,343.9300	(47,220)	0	0	(8,930)	..	(8,930)	34,632	0	0	0	5,429	0	003.....
707096 SCS COLLAR 3420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	252	0	4,826.5900	84,496	0	0	175,932	..	175,932	85,904	0	0	0	0	0	003.....
707097 SCS COLLAR 3420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	252	0	5,139.3500	(45,759)	0	0	(112,602)	..	(112,602)	(62,838)	0	0	0	0	0	003.....
707098 SCS COLLAR 3421 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	2,281	270,817	104.5500	(5,662)	0	0	(1,878)	..	(1,878)	7,216	0	0	0	1,073	0	003.....
707099 SCS COLLAR 3421 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	2,281	0	116.1700	18,653	0	0	16,106	..	16,106	5,520	0	0	0	0	0	003.....
707100 SCS COLLAR 3421 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	11/17/2016	11/15/2017	2,281	0	119.9500	(14,837)	0	0	(11,520)	..	(11,520)	(3,324)	0	0	0	0	0	003.....
707101 SCS COLLAR 3422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	532,361	1,178.5400	(53,419)	0	0	(38,355)	..	(38,355)	11,421	0	0	0	4,326	0	003.....
707102 SCS COLLAR 3422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	0	1,309.4800	67,905	0	0	85,662	..	85,662	(1,133)	0	0	0	0	0	003.....
707103 SCS COLLAR 3422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	0	1,668.4300	(17,323)	0	0	(26,883)	..	(26,883)	2,893	0	0	0	0	0	003.....
707104 SCS COLLAR 3423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	639,256	1,047.5900	(44,454)	0	0	(29,981)	..	(29,981)	11,635	0	0	0	5,194	0	003.....
707105 SCS COLLAR 3423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	0	1,309.4800	81,540	0	0	102,862	..	102,862	(1,360)	0	0	0	0	0	003.....
707106 SCS COLLAR 3423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	0	1,512.0700	(40,492)	0	0	(56,583)	..	(56,583)	3,459	0	0	0	0	0	003.....
707113 SCS COLLAR 3426 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	995,611	63.7600	(56,902)	0	0	(27,793)	..	(27,793)	7,200	0	0	0	3,943	0	003.....
707114 SCS COLLAR 3426 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	0	70.8400	81,230	0	0	44,163	..	44,163	(71,447)	0	0	0	0	0	003.....
707115 SCS COLLAR 3426 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	0	79.7000	(31,364)	0	0	(8,608)	..	(8,608)	41,872	0	0	0	0	0	003.....
7107120 SCS COLLAR 3427 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/17/2016	11/15/2017	1,022	979,647	762.4700	(49,596)	0	0	(11,257)	..	(11,257)	30,472	0	0	0	3,880	0	003.....
7107121 SCS COLLAR 3427 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/17/2016	11/15/2017	1,022	0	847.1900	78,875	0	0	128,491	..	128,491	53,676	0	0	0	0	0	003.....
7107122 SCS COLLAR 3427 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	11/17/2016	11/15/2017	1,022	0	942.9200	(35,315)	0	0	(60,292)	..	(60,292)	(29,310)	0	0	0	0	0	003.....
7107123 SCS COLLAR 3428 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/17/2016	11/15/2017	732	1,312,340	1,469.3900	(58,533)	0	0	(13,895)	..	(13,895)	24,660	0	0	0	5,197	0	003.....
707124 SCS COLLAR 3428 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/17/2016	11/15/2017	732	0	1,632.6600	81,896	0	0	139,627	..	139,627	48,638	0	0	0	0	0	003.....
707125 SCS COLLAR 3428 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	11/17/2016	11/15/2017	732	0	1,755.1100	(31,693)	0	0	(71,945)	..	(71,945)	(28,721)	0	0	0	0	0	003.....
710915 SCS COLLAR 3430 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	1,437,261	66.3000	(71,762)	0	0	(16,253)	..	(16,253)	38,377	0	0	0	5,947	0	003.....
710916 SCS COLLAR 3430 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	0	73.6700	80,131	0	0	108,761	..	108,761	(14,463)	0	0	0	0	0	003.....
710917 SCS COLLAR 3430 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	0	83.2500	(16,956)	0	0	(22,620)	..	(22,620)	23,515	0	0	0	0	0	003.....
710931 SCS COLLAR 3434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	1,957	4,624,982	1,971.9700	(161,095)	0	0	(49,539)	..	(49,539)	92,564	0	0	0	19,138	0	003.....
710932 SCS COLLAR 3434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	1,957	0	2,191.0800	263,044	0	0	426,927	..	426,927	115,654	0	0	0	0	0	003.....
710933 SCS COLLAR 3434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	1,957	0	2,325.8300	(129,270)	0	0	(233,694)	..	(233,694)	(69,888)	0	0	0	0	0	003.....
710934 SCS COLLAR 3435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	632	1,492,417	1,971.9700	(51,983)	0	0	(15,985)	..	(15,985)	29,869	0	0	0	6,176	0	003.....
710935 SCS COLLAR 3435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	632	0	2,191.0800	85,434	0	0	137,763	..	137,763	37,320	0	0	0	0	0	003.....
710936 SCS COLLAR 3435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/06/2017	632	0	2,302.6100	(47,886)	0	0	(85,229)	..	(85,229)	(25,295)	0	0	0	0	0	003.....
710937 SCS COLLAR 3436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	270	638,374	1,971.9700	(53,150)	0	0	(34,167)	..	(34,167)	18,666	0	0	0	5,225	0	003.....
710938 SCS COLLAR 3436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	270	0	2,191.0800	69,258	0	0	92,814	..	92,814	14,043	0	0	0	0	0	003.....
710939 SCS COLLAR 3436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	270	0	2,709.2700	(17,263)	0	0	(25,814)	..	(25,814)	(3,601)	0	0	0	0	0	003.....
710940 SCS COLLAR 3437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	700	1,654,166	1,752.8600	(92,746)	0	0	(55,780)	..	(55,780)	37,848	0	0	0	13,539	0	003.....
710941 SCS COLLAR 3437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	700	0	2,191.0800	178,849	0	0	240,503	..	240,503	36,389	0	0	0	0	0	003.....
710942 SCS COLLAR 3437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	12/01/2016	12/04/2019	700	0	2,479.6500	(89,095)	0	0	(128,261)	..	(128,261)	(20,033)	0	0	0	0	0	003.....
710957 SCS COLLAR 3443 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF6FNFB8B653.	12/01/2016	12/06/2017	330	780,716	1,971.9700	(28,087)	0	0	(8,362)	..	(8,362)	15,625	0	0	0	3,231	0	003.....
710958 SCS COLLAR 3443 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4POUHN3JPF6FNFB8B653.	12/01/2016	12/06/2017	330	0	2,191.0800	45,599	0	0	72,067	..	72,067	19,523	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

QE06.156

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
710959 SCS COLLAR 3443 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGNF3BB653.		12/01/2016	12/06/2017	330	0	2,353.2200	(18,091)	0	0	(33,704)	..	(33,704)	(10,053)	0	0	0	0	0	003.....
710960 SCS COLLAR 3444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	2,003	2,775,420	1,182.4200	(127,524)	0	0	(50,812)	..	(50,812)	58,102	0	0	0	11,485	0	003.....
710961 SCS COLLAR 3444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	2,003	0	1,313.8030	202,902	0	0	248,772	..	248,772	(6,864)	0	0	0	0	0	003.....
710962 SCS COLLAR 3444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	2,003	0	1,435.2000	(92,137)	0	0	(109,152)	..	(109,152)	17,386	0	0	0	0	0	003.....
710963 SCS COLLAR 3445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	490	679,350	1,182.4200	(31,215)	0	0	(12,437)	..	(12,437)	14,222	0	0	0	2,811	0	003.....
710964 SCS COLLAR 3445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	490	0	1,313.8030	49,665	0	0	60,893	..	60,893	(1,680)	0	0	0	0	0	003.....
710965 SCS COLLAR 3445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/06/2017	490	0	1,420.4800	(25,167)	0	0	(30,052)	..	(30,052)	4,089	0	0	0	0	0	003.....
710966 SCS COLLAR 3446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/04/2019	655	907,207	1,051.0400	(62,565)	0	0	(43,673)	..	(43,673)	16,647	0	0	0	7,425	0	003.....
710967 SCS COLLAR 3446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/04/2019	655	0	1,313.8030	121,767	0	0	145,337	..	145,337	(2,153)	0	0	0	0	0	003.....
710968 SCS COLLAR 3446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...		12/01/2016	12/04/2019	655	0	1,530.7100	(60,879)	0	0	(76,482)	..	(76,482)	5,118	0	0	0	0	0	003.....
710974 SCS COLLAR 3447 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	12,371	864,733	67.1500	(48,989)	0	0	(38,216)	..	(38,216)	4,510	0	0	0	3,578	0	003.....
710975 SCS COLLAR 3447 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	12,371	0	74.6100	75,686	0	0	22,209	..	22,209	(53,485)	0	0	0	0	0	003.....
710976 SCS COLLAR 3447 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	12,371	0	83.1100	(32,635)	0	0	(4,293)	..	(4,293)	27,729	0	0	0	0	0	003.....
710983 SCS COLLAR 3448 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,389	1,330,804	772.5700	(59,599)	0	0	(19,187)	..	(19,187)	44,498	0	0	0	5,507	0	003.....
710984 SCS COLLAR 3448 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,389	0	858.4100	95,360	0	0	166,722	..	166,722	69,696	0	0	0	0	0	003.....
710985 SCS COLLAR 3448 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,389	0	942.1000	(43,353)	0	0	(87,335)	..	(87,335)	(41,516)	0	0	0	0	0	003.....
710986 SCS COLLAR 3449 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,874	222,454	100.3900	(5,226)	0	0	(1,070)	..	(1,070)	4,481	0	0	0	921	0	003.....
710987 SCS COLLAR 3449 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,874	0	111.5400	15,676	0	0	19,678	..	19,678	7,103	0	0	0	0	0	003.....
710988 SCS COLLAR 3449 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	1,874	0	119.7400	(11,782)	0	0	(10,281)	..	(10,281)	(2,959)	0	0	0	0	0	003.....
710989 SCS COLLAR 3450 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	282	1,530,702	4,260.6900	(53,320)	0	0	(9,841)	..	(9,841)	36,499	0	0	0	6,334	0	003.....
710990 SCS COLLAR 3450 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	282	0	4,734.1000	102,641	0	0	221,647	..	221,647	102,072	0	0	0	0	0	003.....
710991 SCS COLLAR 3450 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...		12/01/2016	12/06/2017	282	0	5,188.5700	(57,812)	0	0	(119,433)	..	(119,433)	(66,456)	0	0	0	0	0	003.....
710992 SCS COLLAR 3451 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	1,046	1,875,435	1,467.8900	(71,399)	0	0	(22,016)	..	(22,016)	36,020	0	0	0	7,761	0	003.....
710993 SCS COLLAR 3451 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	1,046	0	1,630.9900	103,616	0	0	206,055	..	206,055	71,663	0	0	0	0	0	003.....
710994 SCS COLLAR 3451 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	1,046	0	1,746.3000	(43,084)	0	0	(116,043)	..	(116,043)	(46,983)	0	0	0	0	0	003.....
710997 SCS COLLAR 3453 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	45,022	1,068,368	20.6100	(46,012)	0	0	(22,157)	..	(22,157)	24,306	0	0	0	4,421	0	003.....
710998 SCS COLLAR 3453 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	45,022	0	22.9000	84,596	0	0	87,298	..	87,298	(6,910)	0	0	0	0	0	003.....
710999 SCS COLLAR 3453 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/01/2016	12/06/2017	45,022	0	24.8100	(45,337)	0	0	(41,293)	..	(41,293)	11,261	0	0	0	0	0	003.....
716595 SCS COLLAR 3456 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	12,336	22,118,641	1,497.9200	(821,226)	0	0	(307,768)	..	(307,768)	474,641	0	0	0	92,980	0	003.....
716596 SCS COLLAR 3456 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	12,336	0	1,664.3600	1,220,551	0	0	2,130,476	..	2,130,476	778,737	0	0	0	0	0	003.....
716597 SCS COLLAR 3456 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	12,336	0	1,780.2000	(509,611)	0	0	(1,133,801)	..	(1,133,801)	(478,557)	0	0	0	0	0	003.....
716601 SCS COLLAR 3458 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	1,122	2,012,352	1,497.9200	(74,715)	0	0	(28,001)	..	(28,001)	43,183	0	0	0	8,459	0	003.....
716602 SCS COLLAR 3458 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	1,122	0	1,664.3600	111,046	0	0	193,831	..	193,831	70,849	0	0	0	0	0	003.....
716603 SCS COLLAR 3458 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/14/2017	1,122	0	1,761.5600	(53,817)	0	0	(116,183)	..	(116,183)	(48,167)	0	0	0	0	0	003.....
716604 SCS COLLAR 3459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/20/2017	667	1,195,777	1,497.9200	(44,764)	0	0	(17,107)	..	(17,107)	25,861	0	0	0	5,085	0	003.....
716605 SCS COLLAR 3459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/20/2017	667	0	1,664.3600	66,486	0	0	115,921	..	115,921	42,228	0	0	0	0	0	003.....
716606 SCS COLLAR 3459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		12/15/2016	12/20/2017	667	0	1,781.0300	(27,671)	0	0	(61,860)	..	(61,860)	(26,035)	0	0	0	0	0	003.....
716620 SCS COLLAR 3462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	11,534	11,054,191	772.7900	(531,551)	0	0	(167,103)	..	(167,103)	371,812	0	0	0	46,469	0	003.....
716621 SCS COLLAR 3462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	11,534	0	858.6500	870,465	0	0	1,396,666	..	1,396,666	579,471	0	0	0	0	0	003.....
716622 SCS COLLAR 3462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	11,534	0	951.8100	(392,100)	0	0	(676,005)	..	(676,005)	(321,488)	0	0	0	0	0	003.....
716623 SCS COLLAR 3463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	1,354	1,298,064	772.7900	(62,419)	0	0	(19,622)	..	(19,622)	43,661	0	0	0	5,457	0	003.....
716624 SCS COLLAR 3463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	1,354	0	858.6500	102,797	0	0	164,007	..	164,007	68,046	0	0	0	0	0	003.....
716625 SCS COLLAR 3463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..		12/15/2016	12/14/2017	1,354	0	940.1400	(51,265)	0	0	(88,519)	..	(88,519)	(41,656)	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

QE06.157

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
716626 SCS COLLAR 3464 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	886	849,378	772.7900	(35,463)	0	0	(13,254)	..	(13,254)	28,728	0	0	0	3,612	.....	003.....
716627 SCS COLLAR 3464 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	886	0	858.6500	52,280	0	0	108,021	..	108,021	44,520	0	0	0	0	.....	003.....
716628 SCS COLLAR 3464 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	886	0	954.3000	(20,897)	0	0	(51,515)	..	(51,515)	(24,353)	0	0	0	0	.....	003.....
716630 SCS COLLAR 3465 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	...3,247	...17,653,902	...4,440.0700	...(615,207)	0	0	(164,500)	..	(164,500)	523,639	0	0	0	74,212	.....	003.....
716631 SCS COLLAR 3465 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	...3,247	0	...4,933.4100	...1,172.736	0	0	...2,029,043	..	...2,029,043	...1,010,365	0	0	0	0	.....	003.....
716632 SCS COLLAR 3465 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	...3,247	0	...5,254.0800	...(643,564)	0	0	(1,243,614)	..	(1,243,614)	...(700,075)	0	0	0	0	.....	003.....
716633 SCS COLLAR 3466 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	495	...2,693,098	...4,440.0700	(93,850)	0	0	(25,095)	..	(25,095)	79,881	0	0	0	11,321	.....	003.....
716634 SCS COLLAR 3466 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	495	0	...4,933.4100	...178,901	0	0	...309,531	..	...309,531	...154,132	0	0	0	0	.....	003.....
716635 SCS COLLAR 3466 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/14/2017	495	0	...5,199.8100	...(107,927)	0	0	(208,620)	..	(208,620)	(115,362)	0	0	0	0	.....	003.....
716636 SCS COLLAR 3467 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	222	...1,206,604	...4,440.0700	(42,596)	0	0	(11,652)	..	(11,652)	...36,041	0	0	0	5,131	.....	003.....
716637 SCS COLLAR 3467 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	222	0	...4,933.4100	...81,030	0	0	...139,597	..	...139,597	...69,072	0	0	0	0	.....	003.....
716638 SCS COLLAR 3467 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	12/15/2016	12/20/2017	222	0	...5,254.0800	(44,304)	0	0	(86,083)	..	(86,083)	(48,138)	0	0	0	0	.....	003.....
716646 SCS COLLAR 3470 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27...	12/15/2016	12/20/2017	...12,244	...961,060	...68.2100	(50,790)	0	0	(14,583)	..	(14,583)	...29,425	0	0	0	4,087	.....	003.....
716647 SCS COLLAR 3470 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27...	12/15/2016	12/20/2017	...12,244	0	...75.7900	...54,573	0	0	...56,583	..	...56,583	(13,247)	0	0	0	0	.....	003.....
716648 SCS COLLAR 3470 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27...	12/15/2016	12/20/2017	...12,244	0	...87.9200	(8,755)	0	0	(6,506)	..	(6,506)	...12,193	0	0	0	0	.....	003.....
716652 SCS COLLAR 3472 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...76,646	...6,015,944	...68.2100	(308,423)	0	0	(89,400)	..	(89,400)	...182,799	0	0	0	...25,289	.....	003.....
716653 SCS COLLAR 3472 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...76,646	0	...75.7900	...346,210	0	0	...350,418	..	...350,418	(82,133)	0	0	0	0	.....	003.....
716654 SCS COLLAR 3472 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...76,646	0	...87.1600	(68,981)	0	0	(45,474)	..	(45,474)	...79,443	0	0	0	0	.....	003.....
716655 SCS COLLAR 3473 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...12,904	...1,012,841	...68.2100	(51,926)	0	0	(15,051)	..	(15,051)	...30,776	0	0	0	4,258	.....	003.....
716656 SCS COLLAR 3473 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...12,904	0	...75.7900	...58,288	0	0	...58,996	..	...58,996	(13,828)	0	0	0	0	.....	003.....
716657 SCS COLLAR 3473 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...12,904	0	...85.2700	(15,511)	0	0	(11,201)	..	(11,201)	...15,189	0	0	0	0	.....	003.....
716658 SCS COLLAR 3474 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/20/2017	...14,835	...1,036,978	...68.8000	(61,343)	0	0	(59,455)	..	(59,455)	...3,076	0	0	0	4,410	.....	003.....
716659 SCS COLLAR 3474 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/20/2017	...14,835	0	...76.4400	...88,225	0	0	...18,911	..	...18,911	(56,439)	0	0	0	0	.....	003.....
716660 SCS COLLAR 3474 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/20/2017	...14,835	0	...85.7700	(32,949)	0	0	(2,916)	..	(2,916)	...25,089	0	0	0	0	.....	003.....
716661 SCS COLLAR 3475 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...133,798	...3,175,028	...21.3000	(147,579)	0	0	(88,599)	..	(88,599)	...77,767	0	0	0	13,347	.....	003.....
716662 SCS COLLAR 3475 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...133,798	0	...23.6700	...240,034	0	0	...196,177	..	...196,177	(31,821)	0	0	0	0	.....	003.....
716663 SCS COLLAR 3475 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	12/15/2016	12/14/2017	...133,798	0	...25.8700	(109,447)	0	0	(73,625)	..	(73,625)	...38,024	0	0	0	0	.....	003.....
716667 SCS COLLAR 3477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/14/2017	...36,861	...51,086,005	...1,229.7700	...(2,427,684)	0	0	(1,292,046)	..	(1,292,046)	...1,190,308	0	0	0	214,751	.....	003.....
716668 SCS COLLAR 3477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/14/2017	...36,861	0	...1,366.4100	...3,918,552	0	0	...3,390,445	..	...3,390,445	(216,135)	0	0	0	0	.....	003.....
716669 SCS COLLAR 3477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/14/2017	...36,861	0	...1,494.8600	...(1,761,316)	0	0	(1,237,024)	..	(1,237,024)	...316,637	0	0	0	0	.....	003.....
716670 SCS COLLAR 3478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/20/2017	...2,116	...2,933,284	...1,229.7700	(141,130)	0	0	(75,976)	..	(75,976)	...68,568	0	0	0	12,473	.....	003.....
716671 SCS COLLAR 3478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/20/2017	...2,116	0	...1,366.4100	...227,311	0	0	...196,928	..	...196,928	(12,379)	0	0	0	0	.....	003.....
716672 SCS COLLAR 3478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56...	12/15/2016	12/20/2017	...2,116	0	...1,494.8600	(101,682)	0	0	(72,938)	..	(72,938)	...18,183	0	0	0	0	.....	003.....
716681 SCS COLLAR 3479 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...2,603	...3,239,847	...1,014.2600	(15,750)	0	0	(13,448)	..	(13,448)	...49,705	0	0	0	13,619	.....	003.....
716682 SCS COLLAR 3479 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...2,603	0	...1,126.9500	0	0	0	...374,342	..	...374,342	...139,209	0	0	0	0	.....	003.....
716683 SCS COLLAR 3479 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...2,603	0	...1,164.1400	0	0	0	(297,463)	..	(297,463)	(112,306)	0	0	0	0	.....	003.....
716684 SCS COLLAR 3480 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...71,729	...3,730,619	...45.8100	(19,606)	0	0	(173,323)	..	(173,323)	(7,337)	0	0	0	15,682	.....	003.....
716685 SCS COLLAR 3480 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...71,729	0	...50.9000	0	0	0	...386,718	..	...386,718	(304,366)	0	0	0	0	.....	003.....
716686 SCS COLLAR 3480 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...71,729	0	...54.7100	0	0	0	(252,561)	..	(252,561)	...261,372	0	0	0	0	.....	003.....
716690 SCS COLLAR 3482 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...12,927	...672,349	...45.8100	(6,159)	0	0	(31,237)	..	(31,237)	(1,322)	0	0	0	2,826	.....	003.....
716691 SCS COLLAR 3482 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...12,927	0	...50.9000	0	0	0	...69,696	..	...69,696	(54,854)	0	0	0	0	.....	003.....
716692 SCS COLLAR 3482 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63...	12/15/2016	12/14/2017	...12,927	0	...54.0300	0	0	0	(49,356)	..	(49,356)	...48,643	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
716725 SCS COLLAR 3483 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	230,052	96.6100	(5,678)	0	0	(787)	..	(787)	3,534	0	0	0	978	003.....	003.....
716726 SCS COLLAR 3483 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	0	107.3400	15,913	0	0	27,086	..	27,086	9,536	0	0	0	0	003.....	003.....
716727 SCS COLLAR 3483 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	0	111.9700	(11,348)	0	0	(20,133)	..	(20,133)	(7,119)	0	0	0	0	003.....	003.....
716743 SCS COLLAR 3487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	123	291,420	2,035.8300	(24,481)	0	0	(17,798)	..	(17,798)	9,076	0	0	0	2,400	003.....	003.....
716744 SCS COLLAR 3487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	123	0	2,262.0300	33,119	0	0	37,201	..	37,201	5,681	0	0	0	0	003.....	003.....
716745 SCS COLLAR 3487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	123	0	2,720.5400	(11,171)	0	0	(11,580)	..	(11,580)	(1,579)	0	0	0	0	003.....	003.....
716800 SCS COLLAR 3506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	100	138,955	1,229.7700	(14,856)	0	0	(11,820)	..	(11,820)	3,185	0	0	0	1,144	003.....	003.....
716801 SCS COLLAR 3506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	100	0	1,366.4140	19,655	0	0	19,480	..	19,480	(499)	0	0	0	0	003.....	003.....
716802 SCS COLLAR 3506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	100	0	1,690.2500	(6,044)	0	0	(6,702)	..	(6,702)	769	0	0	0	0	003.....	003.....
716803 SCS COLLAR 3507 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	247	342,825	1,093.1300	(24,424)	0	0	(19,250)	..	(19,250)	6,703	0	0	0	2,823	003.....	003.....
716804 SCS COLLAR 3507 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	247	0	1,366.4100	49,670	0	0	48,062	..	48,062	(1,230)	0	0	0	0	003.....	003.....
716805 SCS COLLAR 3507 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/16/2019	247	0	1,560.3100	(28,316)	0	0	(26,471)	..	(26,471)	2,013	0	0	0	0	003.....	003.....
716839 SCS COLLAR 3519 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/14/2017	4,669	6,471,077	1,229.7700	(299,489)	0	0	(163,664)	..	(163,664)	150,777	0	0	0	27,203	003.....	003.....
716840 SCS COLLAR 3519 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/14/2017	4,669	0	1,366.4100	503,307	0	0	429,469	..	429,469	(27,378)	0	0	0	0	003.....	003.....
716841 SCS COLLAR 3519 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/14/2017	4,669	0	1,476.1400	(263,537)	0	0	(185,529)	..	(185,529)	40,150	0	0	0	0	003.....	003.....
716845 SCS COLLAR 3521 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/20/2017	763	1,056,875	1,229.7700	(49,543)	0	0	(27,374)	..	(27,374)	24,705	0	0	0	4,494	003.....	003.....
716846 SCS COLLAR 3521 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/20/2017	763	0	1,366.4100	83,149	0	0	70,954	..	70,954	(4,460)	0	0	0	0	003.....	003.....
716847 SCS COLLAR 3521 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	12/15/2016	12/20/2017	763	0	1,476.8200	(43,420)	0	0	(30,851)	..	(30,851)	6,549	0	0	0	0	003.....	003.....
716904 SCS COLLAR 3528 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	4,814,160	2,035.8300	(163,004)	0	0	(69,758)	..	(69,758)	112,683	0	0	0	20,471	003.....	003.....
716905 SCS COLLAR 3528 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	0	2,262.0300	275,069	0	0	340,484	..	340,484	96,665	0	0	0	0	003.....	003.....
716906 SCS COLLAR 3528 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	0	2,401.3800	(136,769)	0	0	(159,273)	..	(159,273)	(44,524)	0	0	0	0	003.....	003.....
716916 SCS COLLAR 3530 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	89,790,526	2,035.8300	(3,040,243)	0	0	(1,261,123)	..	(1,261,123)	2,088,812	0	0	0	377,454	003.....	003.....
716917 SCS COLLAR 3530 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	0	2,262.0300	5,130,409	0	0	6,297,307	..	6,297,307	1,801,610	0	0	0	0	003.....	003.....
716918 SCS COLLAR 3530 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	0	2,400.0200	(2,551,790)	0	0	(2,941,834)	..	(2,941,834)	(829,859)	0	0	0	0	003.....	003.....
716919 SCS COLLAR 3531 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	6,751,732	2,035.8300	(228,609)	0	0	(94,829)	..	(94,829)	157,067	0	0	0	28,382	003.....	003.....
716920 SCS COLLAR 3531 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	0	2,262.0300	385,777	0	0	473,521	..	473,521	135,471	0	0	0	0	003.....	003.....
716921 SCS COLLAR 3531 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	0	2,377.4000	(217,673)	0	0	(256,626)	..	(256,626)	(74,503)	0	0	0	0	003.....	003.....
716925 SCS COLLAR 3533 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	1,365,180	2,035.8300	(46,224)	0	0	(19,782)	..	(19,782)	31,954	0	0	0	5,805	003.....	003.....
716926 SCS COLLAR 3533 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	0	2,262.0300	78,003	0	0	96,553	..	96,553	27,412	0	0	0	0	003.....	003.....
716927 SCS COLLAR 3533 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	0	2,379.2100	(44,091)	0	0	(52,157)	..	(52,157)	(15,001)	0	0	0	0	003.....	003.....
716935 SCS COLLAR 3535 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	446,128	23.6700	34,141	0	0	27,565	..	27,565	(4,471)	0	0	0	1,875	003.....	003.....
716936 SCS COLLAR 3535 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	0	25.6300	(17,691)	0	0	(11,662)	..	(11,662)	5,372	0	0	0	0	003.....	003.....
716937 SCS COLLAR 3535 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	0	21.3000	(20,605)	0	0	(12,449)	..	(12,449)	10,927	0	0	0	0	003.....	003.....
716938 SCS COLLAR 3536 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	44,444	1,054,667	21.3000	(50,489)	0	0	(29,960)	..	(29,960)	27,021	0	0	0	4,485	003.....	003.....
716939 SCS COLLAR 3536 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	44,444	0	23.6700	78,356	0	0	65,769	..	65,769	(9,329)	0	0	0	0	003.....	003.....
716940 SCS COLLAR 3536 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	44,444	0	26.1600	(33,511)	0	0	(21,593)	..	(21,593)	11,790	0	0	0	0	003.....	003.....
664246 SCS COLLAR 3537 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/05/2016	05/03/2017	70	165,915	2,213.7800	(3,336)	0	0	(10,734)	..	(10,734)	(4,712)	0	0	0	249	003.....	003.....
664247 SCS COLLAR 3537 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/05/2016	05/03/2017	70	0	2,050.6300	8,784	0	0	21,958	..	21,958	7,035	0	0	0	0	003.....	003.....
664248 SCS COLLAR 3537 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	05/05/2016	05/03/2017	70	0	1,845.5700	(6,120)	0	0	(36)	..	(36)	818	0	0	0	0	003.....	003.....
720569 SCS COLLAR 3540 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/05/2017	01/03/2018	885	1,585,986	1,549.5900	0	(57,700)	0	(30,142)	..	(30,142)	27,557	0	0	0	6,921	003.....	003.....
720570 SCS COLLAR 3540 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/05/2017	01/03/2018	885	0	1,721.7700	0	87,182	0	118,728	..	118,728	31,546	0	0	0	0	003.....	003.....
720571 SCS COLLAR 3540 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/05/2017	01/03/2018	885	0	1,832.6500	0	(37,709)	0	(59,308)	..	(59,308)	(21,600)	0	0	0	0	003.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
720575 SCS COLLAR 3542 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	4,977,220	1,234.7400	0	(229,141)	0	(139,483)	..	(139,483)	89,658	0	0	0	21,719	003.....	003.....
720576 SCS COLLAR 3542 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	0	1,371.9400	0	396,868	0	331,157	..	331,157	(65,711)	0	0	0	0	003.....	003.....
720577 SCS COLLAR 3542 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	0	1,491.0200	0	(194,331)	0	(135,673)	..	(135,673)	58,658	0	0	0	0	003.....	003.....
720583 SCS COLLAR 3544 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	1,356,690	1,234.7400	0	(62,283)	0	(38,020)	..	(38,020)	24,263	0	0	0	5,920	003.....	003.....
720584 SCS COLLAR 3544 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	0	1,371.9400	0	108,178	0	90,267	..	90,267	(17,911)	0	0	0	0	003.....	003.....
720585 SCS COLLAR 3544 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	0	1,476.7000	0	(58,479)	0	(41,789)	..	(41,789)	16,690	0	0	0	0	003.....	003.....
720587 SCS COLLAR 3545 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	625,309	1,234.7400	0	(65,312)	0	(54,563)	..	(54,563)	10,749	0	0	0	5,188	003.....	003.....
720588 SCS COLLAR 3545 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	0	1,371.9400	0	92,570	0	87,198	..	87,198	(5,372)	0	0	0	0	003.....	003.....
720589 SCS COLLAR 3545 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	0	1,747.7900	0	(28,799)	0	(24,900)	..	(24,900)	3,899	0	0	0	0	003.....	003.....
720590 SCS COLLAR 3546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	1,207,181	1,097.5500	0	(86,406)	0	(69,852)	..	(69,852)	16,553	0	0	0	10,016	003.....	003.....
720591 SCS COLLAR 3546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	0	1,371.9400	0	178,710	0	168,339	..	168,339	(10,371)	0	0	0	0	003.....	003.....
720592 SCS COLLAR 3546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	0	1,594.0400	0	(95,283)	0	(84,515)	..	(84,515)	10,768	0	0	0	0	003.....	003.....
720595 SCS COLLAR 3547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	659,656	1,234.7400	0	(68,664)	0	(57,560)	..	(57,560)	11,105	0	0	0	5,473	003.....	003.....
720596 SCS COLLAR 3547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	0	1,371.9400	0	97,655	0	91,988	..	91,988	(5,667)	0	0	0	0	003.....	003.....
720597 SCS COLLAR 3547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	0	1,683.3400	0	(38,415)	0	(33,455)	..	(33,455)	4,959	0	0	0	0	003.....	003.....
720628 SCS COLLAR 3550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	755,988	2,042.1000	0	(65,476)	0	(47,364)	..	(47,364)	18,113	0	0	0	6,272	003.....	003.....
720629 SCS COLLAR 3550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	0	2,269.0000	0	84,460	0	96,019	..	96,019	11,560	0	0	0	0	003.....	003.....
720630 SCS COLLAR 3550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	0	2,808.6100	0	(20,791)	0	(23,525)	..	(23,525)	(2,734)	0	0	0	0	003.....	003.....
720644 SCS COLLAR 3551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	7,425,542	2,042.1000	0	(248,872)	0	(117,844)	..	(117,844)	131,028	0	0	0	32,402	003.....	003.....
720645 SCS COLLAR 3551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	0	2,269.0000	0	405,754	0	519,649	..	519,649	113,895	0	0	0	0	003.....	003.....
720646 SCS COLLAR 3551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	0	2,401.9200	0	(195,391)	0	(255,432)	..	(255,432)	(60,041)	0	0	0	0	003.....	003.....
720650 SCS COLLAR 3553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	3,104,130	2,269.0000	0	169,619	0	217,231	..	217,231	47,612	0	0	0	13,545	003.....	003.....
720651 SCS COLLAR 3553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	0	2,379.8400	0	(93,515)	0	(122,642)	..	(122,642)	(29,127)	0	0	0	0	003.....	003.....
720652 SCS COLLAR 3553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	0	2,042.1000	0	(104,037)	0	(49,263)	..	(49,263)	54,774	0	0	0	0	003.....	003.....
720653 SCS COLLAR 3554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	2,360,638	1,815.2000	0	(140,100)	0	(94,052)	..	(94,052)	46,049	0	0	0	19,586	003.....	003.....
720654 SCS COLLAR 3554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	0	2,269.0000	0	263,199	0	299,828	..	299,828	36,629	0	0	0	0	003.....	003.....
720655 SCS COLLAR 3554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	0	2,564.6300	0	(128,742)	0	(150,858)	..	(150,858)	(22,116)	0	0	0	0	003.....	003.....
720664 SCS COLLAR 3558 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	2,624,526	4,468.4600	0	(93,483)	0	(28,804)	..	(28,804)	64,679	0	0	0	11,452	003.....	003.....
720665 SCS COLLAR 3558 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	0	4,964.9500	0	172,584	0	296,066	..	296,066	123,482	0	0	0	0	003.....	003.....
720666 SCS COLLAR 3558 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	0	5,292.6400	0	(92,045)	0	(180,058)	..	(180,058)	(88,013)	0	0	0	0	003.....	003.....
720667 SCS COLLAR 3559 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	560,601	4,468.4600	0	(19,968)	0	(6,152)	..	(6,152)	13,816	0	0	0	2,446	003.....	003.....
720668 SCS COLLAR 3559 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	0	4,964.9500	0	36,864	0	63,239	..	63,239	26,375	0	0	0	0	003.....	003.....
720669 SCS COLLAR 3559 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	0	5,247.9600	0	(21,693)	0	(41,579)	..	(41,579)	(19,885)	0	0	0	0	003.....	003.....
720694 SCS COLLAR 3568 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	4,432	526,215	101.3200	0	(12,225)	0	(3,371)	..	(3,371)	8,854	0	0	0	2,296	003.....	003.....
720695 SCS COLLAR 3568 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	4,432	0	112.5800	0	35,730	0	44,982	..	44,982	9,252	0	0	0	0	003.....	003.....
720696 SCS COLLAR 3568 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	4,432	0	116.5200	0	(26,196)	0	(33,703)	..	(33,703)	(7,507)	0	0	0	0	003.....	003.....
720697 SCS COLLAR 3569 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,247	1,589,178	70.7200	0	(78,598)	0	(40,841)	..	(40,841)	37,757	0	0	0	6,935	003.....	003.....
720698 SCS COLLAR 3569 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,247	0	78.5800	0	93,075	0	52,470	..	52,470	(40,605)	0	0	0	0	003.....	003.....
720699 SCS COLLAR 3569 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,247	0	89.4200	0	(23,061)	0	(6,362)	..	(6,362)	16,699	0	0	0	0	003.....	003.....
720700 SCS COLLAR 3570 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,971	1,465,853	68.2400	0	(81,576)	0	(79,761)	..	(79,761)	1,815	0	0	0	6,396	003.....	003.....
720701 SCS COLLAR 3570 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,971	0	75.8200	0	125,132	0	32,415	..	32,415	(92,717)	0	0	0	0	003.....	003.....
720702 SCS COLLAR 3570 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	20,971	0	84.0800	0	(52,154)	0	(6,841)	..	(6,841)	45,313	0	0	0	0	003.....	003.....
720703 SCS COLLAR 3571 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/05/2017	01/03/2018	95,226	2,259,711	21.1100	0	(107,224)	0	(61,864)	..	(61,864)	45,360	0	0	0	9,860	003.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.160

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
720704 SCS COLLAR 3571 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	01/05/2017	01/03/2018	..95,226	0	23.4600	0	176,263	0	155,352	..	155,352	(20,911)	0	0	0	0	0	003.....
720705 SCS COLLAR 3571 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	01/05/2017	01/03/2018	..95,226	0	25.7400	0	(81,132)	0	(59,762)	..	(59,762)	21,371	0	0	0	0	0	003.....
720714 SCS COLLAR 3572 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYYJLN8C3868..	01/05/2017	01/03/2018	..1,645	1,576,049	793.5500	0	(80,344)	0	(31,557)	..	(31,557)	48,787	0	0	0	6,877	0	003.....
720715 SCS COLLAR 3572 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYYJLN8C3868..	01/05/2017	01/03/2018	..1,645	0	881.7200	0	128,484	0	174,193	..	174,193	45,709	0	0	0	0	0	003.....
720716 SCS COLLAR 3572 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYYJLN8C3868..	01/05/2017	01/03/2018	..1,645	0	976.9500	0	(55,984)	0	(78,533)	..	(78,533)	22,549	0	0	0	0	0	003.....
722351 SCS COLLAR 3573 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..10,776	19,321,412	1,552.5100	0	(686,334)	0	(390,700)	..	(390,700)	295,634	0	0	0	86,260	0	003.....
722352 SCS COLLAR 3573 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..10,776	0	1,725.0100	0	1,080,419	0	1,447,902	..	1,447,902	367,484	0	0	0	0	0	003.....
722353 SCS COLLAR 3573 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..10,776	0	1,827.1300	0	(496,350)	0	(779,872)	..	(779,872)	(283,521)	0	0	0	0	0	003.....
722354 SCS COLLAR 3574 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	765	1,370,969	1,552.5100	0	(48,699)	0	(27,723)	..	(27,723)	20,977	0	0	0	6,121	0	003.....
722355 SCS COLLAR 3574 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	765	0	1,725.0100	0	76,662	0	102,737	..	102,737	26,075	0	0	0	0	0	003.....
722356 SCS COLLAR 3574 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	765	0	1,854.0400	0	(28,001)	0	(45,404)	..	(45,404)	(17,403)	0	0	0	0	0	003.....
722357 SCS COLLAR 3575 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..1,042	1,868,842	1,552.5100	0	(66,385)	0	(37,790)	..	(37,790)	28,595	0	0	0	8,343	0	003.....
722358 SCS COLLAR 3575 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..1,042	0	1,725.0100	0	104,502	0	140,047	..	140,047	35,544	0	0	0	0	0	003.....
722359 SCS COLLAR 3575 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..1,042	0	1,809.3600	0	(55,159)	0	(85,215)	..	(85,215)	(30,056)	0	0	0	0	0	003.....
722360 SCS COLLAR 3576 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..9,075	215,354	20.8300	0	(9,792)	0	(5,387)	..	(5,387)	4,405	0	0	0	961	0	003.....
722361 SCS COLLAR 3576 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..9,075	0	23.1400	0	15,990	0	16,937	..	16,937	946	0	0	0	0	0	003.....
722362 SCS COLLAR 3576 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..9,075	0	25.7700	0	(6,198)	0	(5,869)	..	(5,869)	330	0	0	0	0	0	003.....
722363 SCS COLLAR 3577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..3,366	7,953,766	2,044.7000	0	(257,001)	0	(135,225)	..	(135,225)	121,777	0	0	0	35,509	0	003.....
722364 SCS COLLAR 3577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..3,366	0	2,271.8900	0	428,851	0	559,663	..	559,663	130,812	0	0	0	0	0	003.....
722365 SCS COLLAR 3577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..3,366	0	2,375.4900	0	(244,361)	0	(333,142)	..	(333,142)	(88,782)	0	0	0	0	0	003.....
722370 SCS COLLAR 3578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	111	263,115	1,817.5100	0	(15,565)	0	(10,722)	..	(10,722)	4,843	0	0	0	2,198	0	003.....
722371 SCS COLLAR 3578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	111	0	2,271.8900	0	29,734	0	33,508	..	33,508	3,774	0	0	0	0	0	003.....
722372 SCS COLLAR 3578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	111	0	2,489.7600	0	(18,488)	0	(20,716)	..	(20,716)	(2,228)	0	0	0	0	0	003.....
722373 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..1,500	3,544,252	2,044.7000	0	(309,647)	0	(226,199)	..	(226,199)	83,447	0	0	0	29,610	0	003.....
722374 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..1,500	0	2,271.8900	0	400,530	0	451,367	..	451,367	50,837	0	0	0	0	0	003.....
722375 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..1,500	0	2,788.2900	0	(108,329)	0	(120,793)	..	(120,793)	(12,464)	0	0	0	0	0	003.....
722376 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..2,195	5,186,381	1,817.5100	0	(306,832)	0	(211,349)	..	(211,349)	95,482	0	0	0	43,329	0	003.....
722377 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..2,195	0	2,271.8900	0	586,126	0	660,495	..	660,495	74,369	0	0	0	0	0	003.....
722378 SCS COLLAR 3579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	..2,195	0	2,561.5600	0	(304,823)	0	(339,979)	..	(339,979)	(35,155)	0	0	0	0	0	003.....
722385 SCS COLLAR 3582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	94	221,517	2,044.7000	0	(19,349)	0	(14,138)	..	(14,138)	5,212	0	0	0	1,851	0	003.....
722386 SCS COLLAR 3582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	94	0	2,271.8900	0	25,035	0	28,211	..	28,211	3,176	0	0	0	0	0	003.....
722387 SCS COLLAR 3582 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	94	0	2,684.4700	0	(9,321)	0	(10,304)	..	(10,304)	(982)	0	0	0	0	0	003.....
722399 SCS COLLAR 3587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..34,326	47,573,301	1,222.7000	0	(2,219,186)	0	(1,303,578)	..	(1,303,578)	915,608	0	0	0	212,390	0	003.....
722400 SCS COLLAR 3587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..34,326	0	1,358.5600	0	3,699,467	0	3,512,492	..	3,512,492	(186,975)	0	0	0	0	0	003.....
722401 SCS COLLAR 3587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..34,326	0	1,481.9100	0	(1,736,697)	0	(1,470,404)	..	(1,470,404)	266,293	0	0	0	0	0	003.....
722402 SCS COLLAR 3588 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..2,173	3,011,459	1,222.7000	0	(139,993)	0	(82,518)	..	(82,518)	57,475	0	0	0	13,445	0	003.....
722403 SCS COLLAR 3588 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..2,173	0	1,358.5600	0	234,008	0	222,346	..	222,346	(11,662)	0	0	0	0	0	003.....
722404 SCS COLLAR 3588 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..2,173	0	1,504.0600	0	(94,102)	0	(77,193)	..	(77,193)	16,908	0	0	0	0	0	003.....
722405 SCS COLLAR 3589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..4,302	5,961,710	1,222.7000	0	(277,175)	0	(163,360)	..	(163,360)	113,816	0	0	0	26,616	0	003.....
722406 SCS COLLAR 3589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..4,302	0	1,358.5600	0	463,126	0	440,172	..	440,172	(22,954)	0	0	0	0	0	003.....
722407 SCS COLLAR 3589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/16/2018	..4,302	0	1,467.1000	0	(241,356)	0	(207,682)	..	(207,682)	33,673	0	0	0	0	0	003.....
722412 SCS COLLAR 3590 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSWSY7OE568..	01/18/2017	01/14/2020	192	266,257	1,086.8400	0	(19,692)	0	(15,108)	..	(15,108)	4,585	0	0	0	2,224	0	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.161

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
722413 SCS COLLAR 3590 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	192	0	1,358.5600	0	39,107	0	38,853	..	38,853	(253)	0	0	0	0	0	003.....
722414 SCS COLLAR 3590 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/14/2020	192	0	1,528.6500	0	(23,869)	0	(23,587)	..	(23,587)	282	0	0	0	0	0	003.....
722415 SCS COLLAR 3591 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	179	973,091	4,550.2700	0	(34,142)	0	(13,065)	..	(13,065)	21,077	0	0	0	4,344	0	003.....
722416 SCS COLLAR 3591 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	179	0	5,055.8500	0	65,567	0	98,730	..	98,730	33,162	0	0	0	0	0	003.....
722417 SCS COLLAR 3591 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	179	0	5,452.7400	0	(31,452)	0	(50,683)	..	(50,683)	(19,231)	0	0	0	0	0	003.....
722418 SCS COLLAR 3592 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	2,853	15,509,200	4,550.2700	0	(544,211)	0	(208,237)	..	(208,237)	335,974	0	0	0	69,240	0	003.....
722419 SCS COLLAR 3592 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	2,853	0	5,055.8500	0	1,044,912	0	1,573,567	..	1,573,567	528,655	0	0	0	0	0	003.....
722420 SCS COLLAR 3592 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	2,853	0	5,382.9600	0	(580,041)	0	(927,113)	..	(927,113)	(347,072)	0	0	0	0	0	003.....
722421 SCS COLLAR 3593 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	329	1,789,194	4,550.2700	0	(62,807)	0	(24,023)	..	(24,023)	38,784	0	0	0	7,988	0	003.....
722422 SCS COLLAR 3593 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	329	0	5,055.8500	0	120,547	0	181,530	..	181,530	60,983	0	0	0	0	0	003.....
722423 SCS COLLAR 3593 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	329	0	5,335.9800	0	(73,514)	0	(116,705)	..	(116,705)	(43,190)	0	0	0	0	0	003.....
722424 SCS COLLAR 3594 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	617	591,315	808.1000	0	(29,055)	0	(14,008)	..	(14,008)	15,047	0	0	0	2,640	0	003.....
722425 SCS COLLAR 3594 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	617	0	897.8900	0	46,806	0	59,595	..	59,595	12,790	0	0	0	0	0	003.....
722426 SCS COLLAR 3594 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	617	0	997.3800	0	(17,770)	0	(24,839)	..	(24,839)	(7,070)	0	0	0	0	0	003.....
722427 SCS COLLAR 3595 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	7,489	7,176,904	808.1000	0	(352,641)	0	(170,017)	..	(170,017)	182,624	0	0	0	32,041	0	003.....
722428 SCS COLLAR 3595 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	7,489	0	897.8900	0	568,090	0	723,323	..	723,323	155,232	0	0	0	0	0	003.....
722429 SCS COLLAR 3595 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	7,489	0	982.3800	0	(252,443)	0	(352,589)	..	(352,589)	(100,146)	0	0	0	0	0	003.....
722430 SCS COLLAR 3596 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	1,334	1,278,693	808.1000	0	(62,829)	0	(30,292)	..	(30,292)	32,538	0	0	0	5,709	0	003.....
722431 SCS COLLAR 3596 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	1,334	0	897.8900	0	101,215	0	128,873	..	128,873	27,657	0	0	0	0	0	003.....
722432 SCS COLLAR 3596 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.	01/18/2017	01/16/2018	1,334	0	972.3300	0	(49,740)	0	(69,405)	..	(69,405)	(19,665)	0	0	0	0	0	003.....
722433 SCS COLLAR 3597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	3,250,172	1,222.7000	0	(337,972)	0	(277,675)	..	(277,675)	60,297	0	0	0	27,153	0	003.....
722434 SCS COLLAR 3597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	0	1,358.5600	0	478,091	0	474,277	..	474,277	(3,814)	0	0	0	0	0	003.....
722435 SCS COLLAR 3597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	0	1,719.9300	0	(156,432)	0	(147,324)	..	(147,324)	9,108	0	0	0	0	0	003.....
722436 SCS COLLAR 3598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	4,081,588	1,086.8400	0	(295,155)	0	(231,597)	..	(231,597)	63,558	0	0	0	34,099	0	003.....
722437 SCS COLLAR 3598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	0	1,358.5600	0	600,390	0	595,601	..	595,601	(4,790)	0	0	0	0	0	003.....
722438 SCS COLLAR 3598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	0	1,572.5300	0	(325,721)	0	(313,069)	..	(313,069)	12,652	0	0	0	0	0	003.....
722442 SCS COLLAR 3600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	492,729	1,222.7000	0	(51,237)	0	(42,096)	..	(42,096)	9,141	0	0	0	4,116	0	003.....
722443 SCS COLLAR 3600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	0	1,358.5600	0	72,479	0	71,901	..	71,901	(578)	0	0	0	0	0	003.....
722444 SCS COLLAR 3600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	0	1,659.0700	0	(29,487)	0	(27,944)	..	(27,944)	1,543	0	0	0	0	0	003.....
722456 SCS COLLAR 3602 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	580,473	69.9800	0	(24,324)	0	(14,123)	..	(14,123)	10,201	0	0	0	2,592	0	003.....
722457 SCS COLLAR 3602 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	0	77.7500	0	29,782	0	22,733	..	22,733	(7,049)	0	0	0	0	0	003.....
722458 SCS COLLAR 3602 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	0	89.0200	0	(5,480)	0	(2,795)	..	(2,795)	2,685	0	0	0	0	0	003.....
722459 SCS COLLAR 3603 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	70,495	5,533,166	69.9800	0	(231,859)	0	(134,622)	..	(134,622)	97,236	0	0	0	24,703	0	003.....
722460 SCS COLLAR 3603 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	70,495	0	77.7500	0	283,884	0	216,690	..	216,690	(67,194)	0	0	0	0	0	003.....
722461 SCS COLLAR 3603 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	70,495	0	86.3800	0	(82,197)	0	(45,357)	..	(45,357)	36,841	0	0	0	0	0	003.....
722462 SCS COLLAR 3604 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	5,621	441,159	69.9800	0	(18,486)	0	(10,733)	..	(10,733)	7,753	0	0	0	1,970	0	003.....
722463 SCS COLLAR 3604 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	5,621	0	77.7500	0	22,634	0	17,277	..	17,277	(5,357)	0	0	0	0	0	003.....
722464 SCS COLLAR 3604 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	5,621	0	84.7500	0	(8,296)	0	(4,968)	..	(4,968)	3,328	0	0	0	0	0	003.....
722465 SCS COLLAR 3605 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	161,538	3,833,308	20.8300	0	(170,100)	0	(95,892)	..	(95,892)	74,208	0	0	0	17,114	0	003.....
722466 SCS COLLAR 3605 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	161,538	0	23.1400	0	285,600	0	301,477	..	301,477	15,877	0	0	0	0	0	003.....
722467 SCS COLLAR 3605 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	161,538	0	25.3600	0	(136,015)	0	(125,948)	..	(125,948)	10,067	0	0	0	0	0	003.....
722468 SCS COLLAR 3606 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	31,850	755,791	20.8300	0	(33,538)	0	(18,907)	..	(18,907)	14,631	0	0	0	3,374	0	003.....
722469 SCS COLLAR 3606 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	31,850	0	23.1400	0	56,310	0	59,441	..	59,441	3,130	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

QE06.162

1	2	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)
722470 SCS COLLAR 3606 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/18/2017	01/16/2018	..31,850	0	25.0800	0	(29,748)	0	(28,110)	..	(28,110)	1,638	0	0	0	0	003.....	
722561 SCS COLLAR 3620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..31,029	...73,313,385	2,044.7000	0	(2,368,647)	0	(1,246,425)	..	(1,246,425)	1,122,223	0	0	0	327,306	003.....	
722562 SCS COLLAR 3620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..31,029	0	2,271.8900	0	3,919,519	0	5,158,662	..	5,158,662	1,239,143	0	0	0	0	003.....	
722563 SCS COLLAR 3620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..31,029	0	2,396.8400	0	(1,938,613)	0	(2,702,072)	..	(2,702,072)	(763,459)	0	0	0	0	003.....	
722564 SCS COLLAR 3621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..1,838	...4,342,956	2,044.7000	0	(140,315)	0	(73,836)	..	(73,836)	66,478	0	0	0	19,389	003.....	
722565 SCS COLLAR 3621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..1,838	0	2,271.8900	0	232,185	0	305,590	..	305,590	73,405	0	0	0	0	003.....	
722566 SCS COLLAR 3621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2017	01/16/2018	..1,838	0	2,429.3300	0	(91,998)	0	(129,645)	..	(129,645)	(37,647)	0	0	0	0	003.....	
722567 SCS COLLAR 3622 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNB86K528.....	01/18/2017	01/16/2018	..2,433	...3,029,247	1,093.2800	0	(62,661)	0	(31,729)	..	(31,729)	30,932	0	0	0	13,524	003.....	
722568 SCS COLLAR 3622 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNB86K528.....	01/18/2017	01/16/2018	..2,433	0	1,214.7500	0	223,778	0	205,786	..	205,786	(17,992)	0	0	0	0	003.....	
722569 SCS COLLAR 3622 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNB86K528.....	01/18/2017	01/16/2018	..2,433	0	1,239.0500	0	(177,372)	0	(172,217)	..	(172,217)	5,155	0	0	0	0	003.....	
722570 SCS COLLAR 3623 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..71,750	...3,731,728	45.9700	0	(194,443)	0	(194,225)	..	(194,225)	218	0	0	0	16,660	003.....	
722571 SCS COLLAR 3623 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..71,750	0	51.0800	0	611,312	0	398,434	..	398,434	(212,878)	0	0	0	0	003.....	
722572 SCS COLLAR 3623 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..71,750	0	54.7600	0	(436,959)	0	(269,591)	..	(269,591)	167,368	0	0	0	0	003.....	
722573 SCS COLLAR 3624 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..6,460	...336,008	45.9700	0	(17,508)	0	(17,488)	..	(17,488)	20	0	0	0	1,500	003.....	
722574 SCS COLLAR 3624 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..6,460	0	51.0800	0	55,043	0	35,875	..	35,875	(19,168)	0	0	0	0	003.....	
722575 SCS COLLAR 3624 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86.....	01/18/2017	01/16/2018	..6,460	0	54.0700	0	(40,636)	0	(26,234)	..	(26,234)	14,403	0	0	0	0	003.....	
722735 SCS COLLAR 3627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..420	...992,605	2,037.3200	0	(31,754)	0	(16,538)	..	(16,538)	15,216	0	0	0	4,439	003.....	
722736 SCS COLLAR 3627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..420	0	2,263.6900	0	54,131	0	72,402	..	72,402	18,271	0	0	0	0	003.....	
722737 SCS COLLAR 3627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..420	0	2,366.9100	0	(30,984)	0	(43,775)	..	(43,775)	(12,792)	0	0	0	0	003.....	
722738 SCS COLLAR 3628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..282	...665,911	2,037.3200	0	(56,106)	0	(41,984)	..	(41,984)	14,122	0	0	0	5,566	003.....	
722739 SCS COLLAR 3628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..282	0	2,263.6900	0	75,839	0	86,217	..	86,217	10,378	0	0	0	0	003.....	
722740 SCS COLLAR 3628 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..282	0	2,767.8100	0	(21,009)	0	(24,185)	..	(24,185)	(3,176)	0	0	0	0	003.....	
722741 SCS COLLAR 3629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..389	...919,542	1,810.9500	0	(52,023)	0	(37,006)	..	(37,006)	15,018	0	0	0	7,686	003.....	
722742 SCS COLLAR 3629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..389	0	2,263.6900	0	104,725	0	119,055	..	119,055	14,330	0	0	0	0	003.....	
722743 SCS COLLAR 3629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/15/2020	..389	0	2,547.1000	0	(54,463)	0	(62,677)	..	(62,677)	(8,214)	0	0	0	0	003.....	
722753 SCS COLLAR 3633 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..9,423	...739,606	69.2500	0	(31,030)	0	(16,566)	..	(16,566)	14,463	0	0	0	3,308	003.....	
722754 SCS COLLAR 3633 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..9,423	0	76.9400	0	38,210	0	32,896	..	32,896	(5,314)	0	0	0	0	003.....	
722755 SCS COLLAR 3633 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..9,423	0	85.4000	0	(10,865)	0	(7,391)	..	(7,391)	3,474	0	0	0	0	003.....	
722756 SCS COLLAR 3634 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..248	...1,348,517	4,546.0500	0	(45,196)	0	(18,071)	..	(18,071)	27,124	0	0	0	6,031	003.....	
722757 SCS COLLAR 3634 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..248	0	5,051.1700	0	89,815	0	137,881	..	137,881	48,066	0	0	0	0	003.....	
722758 SCS COLLAR 3634 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..248	0	5,362.8300	0	(50,984)	0	(83,927)	..	(83,927)	(32,943)	0	0	0	0	003.....	
722759 SCS COLLAR 3635 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..56,988	...1,352,322	20.7400	0	(60,293)	0	(32,830)	..	(32,830)	27,463	0	0	0	6,048	003.....	
722760 SCS COLLAR 3635 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..56,988	0	23.0400	0	101,495	0	110,118	..	110,118	8,622	0	0	0	0	003.....	
722761 SCS COLLAR 3635 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..56,988	0	25.0400	0	(47,870)	0	(51,324)	..	(51,324)	(3,454)	0	0	0	0	003.....	
722762 SCS COLLAR 3636 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..992	...2,344,255	2,037.3200	0	(74,994)	0	(39,058)	..	(39,058)	35,937	0	0	0	10,484	003.....	
722763 SCS COLLAR 3636 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..992	0	2,263.6900	0	127,842	0	170,993	..	170,993	43,151	0	0	0	0	003.....	
722764 SCS COLLAR 3636 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	01/19/2017	01/17/2018	..992	0	2,387.9700	0	(64,258)	0	(91,443)	..	(91,443)	(27,185)	0	0	0	0	003.....	
722776 SCS COLLAR 3640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.....	01/19/2017	01/17/2018	..1,934	...2,679,680	1,211.1700	0	(124,411)	0	(69,086)	..	(69,086)	55,325	0	0	0	11,984	003.....	
72277																						

SCHEDULE DB - PART A - SECTION 1

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

QE06.163

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
722798 SCS COLLAR 3642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/17/2018	478	0	1,441.2900	0	(28,790)	0	(28,235)	..	(28,235)	554	0	0	0	0	0	003.....
722799 SCS COLLAR 3643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	406	562,301	1,211.1700	0	(58,903)	0	(46,584)	..	(46,584)	12,318	0	0	0	4,700	0	003.....
722800 SCS COLLAR 3643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	406	0	1,345.7400	0	85,020	0	84,929	..	84,929	(92)	0	0	0	0	0	003.....
722801 SCS COLLAR 3643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	406	0	1,701.0200	0	(27,209)	0	(27,382)	..	(27,382)	(173)	0	0	0	0	0	003.....
722802 SCS COLLAR 3644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	464	642,629	1,076.6000	0	(47,007)	0	(35,298)	..	(35,298)	11,709	0	0	0	5,371	0	003.....
722803 SCS COLLAR 3644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	464	0	1,345.7400	0	97,166	0	97,061	..	97,061	(105)	0	0	0	0	0	003.....
722804 SCS COLLAR 3644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	01/19/2017	01/15/2020	464	0	1,555.6800	0	(51,407)	0	(52,194)	..	(52,194)	(787)	0	0	0	0	0	003.....
722823 SCS COLLAR 3649 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	..13,601	950,700	66.8300	0	(49,997)	0	(43,736)	..	(43,736)	6,261	0	0	0	4,252	0	003.....
722824 SCS COLLAR 3649 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	..13,601	0	74.2600	0	76,260	0	29,943	..	29,943	(46,317)	0	0	0	0	0	003.....
722825 SCS COLLAR 3649 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	..13,601	0	81.8700	0	(31,391)	0	(8,487)	..	(8,487)	22,904	0	0	0	0	0	003.....
722826 SCS COLLAR 3650 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	1,351	160,335	103.2900	0	(3,953)	0	(1,407)	..	(1,407)	2,546	0	0	0	717	0	003.....
722827 SCS COLLAR 3650 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	1,351	0	114.7700	0	11,547	0	11,957	..	11,957	410	0	0	0	0	0	003.....
722828 SCS COLLAR 3650 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..	01/19/2017	01/17/2018	1,351	0	119.3600	0	(8,383)	0	(8,444)	..	(8,444)	(61)	0	0	0	0	0	003.....
722917 SCS COLLAR 3651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	661	633,184	805.0700	0	(31,059)	0	(14,708)	..	(14,708)	16,351	0	0	0	2,832	0	003.....
722918 SCS COLLAR 3651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	661	0	894.5200	0	50,133	0	65,427	..	65,427	15,293	0	0	0	0	0	003.....
722919 SCS COLLAR 3651 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	661	0	978.5200	0	(22,074)	0	(32,428)	..	(32,428)	(10,354)	0	0	0	0	0	003.....
722923 SCS COLLAR 3652 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	550	985,377	1,541.0100	0	(34,904)	0	(19,045)	..	(19,045)	15,859	0	0	0	4,407	0	003.....
722924 SCS COLLAR 3652 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	550	0	1,712.2300	0	54,914	0	78,827	..	78,827	23,913	0	0	0	0	0	003.....
722925 SCS COLLAR 3652 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	01/19/2017	01/17/2018	550	0	1,813.5900	0	(24,791)	0	(43,776)	..	(43,776)	(18,985)	0	0	0	0	0	003.....
725119 SCS COLLAR 3654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	02/02/2017	02/05/2020	345	815,249	1,824.6800	0	(46,465)	0	(34,635)	..	(34,635)	11,830	0	0	0	6,884	0	003.....
725120 SCS COLLAR 3654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	02/02/2017	02/05/2020	345	0	2,280.8500	0	91,480	0	103,400	..	103,400	11,921	0	0	0	0	0	003.....
725121 SCS COLLAR 3654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568..	02/02/2017	02/05/2020	345	0	2,575.0800	0	(46,771)	0	(52,986)	..	(52,986)	(6,215)	0	0	0	0	0	003.....
725127 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	2,810	3,894,043	1,221.6900	0	(173,537)	0	(111,404)	..	(111,404)	62,133	0	0	0	17,827	0	003.....
725128 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	2,810	0	1,357.4300	0	295,585	0	296,395	..	296,395	810	0	0	0	0	0	003.....
725129 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	2,810	0	1,475.5300	0	(141,194)	0	(133,309)	..	(133,309)	7,885	0	0	0	0	0	003.....
725130 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	478	662,621	1,221.6900	0	(29,529)	0	(18,957)	..	(18,957)	10,573	0	0	0	3,034	0	003.....
725131 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	478	0	1,357.4300	0	50,233	0	50,435	..	50,435	203	0	0	0	0	0	003.....
725132 SCS COLLAR 3657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	478	0	1,496.4300	0	(20,411)	0	(19,179)	..	(19,179)	1,232	0	0	0	0	0	003.....
725133 SCS COLLAR 3658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	606	840,272	1,221.6900	0	(37,446)	0	(24,039)	..	(24,039)	13,407	0	0	0	3,847	0	003.....
725134 SCS COLLAR 3658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	606	0	1,357.4300	0	63,783	0	63,957	..	63,957	175	0	0	0	0	0	003.....
725135 SCS COLLAR 3658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	606	0	1,460.8700	0	(33,743)	0	(32,212)	..	(32,212)	1,531	0	0	0	0	0	003.....
725136 SCS COLLAR 3659 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	68,043	1,614,661	20.9300	0	(67,703)	0	(43,629)	..	(43,629)	24,074	0	0	0	7,392	0	003.....
725137 SCS COLLAR 3659 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	68,043	0	23.2500	0	114,652	0	126,159	..	126,159	11,507	0	0	0	0	0	003.....
725138 SCS COLLAR 3659 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27..	02/02/2017	01/31/2018	68,043	0	25.2000	0	(54,911)	0	(60,316)	..	(60,316)	(5,406)	0	0	0	0	0	003.....
725139 SCS COLLAR 3660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	02/05/2020	516	714,691	1,221.6900	0	(73,017)	0	(62,007)	..	(62,007)	11,011	0	0	0	6,035	0	003.....
725140 SCS COLLAR 3660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	02/05/2020	516	0	1,357.4300	0	104,377	0	106,087	..	106,087	1,710	0	0	0	0	0	003.....
725141 SCS COLLAR 3660 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	02/05/2020	516	0	1,727.8800	0	(32,921)	0	(32,703)	..	(32,703)	218	0	0	0	0	0	003.....
725145 SCS COLLAR 3662 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/02/2017	01/31/2018	335	1,823,796	4,632.9300	0	(60,134)	0	(29,887)	..	(29,887)	30,247	0	0	0	8,350	0	003.....
725146 SCS COLLAR 3662 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/02/2017	01/31/2018	335	0	5,147.7000	0	120,855	0	165,931	..	165,931	45,076	0	0	0	0	0	003.....
725147 SCS COLLAR 3662 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/02/2017	01/31/2018	335	0	5,431.3400	0	(69,391)	0	(103,198)	..	(103,198)	(33,808)	0	0	0	0	0	003.....
725148 SCS COLLAR 3663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	01/31/2018	2,276	5,377,329	2,052.7700	0	(162,167)	0	(100,090)	..	(100,090)	62,077	0	0	0	24,618	0	003.....
725149 SCS COLLAR 3663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	01/31/2018	2,276	0	2,280.8500	0	285,817	0	371,928	..	371,928	86,110	0	0	0	0	0	003.....
725150 SCS COLLAR 3663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/02/2017	01/31/2018	2,276	0	2,399.2300	0	(149,709)	0	(203,490)	..	(203,490)	(53,781)	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

QE06.164

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
725154 SCS COLLAR 3665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	748	1,767,237	2,052.7700	0	(53,296)	0	(32,894)	..	(32,894)	20,401	0	0	0	8,091	.....	003.....
725155 SCS COLLAR 3665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	748	0	2,280.8500	0	93,933	0	122,232	..	122,232	28,300	0	0	0	0	.....	003.....
725156 SCS COLLAR 3665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	748	0	2,378.2400	0	(55,991)	0	(75,569)	..	(75,569)	(19,578)	0	0	0	0	.....	003.....
725157 SCS COLLAR 3666 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	9,470	743,300	69.2800	0	(29,812)	0	(17,422)	..	(17,422)	12,389	0	0	0	3,403	.....	003.....
725158 SCS COLLAR 3666 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	9,470	0	76.9800	0	36,668	0	34,052	..	34,052	(2,615)	0	0	0	0	.....	003.....
725159 SCS COLLAR 3666 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	9,470	0	84.9900	0	(10,512)	0	(8,848)	..	(8,848)	1,664	0	0	0	0	.....	003.....
725178 SCS COLLAR 3673 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	840	1,505,488	1,562.7800	0	(52,488)	0	(33,494)	..	(33,494)	18,994	0	0	0	6,892	.....	003.....
725179 SCS COLLAR 3673 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	840	0	1,736.4200	0	84,564	0	108,667	..	108,667	24,103	0	0	0	0	.....	003.....
725180 SCS COLLAR 3673 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	840	0	1,840.6100	0	(39,395)	0	(57,583)	..	(57,583)	(18,188)	0	0	0	0	.....	003.....
725181 SCS COLLAR 3674 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	1,038	994,799	823.6900	0	(45,600)	0	(28,020)	..	(28,020)	17,579	0	0	0	4,554	.....	003.....
725182 SCS COLLAR 3674 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	1,038	0	915.2100	0	74,100	0	90,646	..	90,646	16,547	0	0	0	0	.....	003.....
725183 SCS COLLAR 3674 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/02/2017	01/31/2018	1,038	0	997.5800	0	(33,269)	0	(43,896)	..	(43,896)	(10,626)	0	0	0	0	.....	003.....
725184 SCS COLLAR 3675 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	13,110	916,375	65.4900	0	(44,364)	0	(37,759)	..	(37,759)	6,605	0	0	0	4,195	.....	003.....
725185 SCS COLLAR 3675 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	13,110	0	72.7700	0	67,253	0	38,353	..	38,353	(28,900)	0	0	0	0	.....	003.....
725186 SCS COLLAR 3675 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	13,110	0	80.0500	0	(27,688)	0	(12,505)	..	(12,505)	15,183	0	0	0	0	.....	003.....
725187 SCS COLLAR 3676 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	2,158	256,215	104.2600	0	(5,624)	0	(2,692)	..	(2,692)	2,932	0	0	0	1,173	.....	003.....
725188 SCS COLLAR 3676 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	2,158	0	115.8400	0	17,500	0	18,116	..	18,116	616	0	0	0	0	.....	003.....
725189 SCS COLLAR 3676 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41..	02/02/2017	01/31/2018	2,158	0	119.6000	0	(13,130)	0	(13,689)	..	(13,689)	(559)	0	0	0	0	.....	003.....
727116 SCS COLLAR 3679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	29,679	70,122,775	2,114.3300	0	(1,989,906)	0	(1,676,121)	..	(1,676,121)	313,786	0	0	0	328,290	.....	003.....
727117 SCS COLLAR 3679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	29,679	0	2,349.2500	0	3,702,998	0	3,610,137	..	3,610,137	(92,862)	0	0	0	0	.....	003.....
727118 SCS COLLAR 3679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	29,679	0	2,459.1900	0	(2,037,304)	0	(1,886,761)	..	(1,886,761)	150,542	0	0	0	0	.....	003.....
727122 SCS COLLAR 3681 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	2,721	6,428,649	2,114.3300	0	(182,429)	0	(153,662)	..	(153,662)	28,767	0	0	0	30,097	.....	003.....
727123 SCS COLLAR 3681 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	2,721	0	2,349.2500	0	339,480	0	330,967	..	330,967	(8,513)	0	0	0	0	.....	003.....
727124 SCS COLLAR 3681 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	2,721	0	2,437.8200	0	(212,279)	0	(199,140)	..	(199,140)	13,139	0	0	0	0	.....	003.....
727143 SCS COLLAR 3686 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	166	392,235	2,114.3300	0	(31,438)	0	(29,053)	..	(29,053)	2,385	0	0	0	3,326	.....	003.....
727144 SCS COLLAR 3686 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	166	0	2,349.2500	0	43,891	0	43,592	..	43,592	(298)	0	0	0	0	.....	003.....
727145 SCS COLLAR 3686 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	166	0	2,738.2900	0	(17,074)	0	(16,404)	..	(16,404)	670	0	0	0	0	.....	003.....
727169 SCS COLLAR 3694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	303	419,465	1,263.7900	0	(42,657)	0	(40,992)	..	(40,992)	1,665	0	0	0	3,557	.....	003.....
727170 SCS COLLAR 3694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	303	0	1,404.2100	0	62,556	0	55,290	..	55,290	(7,265)	0	0	0	0	.....	003.....
727171 SCS COLLAR 3694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	303	0	1,713.1300	0	(24,935)	0	(20,552)	..	(20,552)	4,383	0	0	0	0	.....	003.....
727172 SCS COLLAR 3695 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	138	191,473	1,123.3700	0	(13,351)	0	(12,599)	..	(12,599)	752	0	0	0	1,624	.....	003.....
727173 SCS COLLAR 3695 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	138	0	1,404.2100	0	28,555	0	25,238	..	25,238	(3,316)	0	0	0	0	.....	003.....
727174 SCS COLLAR 3695 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2020	138	0	1,580.4300	0	(17,503)	0	(14,852)	..	(14,852)	2,651	0	0	0	0	.....	003.....
727191 SCS COLLAR 3701 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	2,866	15,579,567	4,772.1500	0	(458,918)	0	(335,601)	..	(335,601)	123,318	0	0	0	72,938	.....	003.....
727192 SCS COLLAR 3701 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	2,866	0	5,302.3900	0	961,146	0	1,137,034	..	1,137,034	175,887	0	0	0	0	.....	003.....
727193 SCS COLLAR 3701 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	2,866	0	5,576.7900	0	(572,889)	0	(678,295)	..	(678,295)	(105,407)	0	0	0	0	.....	003.....
727194 SCS COLLAR 3702 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	377	2,047,405	4,772.1500	0	(60,309)	0	(44,103)	..	(44,103)	16,206	0	0	0	9,585	.....	003.....
727195 SCS COLLAR 3702 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	377	0	5,302.3900	0	126,310	0	149,423	..	149,423	23,113	0	0	0	0	.....	003.....
727196 SCS COLLAR 3702 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27..	02/15/2017	02/14/2018	377	0	5,527.7400	0	(83,255)	0	(98,790)	..	(98,790)	(15,535)	0	0	0	0	.....	003.....
727231 SCS COLLAR 3707 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	6,579	6,305,136	847.6000	0	(291,214)	0	(220,920)	..	(220,920)	70,294	0	0	0	29,518	.....	003.....
727232 SCS COLLAR 3707 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	6,579	0	941.7800	0	477,092	0	480,347	..	480,347	3,255	0	0	0	0	.....	003.....
727233 SCS COLLAR 3707 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	02/15/2017	02/14/2018	6,579	0	1,028.8900	0	(214,694)	0	(208,867)	..	(208,867)	5,827	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

QE06.165

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
727234 SCS COLLAR 3708 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/15/2017	02/14/2018	856	820,197	847,6000	0	(37,882)	0	(28,738)	..	(28,738)	9,144	0	0	0	3,840	.....	003.....
727235 SCS COLLAR 3708 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/15/2017	02/14/2018	856	0	941,7800	0	62,062	0	62,486	..	62,486	424	0	0	0	0	.....	003.....
727236 SCS COLLAR 3708 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/15/2017	02/14/2018	856	0	1,017,1200	0	(31,144)	0	(30,902)	..	(30,902)	241	0	0	0	0	.....	003.....
727237 SCS COLLAR 3709 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..31,886	..44,190,905	1,263,7900	0	(1,913,137)	0	(1,642,498)	..	(1,642,498)	270,639	0	0	0	206,886	.....	003.....
727238 SCS COLLAR 3709 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..31,886	0	1,404,2100	0	3,268,275	0	2,600,558	..	2,600,558	(667,717)	0	0	0	0	.....	003.....
727239 SCS COLLAR 3709 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..31,886	0	1,521,6000	0	(1,563,351)	0	(1,093,484)	..	(1,093,484)	469,868	0	0	0	0	.....	003.....
727240 SCS COLLAR 3710 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..5,296	..7,340,151	1,263,7900	0	(317,774)	0	(272,820)	..	(272,820)	44,953	0	0	0	34,364	.....	003.....
727241 SCS COLLAR 3710 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..5,296	0	1,404,2100	0	542,864	0	431,955	..	431,955	(110,908)	0	0	0	0	.....	003.....
727242 SCS COLLAR 3710 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/15/2017	02/14/2018	..5,296	0	1,505,3100	0	(289,344)	0	(207,778)	..	(207,778)	81,566	0	0	0	0	.....	003.....
727243 SCS COLLAR 3711 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	..10,690	..19,166,083	1,574,1000	0	(649,122)	0	(467,473)	..	(467,473)	181,649	0	0	0	89,729	.....	003.....
727244 SCS COLLAR 3711 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	..10,690	0	1,749,0000	0	1,122,882	0	1,322,380	..	1,322,380	199,498	0	0	0	0	.....	003.....
727245 SCS COLLAR 3711 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	..10,690	0	1,855,8600	0	(560,698)	0	(685,087)	..	(685,087)	(124,388)	0	0	0	0	.....	003.....
727249 SCS COLLAR 3713 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	844	..1,514,138	1,574,1000	0	(51,281)	0	(36,931)	..	(36,931)	14,350	0	0	0	7,089	.....	003.....
727250 SCS COLLAR 3713 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	844	0	1,749,0000	0	88,709	0	104,469	..	104,469	15,760	0	0	0	0	.....	003.....
727251 SCS COLLAR 3713 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/15/2017	02/14/2018	844	0	1,837,5000	0	(50,188)	0	(61,477)	..	(61,477)	(11,288)	0	0	0	0	.....	003.....
727257 SCS COLLAR 3715 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..158,687	..3,765,637	22,0700	0	(18,093)	0	(151,026)	..	(151,026)	(132,932)	0	0	0	17,629	.....	003.....
727258 SCS COLLAR 3715 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..158,687	0	24,5200	0	0	0	193,947	..	193,947	193,947	0	0	0	0	.....	003.....
727259 SCS COLLAR 3715 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..158,687	0	26,5100	0	0	0	(84,517)	..	(84,517)	(84,517)	0	0	0	0	.....	003.....
727260 SCS COLLAR 3716 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..27,080	..642,607	22,0700	0	(5,737)	0	(25,773)	..	(25,773)	(20,036)	0	0	0	3,008	.....	003.....
727261 SCS COLLAR 3716 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..27,080	0	24,5200	0	0	0	33,097	..	33,097	33,097	0	0	0	0	.....	003.....
727262 SCS COLLAR 3716 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..27,080	0	26,2400	0	0	0	(16,255)	..	(16,255)	(16,255)	0	0	0	0	.....	003.....
727263 SCS COLLAR 3717 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..7,818	..613,642	70,4500	0	(25,088)	0	(17,038)	..	(17,038)	8,050	0	0	0	2,873	.....	003.....
727264 SCS COLLAR 3717 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..7,818	0	78,2800	0	33,047	0	24,082	..	24,082	(8,966)	0	0	0	0	.....	003.....
727265 SCS COLLAR 3717 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..7,818	0	84,5400	0	(13,244)	0	(8,645)	..	(8,645)	4,598	0	0	0	0	.....	003.....
727591 SCS COLLAR 3720 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..55,545	..2,888,900	47,8000	0	(13,718)	0	(195,067)	..	(195,067)	(181,349)	0	0	0	13,525	.....	003.....
727592 SCS COLLAR 3720 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..55,545	0	53,1100	0	0	0	261,960	..	261,960	261,960	0	0	0	0	.....	003.....
727593 SCS COLLAR 3720 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..55,545	0	58,1300	0	0	0	(148,790)	..	(148,790)	(148,790)	0	0	0	0	.....	003.....
727598 SCS COLLAR 3722 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..16,005	..832,395	47,8000	0	(7,344)	0	(56,206)	..	(56,206)	(48,862)	0	0	0	3,897	.....	003.....
727599 SCS COLLAR 3722 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..16,005	0	53,1100	0	0	0	75,480	..	75,480	75,480	0	0	0	0	.....	003.....
727600 SCS COLLAR 3722 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	..16,005	0	57,6100	0	0	0	(45,670)	..	(45,670)	(45,670)	0	0	0	0	.....	003.....
727601 SCS COLLAR 3723 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	961	..1,196,658	1,101,9600	0	(5,473)	0	(15,503)	..	(15,503)	(10,030)	0	0	0	5,602	.....	003.....
727602 SCS COLLAR 3723 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	961	0	1,224,4000	0	0	0	80,005	..	80,005	80,005	0	0	0	0	.....	003.....
727603 SCS COLLAR 3723 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	961	0	1,255,6200	0	0	0	(64,235)	..	(64,235)	(64,235)	0	0	0	0	.....	003.....
727646 SCS COLLAR 3725 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..80,123	..6,288,826	70,4500	0	(257,114)	0	(174,611)	..	(174,611)	82,503	0	0	0	29,442	.....	003.....
727647 SCS COLLAR 3725 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..80,123	0	78,2800	0	338,678	0	246,797	..	246,797	(91,882)	0	0	0	0	.....	003.....
727648 SCS COLLAR 3725 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	..80,123	0	87,1300	0	(110,729)	0	(56,091)	..	(56,091)	54,639	0	0	0	0	.....	003.....
727783 SCS COLLAR 3726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,660	..3,921,728	2,112,5000	0	(112,399)	0	(93,206)	..	(93,206)	19,194	0	0	0	18,360	.....	003.....
727784 SCS COLLAR 3726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,660	0	2,347,2200	0	208,864	0	203,990	..	203,990	(4,874)	0	0	0	0	.....	003.....
727785 SCS COLLAR 3726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,660	0	2,461,0600	0	(113,880)	0	(104,188)	..	(104,188)	9,691	0	0	0	0	.....	003.....
727789 SCS COLLAR 3728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	450	..1,063,980	2,112,5000	0	(30,494)	0	(25,287)	..	(25,287)	5,207	0	0	0	4,981	.....	003.....
727790 SCS COLLAR 3728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	450	0	2,347,2200	0	56,666	0	55,343	..	55,343	(1,322)	0	0	0	0	.....	003.....
727791 SCS COLLAR 3728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	450	0	2,439,4700	0	(35,103)	0	(32,611)	..	(32,611)	2,492	0	0	0	0	.....	003.....
727798 SCS COLLAR 3731 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYYJLN8C3868..	02/16/2017	02/14/2018	..14,274	..997,744	65,1300	0	(45,719)	0	(41,022)	..	(41,022)	4,697	0	0	0	4,671	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.166

1	2	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)
727799 SCS COLLAR 3731 XLE UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/16/2017	02/14/2018	..14,274	0	72.3700	0	75,452	0	46,300	..	46,300	(29,151)	0	0	0	0	0	003.....
727800 SCS COLLAR 3731 XLE UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/16/2017	02/14/2018	..14,274	0	78.6500	0	(34,343)	0	(18,550)	..	(18,550)	15,793	0	0	0	0	0	003.....
727801 SCS COLLAR 3732 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,838	..2,546,721	1,259.2200	0	(106,671)	0	(92,483)	..	(92,483)	14,188	0	0	0	11,923	0	003.....
727802 SCS COLLAR 3732 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,838	0	1,399.1300	0	192,388	0	154,754	..	154,754	(37,634)	0	0	0	0	0	003.....
727803 SCS COLLAR 3732 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,838	0	1,508.2700	0	(97,209)	0	(70,374)	..	(70,374)	26,835	0	0	0	0	0	003.....
727807 SCS COLLAR 3734 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..442	..612,164	1,259.2200	0	(25,641)	0	(22,230)	..	(22,230)	3,410	0	0	0	2,866	0	003.....
727808 SCS COLLAR 3734 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..442	0	1,399.1300	0	46,245	0	37,199	..	37,199	(9,046)	0	0	0	0	0	003.....
727809 SCS COLLAR 3734 Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..442	0	1,493.9900	0	(25,826)	0	(18,978)	..	(18,978)	6,848	0	0	0	0	0	003.....
727872 SCS COLLAR 3739 GLD UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..1,414	167,905	106.2700	0	(3,790)	0	(2,327)	..	(2,327)	1,463	0	0	0	786	0	003.....
727873 SCS COLLAR 3739 GLD UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..1,414	0	118.0800	0	11,824	0	10,365	..	10,365	(1,459)	0	0	0	0	0	003.....
727874 SCS COLLAR 3739 GLD UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..1,414	0	121.7400	0	(8,779)	0	(7,901)	..	(7,901)	877	0	0	0	0	0	003.....
727876 SCS COLLAR 3740 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..177	961,996	4,770.5800	0	(29,922)	0	(20,674)	..	(20,674)	9,248	0	0	0	4,504	0	003.....
727877 SCS COLLAR 3740 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..177	0	5,300.6400	0	62,846	0	70,410	..	70,410	7,564	0	0	0	0	0	003.....
727878 SCS COLLAR 3740 NDX.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..177	0	5,566.7300	0	(37,117)	0	(42,792)	..	(42,792)	(5,675)	0	0	0	0	0	003.....
727879 SCS COLLAR 3741 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..10,184	799,370	70.7900	0	(33,323)	0	(23,034)	..	(23,034)	10,290	0	0	0	3,742	0	003.....
727880 SCS COLLAR 3741 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..10,184	0	78.6500	0	41,573	0	29,667	..	29,667	(11,906)	0	0	0	0	0	003.....
727881 SCS COLLAR 3741 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..10,184	0	86.1300	0	(11,834)	0	(8,525)	..	(8,525)	3,309	0	0	0	0	0	003.....
727882 SCS COLLAR 3742 XLF UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..59,485	..1,411,576	22.0100	0	(60,794)	0	(55,616)	..	(55,616)	5,178	0	0	0	6,608	0	003.....
727883 SCS COLLAR 3742 XLF UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..59,485	0	24.4600	0	106,656	0	74,376	..	74,376	(32,281)	0	0	0	0	0	003.....
727884 SCS COLLAR 3742 XLF UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573..	02/16/2017	02/14/2018	..59,485	0	26.3400	0	(52,347)	0	(34,166)	..	(34,166)	18,181	0	0	0	0	0	003.....
727888 SCS COLLAR 3744 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,287	..1,233,407	851.0600	0	(55,983)	0	(44,290)	..	(44,290)	11,692	0	0	0	5,774	0	003.....
727889 SCS COLLAR 3744 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,287	0	945.6200	0	92,492	0	91,092	..	91,092	(1,399)	0	0	0	0	0	003.....
727890 SCS COLLAR 3744 MXEF.....	LIFE HEDGE	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804..	02/16/2017	02/14/2018	..1,287	0	1,022.6900	0	(41,951)	0	(43,751)	..	(43,751)	(1,800)	0	0	0	0	0	003.....
727891 SCS COLLAR 3745 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/16/2017	02/14/2018	..446	798,966	1,583.4500	0	(26,946)	0	(20,244)	..	(20,244)	6,702	0	0	0	3,740	0	003.....
727892 SCS COLLAR 3745 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/16/2017	02/14/2018	..446	0	1,759.3900	0	46,084	0	52,159	..	52,159	6,075	0	0	0	0	0	003.....
727893 SCS COLLAR 3745 MXEA.....	LIFE HEDGE	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868..	02/16/2017	02/14/2018	..446	0	1,858.8000	0	(22,642)	0	(27,970)	..	(27,970)	(5,328)	0	0	0	0	0	003.....
732291 SCS COLLAR 3762 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..477	..1,127,835	2,143.7300	0	(30,961)	0	(30,961)	..	(30,961)	3,124	0	0	0	5,394	0	003.....
732292 SCS COLLAR 3762 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..477	0	2,381.9200	0	62,948	0	50,413	..	50,413	(12,535)	0	0	0	0	0	003.....
732293 SCS COLLAR 3762 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..477	0	2,483.6300	0	(37,336)	0	(27,033)	..	(27,033)	10,303	0	0	0	0	0	003.....
732297 SCS COLLAR 3764 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..1,767	..4,174,080	2,143.7300	0	(126,191)	0	(114,585)	..	(114,585)	11,606	0	0	0	19,964	0	003.....
732298 SCS COLLAR 3764 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..1,767	0	2,381.9200	0	233,034	0	186,576	..	186,576	(46,458)	0	0	0	0	0	003.....
732299 SCS COLLAR 3764 S&P500.....	LIFE HEDGE	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568..	03/02/2017	02/28/2018	..1,767	0	2,505.5400	0	(121,453)	0	(85,977)	..	(85,977)	35,476	0	0	0	0	0	003.....
732311 SCS COLLAR 3768 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..13,178	..1,034,341	71.8500	0	(43,250)	0	(34,486)	..	(34,486)	8,764	0	0	0	4,947	0	003.....
732312 SCS COLLAR 3768 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..13,178	0	79.8300	0	58,141	0	33,515	..	33,515	(24,626)	0	0	0	0	0	003.....
732313 SCS COLLAR 3768 IYR UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..13,178	0	88.0500	0	(18,528)	0	(8,707)	..	(8,707)	9,822	0	0	0	0	0	003.....
732314 SCS COLLAR 3769 XLE UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..16,140	..1,128,170	64.9100	0	(54,294)	0	(46,891)	..	(46,891)	7,403	0	0	0	5,396	0	003.....
732315 SCS COLLAR 3769 XLE UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..16,140	0	72.1200	0	75,679	0	56,459	..	56,459	(19,220)	0	0	0	0	0	003.....
732316 SCS COLLAR 3769 XLE UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27..	03/02/2017	02/28/2018	..16,140	0	79.4800	0	(25,436)	0	(20,034)	..	(20,034)	5,402	0	0	0	0	0	003.....
732338 SCS COLLAR 3771 GLD UP.....	LIFE HEDGE	N/A.....	Equity/Index.....	SCN.....	O2R																		

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
732358 SCS COLLAR 3772 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...1,154	0	936.3700	0	83,236	0	90,250	..	90,250	7,013	0	0	0	0	0	003.....
732359 SCS COLLAR 3772 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...1,154	0	1,015.9600	0	(37,262)	0	(44,244)	..	(44,244)	(6,981)	0	0	0	0	0	003.....
732361 SCS COLLAR 3773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...2,676	...3,708,913	1,256.1000	0	(156,795)	0	(137,575)	..	(137,575)	19,220	0	0	0	17,740	0	003.....
732362 SCS COLLAR 3773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...2,676	0	1,395.6700	0	283,973	0	236,425	..	236,425	(47,548)	0	0	0	0	0	003.....
732363 SCS COLLAR 3773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...2,676	0	1,513.0400	0	(140,136)	0	(103,661)	..	(103,661)	36,475	0	0	0	0	0	003.....
732367 SCS COLLAR 3775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...815	...1,130,051	1,256.1000	0	(47,773)	0	(41,917)	..	(41,917)	5,856	0	0	0	5,405	0	003.....
732368 SCS COLLAR 3775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...815	0	1,395.6700	0	86,522	0	72,035	..	72,035	(14,487)	0	0	0	0	0	003.....
732369 SCS COLLAR 3775 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/02/2017	02/28/2018	...815	0	1,497.9700	0	(47,227)	0	(35,574)	..	(35,574)	11,653	0	0	0	0	0	003.....
732388 SCS COLLAR 3782 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...320	...1,738,333	4,826.9300	0	(53,165)	0	(42,800)	..	(42,800)	10,365	0	0	0	8,314	0	003.....
732389 SCS COLLAR 3782 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...320	0	5,363.2600	0	116,620	0	117,335	..	117,335	715	0	0	0	0	0	003.....
732390 SCS COLLAR 3782 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...320	0	5,631.4200	0	(68,406)	0	(69,983)	..	(69,983)	(577)	0	0	0	0	0	003.....
732391 SCS COLLAR 3783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/02/2017	02/28/2018	...637	...1,142,990	1,582.6300	0	(40,639)	0	(30,094)	..	(30,094)	10,545	0	0	0	5,467	0	003.....
732392 SCS COLLAR 3783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/02/2017	02/28/2018	...637	0	1,758.4800	0	65,890	0	76,655	..	76,655	10,765	0	0	0	0	0	003.....
732393 SCS COLLAR 3783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/02/2017	02/28/2018	...637	0	1,866.4500	0	(29,139)	0	(39,539)	..	(39,539)	(10,400)	0	0	0	0	0	003.....
732397 SCS COLLAR 3785 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...76,217	...1,808,637	22.3700	0	(77,665)	0	(81,958)	..	(81,958)	(4,292)	0	0	0	8,651	0	003.....
732398 SCS COLLAR 3785 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...76,217	0	24.8500	0	149,615	0	85,634	..	85,634	(63,981)	0	0	0	0	0	003.....
732399 SCS COLLAR 3785 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/02/2017	02/28/2018	...76,217	0	26.9500	0	(78,580)	0	(35,893)	..	(35,893)	42,687	0	0	0	0	0	003.....
736512 SCS COLLAR 3786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...31,909	...44,223,600	1,244.5500	0	(1,784,937)	0	(1,605,248)	..	(1,605,248)	179,689	0	0	0	215,907	0	003.....
736513 SCS COLLAR 3786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...31,909	0	1,382.8300	0	3,316,164	0	3,111,947	..	3,111,947	(204,217)	0	0	0	0	0	003.....
736514 SCS COLLAR 3786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...31,909	0	1,494.2900	0	(1,651,205)	0	(1,495,978)	..	(1,495,978)	155,228	0	0	0	0	0	003.....
736518 SCS COLLAR 3788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...4,162	...5,768,862	1,244.5500	0	(232,216)	0	(209,401)	..	(209,401)	22,816	0	0	0	28,165	0	003.....
736519 SCS COLLAR 3788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...4,162	0	1,382.8300	0	431,537	0	405,946	..	405,946	(25,591)	0	0	0	0	0	003.....
736520 SCS COLLAR 3788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568...	03/15/2017	03/14/2018	...4,162	0	1,479.9000	0	(237,948)	0	(217,009)	..	(217,009)	20,939	0	0	0	0	0	003.....
736548 SCS COLLAR 3794 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...10,354	...18,563,900	1,591.7000	0	(624,430)	0	(527,309)	..	(527,309)	97,121	0	0	0	90,632	0	003.....
736549 SCS COLLAR 3794 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...10,354	0	1,768.5500	0	1,062,080	0	1,206,541	..	1,206,541	144,461	0	0	0	0	0	003.....
736550 SCS COLLAR 3794 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...10,354	0	1,887.0400	0	(487,451)	0	(579,856)	..	(579,856)	(92,405)	0	0	0	0	0	003.....
736554 SCS COLLAR 3796 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...778	...1,395,005	1,591.7000	0	(46,924)	0	(39,625)	..	(39,625)	7,298	0	0	0	6,811	0	003.....
736555 SCS COLLAR 3796 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...778	0	1,768.5500	0	79,811	0	90,667	..	90,667	10,856	0	0	0	0	0	003.....
736556 SCS COLLAR 3796 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...778	0	1,869.3600	0	(42,123)	0	(49,255)	..	(49,255)	(7,132)	0	0	0	0	0	003.....
736560 SCS COLLAR 3798 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...7,027	...6,734,339	849.1700	0	(302,999)	0	(258,040)	..	(258,040)	44,959	0	0	0	32,878	0	003.....
736561 SCS COLLAR 3798 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...7,027	0	943.5200	0	515,843	0	531,605	..	531,605	15,762	0	0	0	0	0	003.....
736562 SCS COLLAR 3798 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...7,027	0	1,028.4400	0	(230,833)	0	(246,757)	..	(246,757)	(15,924)	0	0	0	0	0	003.....
736563 SCS COLLAR 3799 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...468	...448,956	849.1700	0	(20,200)	0	(17,203)	..	(17,203)	2,997	0	0	0	2,192	0	003.....
736564 SCS COLLAR 3799 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...468	0	943.5200	0	34,390	0	35,440	..	35,440	1,051	0	0	0	0	0	003.....
736565 SCS COLLAR 3799 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWFZYICNSX8D621K86...	03/15/2017	03/14/2018	...468	0	1,019.0000	0	(17,155)	0	(18,129)	..	(18,129)	(974)	0	0	0	0	0	003.....
736573 SCS COLLAR 3801 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83...	03/15/2017	03/14/2018	...289	...1,568,766	4,874.6300	0	(45,327)	0	(43,227)	..	(43,227)	2,100	0	0	0	7,659	0	003.....
736574 SCS COLLAR 3801 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83...	03/15/2017	03/14/2018	...289	0	5,416.2500	0	103,158	0	99,468	..	99,468	(3,690)	0	0	0	0	0	003.....
736575 SCS COLLAR 3801 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83...	03/15/2017	03/14/2018	...289	0	5,620.4400	0	(68,319)	0	(67,465)	..	(67,465)	854	0	0	0	0	0	003.....
736597 SCS COLLAR 3804 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	...135,893	...3,224,748	22.2700	0	(130,729)	0	(146,683)	..	(146,683)	(15,954)	0	0	0	15,744	0	003.....
736598 SCS COLLAR 3804 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	...135,893	0	24.7400	0	237,406	0	165,641	..	165,641	(71,765)	0	0	0	0	0	003.....
736599 SCS COLLAR 3804 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	...135,893	0	26.6200	0	(115,781)	0	(78,886)	..	(78,886)	36,895	0	0	0	0	0	003.....
736600 SCS COLLAR 3805 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	...9,418	...223,488	22.2700	0	(9,060)	0	(10,166)	..	(10,166)	(1,106)	0	0	0	1,091	0	003.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
736601 SCS COLLAR 3805 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...9,418	0	24.7400	0	16,453	0	11,480	..	11,480	(4,974)	0	0	0	0	003.....	
736602 SCS COLLAR 3805 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...9,418	0	26.3500	0	(8,947)	0	(6,117)	..	(6,117)	2,830	0	0	0	0	003.....	
736677 SCS COLLAR 3816 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...185	256,573	1,244.5500	0	(24,945)	0	(24,410)	..	(24,410)	535	0	0	0	2,208	003.....	
736678 SCS COLLAR 3816 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...185	0	1,382.8300	0	37,425	0	36,573	..	36,573	(852)	0	0	0	0	003.....	
736679 SCS COLLAR 3816 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...185	0	1,701.5700	0	(14,213)	0	(13,765)	..	(13,765)	449	0	0	0	0	003.....	
736680 SCS COLLAR 3817 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...357	494,101	1,106.2600	0	(32,740)	0	(31,796)	..	(31,796)	944	0	0	0	4,252	003.....	
736681 SCS COLLAR 3817 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...357	0	1,382.8300	0	72,072	0	70,431	..	70,431	(1,641)	0	0	0	0	003.....	
736682 SCS COLLAR 3817 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...357	0	1,567.7100	0	(42,669)	0	(41,385)	..	(41,385)	1,284	0	0	0	0	003.....	
736715 SCS COLLAR 3820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...30,236	...71,438,488	2,146.7300	0	(2,087,866)	0	(2,069,618)	..	(2,069,618)	18,247	0	0	0	348,775	003.....	
736716 SCS COLLAR 3820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...30,236	0	2,385.2600	0	3,998,338	0	3,233,784	..	3,233,784	(764,554)	0	0	0	0	003.....	
736717 SCS COLLAR 3820 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...30,236	0	2,505.2400	0	(2,106,612)	0	(1,560,079)	..	(1,560,079)	546,533	0	0	0	0	003.....	
736721 SCS COLLAR 3822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...2,861	...6,760,505	2,146.7300	0	(197,583)	0	(195,856)	..	(195,856)	1,727	0	0	0	33,006	003.....	
736722 SCS COLLAR 3822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...2,861	0	2,385.2600	0	378,378	0	306,026	..	306,026	(72,353)	0	0	0	0	003.....	
736723 SCS COLLAR 3822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	...2,861	0	2,483.7700	0	(226,591)	0	(170,301)	..	(170,301)	56,290	0	0	0	0	003.....	
736727 SCS COLLAR 3824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...55	128,771	2,146.7300	0	(10,260)	0	(10,341)	..	(10,341)	(82)	0	0	0	1,108	003.....	
736728 SCS COLLAR 3824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...55	0	2,385.2600	0	15,090	0	13,578	..	13,578	(1,513)	0	0	0	0	003.....	
736729 SCS COLLAR 3824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/15/2017	03/16/2020	...55	0	2,793.3800	0	(5,711)	0	(4,861)	..	(4,861)	850	0	0	0	0	003.....	
736759 SCS COLLAR 3829 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	...2,338	...12,709,709	4,874.6300	0	(392,046)	0	(350,205)	..	(350,205)	41,841	0	0	0	62,051	003.....	
736760 SCS COLLAR 3829 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	...2,338	0	5,416.2500	0	852,980	0	805,852	..	805,852	(47,128)	0	0	0	0	003.....	
736761 SCS COLLAR 3829 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	...2,338	0	5,700.6100	0	(495,377)	0	(459,829)	..	(459,829)	35,548	0	0	0	0	003.....	
736773 SCS COLLAR 3830 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...84,711	4,405,841	43.9700	0	(247,950)	0	(213,493)	..	(213,493)	34,458	0	0	0	21,510	003.....	
736774 SCS COLLAR 3830 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...84,711	0	48.8600	0	574,089	0	611,959	..	611,959	37,870	0	0	0	0	003.....	
736775 SCS COLLAR 3830 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...84,711	0	54.1600	0	(337,406)	0	(374,628)	..	(374,628)	(37,222)	0	0	0	0	003.....	
736781 SCS COLLAR 3832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...7,511	390,660	43.9700	0	(21,985)	0	(18,930)	..	(18,930)	3,055	0	0	0	1,907	003.....	
736782 SCS COLLAR 3832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...7,511	0	48.8600	0	50,904	0	54,262	..	54,262	3,358	0	0	0	0	003.....	
736783 SCS COLLAR 3832 Generic.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	...7,511	0	53.7200	0	(31,382)	0	(34,737)	..	(34,737)	(3,355)	0	0	0	0	003.....	
736795 SCS COLLAR 3835 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...50,641	3,974,814	70.2000	0	(150,100)	0	(115,037)	..	(115,037)	35,063	0	0	0	19,406	003.....	
736796 SCS COLLAR 3835 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...50,641	0	78.0000	0	193,550	0	174,924	..	174,924	(18,626)	0	0	0	0	003.....	
736797 SCS COLLAR 3835 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...50,641	0	85.8000	0	(54,186)	0	(53,366)	..	(53,366)	820	0	0	0	0	003.....	
736798 SCS COLLAR 3836 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...7,538	591,694	70.2000	0	(22,344)	0	(17,125)	..	(17,125)	5,220	0	0	0	2,889	003.....	
736799 SCS COLLAR 3836 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...7,538	0	78.0000	0	28,812	0	26,039	..	26,039	(2,773)	0	0	0	0	003.....	
736800 SCS COLLAR 3836 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....02RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	...7,538	0	84.4400	0	(10,411)	0	(9,870)	..	(9,870)	540	0	0	0	0	003.....	
736923 SCS COLLAR 3841 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...719	...1,288,253	1,617.1200	0	(43,249)	0	(40,414)	..	(40,414)	2,835	0	0	0	6,289	003.....	
736924 SCS COLLAR 3841 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...719	0	1,796.8000	0	71,005	0	71,705	..	71,705	700	0	0	0	0	003.....	
736925 SCS COLLAR 3841 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...719	0	1,904.6100	0	(31,630)	0	(35,510)	..	(35,510)	(3,880)	0	0	0	0	003.....	
736926 SCS COLLAR 3842 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...429	769,359	1,617.1200	0	(25,829)	0	(24,136)	..	(24,136)	1,693	0	0	0	3,756	003.....	
736927 SCS COLLAR 3842 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...429	0	1,796.8000	0	42,405	0	42,823	..	42,823	418	0	0	0	0	003.....	
736928 SCS COLLAR 3842 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	...429	0	1,886.6400	0	(21,896)	0	(24,099)	..	(24,099)	(						

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)
736934 SCS COLLAR 3844 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	1,790	0	120.5900	0	(10,442)	0	(11,632)	..	(11,632)	(1,190)	0	0	0	0	0	003.....
736935 SCS COLLAR 3845 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	12,123	951,516	70.0800	0	(35,495)	0	(27,195)	..	(27,195)	8,300	0	0	0	4,645	0	003.....
736936 SCS COLLAR 3845 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	12,123	0	77.8700	0	44,466	0	42,634	..	42,634	(1,832)	0	0	0	0	0	003.....
736937 SCS COLLAR 3845 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	12,123	0	85.9100	0	(11,759)	0	(12,551)	..	(12,551)	(792)	0	0	0	0	0	003.....
736938 SCS COLLAR 3846 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	56,336	1,336,847	22.3000	0	(53,350)	0	(61,323)	..	(61,323)	(7,973)	0	0	0	6,527	0	003.....
736939 SCS COLLAR 3846 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	56,336	0	24.7800	0	97,461	0	67,671	..	67,671	(29,790)	0	0	0	0	0	003.....
736940 SCS COLLAR 3846 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	56,336	0	26.5900	0	(48,223)	0	(33,116)	..	(33,116)	15,107	0	0	0	0	0	003.....
736943 SCS COLLAR 3848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	2,436	5,755,543	2,143.2400	0	(165,966)	0	(165,030)	..	(165,030)	936	0	0	0	28,100	0	003.....
736944 SCS COLLAR 3848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	2,436	0	2,381.3800	0	319,172	0	265,860	..	265,860	(53,312)	0	0	0	0	0	003.....
736945 SCS COLLAR 3848 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	2,436	0	2,500.2100	0	(170,375)	0	(130,033)	..	(130,033)	40,342	0	0	0	0	0	003.....
736949 SCS COLLAR 3850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	1,007	2,379,209	2,143.2400	0	(68,606)	0	(68,220)	..	(68,220)	387	0	0	0	11,616	0	003.....
736950 SCS COLLAR 3850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	1,007	0	2,381.3800	0	131,938	0	109,901	..	109,901	(22,038)	0	0	0	0	0	003.....
736951 SCS COLLAR 3850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804....	03/16/2017	03/14/2018	1,007	0	2,478.7800	0	(79,973)	0	(61,921)	..	(61,921)	18,052	0	0	0	0	0	003.....
737031 SCS COLLAR 3854 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	328	1,782,921	4,870.8700	0	(53,942)	0	(48,873)	..	(48,873)	5,070	0	0	0	8,705	0	003.....
737032 SCS COLLAR 3854 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	328	0	5,412.0800	0	118,055	0	113,860	..	113,860	(4,195)	0	0	0	0	0	003.....
737033 SCS COLLAR 3854 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	328	0	5,687.0100	0	(69,367)	0	(66,478)	..	(66,478)	2,889	0	0	0	0	0	003.....
737034 SCS COLLAR 3855 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	16,408	1,146,929	63.2400	0	(54,360)	0	(41,800)	..	(41,800)	12,560	0	0	0	5,600	0	003.....
737035 SCS COLLAR 3855 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	16,408	0	70.2700	0	85,273	0	74,661	..	74,661	(10,612)	0	0	0	0	0	003.....
737036 SCS COLLAR 3855 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/16/2017	03/14/2018	16,408	0	77.7700	0	(34,342)	0	(28,006)	..	(28,006)	6,336	0	0	0	0	0	003.....
737084 SCS COLLAR 3861 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	3,159	4,378,656	1,247.4300	0	(168,721)	0	(161,242)	..	(161,242)	7,479	0	0	0	21,377	0	003.....
737085 SCS COLLAR 3861 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	3,159	0	1,386.0300	0	321,319	0	302,585	..	302,585	(18,734)	0	0	0	0	0	003.....
737086 SCS COLLAR 3861 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	3,159	0	1,492.8900	0	(165,552)	0	(149,686)	..	(149,686)	15,865	0	0	0	0	0	003.....
737087 SCS COLLAR 3862 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	790	1,094,914	1,247.4300	0	(42,040)	0	(40,320)	..	(40,320)	1,720	0	0	0	5,346	0	003.....
737088 SCS COLLAR 3862 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	790	0	1,386.0300	0	80,348	0	75,663	..	75,663	(4,685)	0	0	0	0	0	003.....
737089 SCS COLLAR 3862 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76..	03/16/2017	03/14/2018	790	0	1,477.9200	0	(45,908)	0	(41,778)	..	(41,778)	4,130	0	0	0	0	0	003.....
0549999. Total-Written Options-Hedging Other-Collars.....											(82,293,576)	(3,384,016)	0	795,960,683	XX	795,960,683	202,684,191	0	0	0	46,285,297	XXX	XXX
0569999. Total-Written Options-Hedging Other.....											(82,293,576)	(3,384,016)	0	795,960,683	XX	795,960,683	202,684,191	0	0	0	46,285,297	XXX	XXX
0829999. Total-Written Options-Collars.....											(82,293,576)	(3,384,016)	0	795,960,683	XX	795,960,683	202,684,191	0	0	0	46,285,297	XXX	XXX
0849999. Total-Written Options.....											(82,293,576)	(3,384,016)	0	795,960,683	XX	795,960,683	202,684,191	0	0	0	46,285,297	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
10933 IRS Swaps.....	VA HEDGE.....	1.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27..	11/07/2007	11/09/2017	1	100,000,000	0.....	0	0	1,039,685	2,288,329	..	4,149,099	(1,078,588)	0	0	0	390,819	0	001.....
19199 IRS Swaps.....	VA HEDGE.....	2.....	Interest Rate.....	CRLY.....	1VUV7VQFKUOQSJ21A208..	07/09/2008	07/11/2023	1	1,000,000,000	0.....	0	0	9,557,450	154,878,930	..	163,268,608	(10,134,559)	0	0	0	12,532,150	0	001.....
336889 IRS Swaps.....	VA HEDGE.....	3.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97..	03/12/2012	03/14/2032	1	50,700,000	0.....	0	0	221,063	1,081,738	..	1,119,872	(359,133)	0	0	0	980,635	0	001.....
336690 IRS Swaps.....	VA HEDGE.....	4.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97..	03/12/2012	03/14/2032	1	43,100,000	0.....	0	0	187,817	914,045	..	946,443	(305,186)	0	0	0	833,636	0	001.....
336693 IRS Swaps.....	VA HEDGE.....	5.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573..	03/12/2012	03/14/2022	1	126,700,000	0.....	0	0	354,081	258,763	..	317,004	(438,619)	0	0	0	1,410,326	0	001.....
336694 IRS Swaps.....	VA HEDGE.....	6.....	Interest Rate.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/12/2012	03/14/2022	1	101,400,000	0.....	0	0	281,160	165,463	..	211,660	(348,797)	0	0	0	1,128,706	0	001.....
336695 IRS Swaps.....	VA HEDGE.....	7.....	Interest Rate.....	BPA.....	ROMUWSFPU8MPRO8K5P83..	03/12/2012	03/14/2022	1	126,700,000	0.....	0	0	351,951	218,774	..	276,617	(436,471)	0	0	0	1,410,326	0	001.....
336696 IRS Swaps.....	VA HEDGE.....	8.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573..	03/12/2012	03/14/2022	1	99,300,000	0.....	0	0	273,580	129,045	..	173,957	(339,802)	0	0	0	1,105,330	0	001.....
336697 IRS Swaps.....	VA HEDGE.....	9.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97..	03/12/2012	03/14/2022	1	141,900,000	0.....	0	0	390,588	177,671	..	241,784	(485,216)	0	0	0	1,579,520	0	001.....
336698 IRS Swaps.....	VA HEDGE.....	10.....	Interest Rate.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/12/2012	03/14/2032	1	66,400,000	0.....	0	0	289,267	1,403,915	..	1,453,811	(470,084)	0	0	0	1,284,303	0	001.....
336699 IRS Swaps.....	VA HEDGE.....	11.....	Interest Rate.....	CSFI.....	E58DKGMJYYYYJLN8C3868..	03/12/2012	03/14/2022	1	124,100,00														

QE06.169

SCHEDULE DB - PART A - SECTION 1

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

QE06.170

1	2	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)
668117 IRS Swaps.....	VA HEDGE.....	13.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	05/25/2016.....	05/27/2026.....	1.....	500,000,000.....	0.....	0.....	0.....	957,276.....	...(26,550,819).....	..	...(24,054,563).....	(637,669).....	0.....	0.....	0.....	7,567,052.....	.....	001.....
668118 IRS Swaps.....	VA HEDGE.....	14.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	05/25/2016.....	05/27/2026.....	1.....	300,000,000.....	0.....	0.....	0.....	576,110.....	...(15,872,586).....	..	...(14,372,475).....	(384,398).....	0.....	0.....	0.....	4,540,231.....	.....	001.....
668119 IRS Swaps.....	VA HEDGE.....	15.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	05/25/2016.....	05/27/2026.....	1.....	500,000,000.....	0.....	0.....	0.....	959,172.....	...(26,487,879).....	..	...(23,989,060).....	(639,622).....	0.....	0.....	0.....	7,567,052.....	.....	001.....
675945 IRS Swaps.....	VA HEDGE.....	16.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/28/2016.....	06/30/2026.....	1.....	260,000,000.....	0.....	0.....	0.....	224,730.....	...(22,396,668).....	..	...(21,515,918).....	(87,433).....	0.....	0.....	0.....	3,954,820.....	.....	001.....
700160 IRSLV505911.....	VA HEDGE.....	17.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	10/19/2016.....	10/21/2026.....	1.....	..90,000,000.....	0.....	0.....	0.....	(132,547).....	..6,174,711.....	..	..5,716,516.....	174,939.....	0.....	0.....	0.....	1,391,685.....	.....	001.....
700291 AXA IRS FWD 15y10y CSFI.....	LIFE HEDGE.....	18.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	10/20/2016.....	10/24/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	2,135,724.....	..2,135,724.....	..	..2,135,724.....	260,718.....	0.....	0.....	0.....	1,239,545.....	.....	001.....
701757 AXA IRS FWD 15y10y SCN.....	LIFE HEDGE.....	19.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	10/26/2016.....	10/28/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	2,049,894.....	..2,049,894.....	..	..2,049,894.....	261,207.....	0.....	0.....	0.....	1,239,822.....	.....	001.....
703784 AXA IRS FWD 15y10y BNP.....	LIFE HEDGE.....	20.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	11/08/2016.....	11/10/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	1,805,761.....	..1,805,761.....	..	..1,805,761.....	262,805.....	0.....	0.....	0.....	1,240,719.....	.....	001.....
703802 AXA IRS FWD 15y10y CSFI.....	LIFE HEDGE.....	21.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	11/08/2016.....	11/10/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	1,659,548.....	..1,659,548.....	..	..1,659,548.....	263,365.....	0.....	0.....	0.....	1,240,719.....	.....	001.....
706106 AXA IRS FWD 15yr10yr.....	LIFE HEDGE.....	22.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	11/14/2016.....	11/17/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	519,839.....	..519,839.....	..	..519,839.....	267,952.....	0.....	0.....	0.....	1,241,202.....	.....	001.....
706493 AXA IRS FWD 2.598 15yr10yr.....	LIFE HEDGE.....	23.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	11/16/2016.....	11/18/2041.....	1.....	..50,000,000.....	0.....	0.....	0.....	797,437.....	..797,437.....	..	..797,437.....	266,867.....	0.....	0.....	0.....	1,241,271.....	.....	001.....
732143 IRSLV506621.....	VA HEDGE.....	24.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/02/2017.....	03/06/2032.....	1.....	..78,750,000.....	0.....	0.....	0.....	83,398.....	..783,143.....	..	..866,542.....	783,143.....	0.....	0.....	0.....	1,522,060.....	.....	001.....
732144 IRSLV506620.....	VA HEDGE.....	25.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/02/2017.....	03/06/2042.....	1.....	..53,000,000.....	0.....	0.....	0.....	(59,331).....	...(679,928).....	..	...(739,259).....	(679,928).....	0.....	0.....	0.....	1,323,620.....	.....	001.....
732286 IRSLV506624.....	VA HEDGE.....	26.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/03/2017.....	03/07/2032.....	1.....	..78,750,000.....	0.....	0.....	0.....	80,080.....	..803,290.....	..	..883,369.....	803,290.....	0.....	0.....	0.....	1,522,199.....	.....	001.....
732287 IRSLV506623.....	VA HEDGE.....	27.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/03/2017.....	03/07/2042.....	1.....	..53,000,000.....	0.....	0.....	0.....	(56,792).....	...(649,414).....	..	..(706,206).....	(649,414).....	0.....	0.....	0.....	1,323,693.....	.....	001.....
735098 IRSLV506680.....	VA HEDGE.....	28.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	03/13/2017.....	03/15/2027.....	1.....	..120,000,000.....	0.....	0.....	0.....	(76,042).....	...(1,837,588).....	..	..(1,913,546).....	(1,837,546).....	0.....	0.....	0.....	1,893,724.....	.....	001.....
736295 IRSLV506683.....	VA HEDGE.....	29.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/15/2017.....	03/17/2032.....	1.....	..39,375,000.....	0.....	0.....	0.....	23,839.....	..792,673.....	..	..816,512.....	792,673.....	0.....	0.....	0.....	761,797.....	.....	001.....
736296 IRSLV506684.....	VA HEDGE.....	30.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/15/2017.....	03/17/2042.....	1.....	..26,500,000.....	0.....	0.....	0.....	(16,812).....	...(681,813).....	..	..(698,625).....	(681,813).....	0.....	0.....	0.....	662,210.....	.....	001.....
737883 IRSLV506745.....	VA HEDGE.....	31.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/21/2017.....	03/23/2032.....	1.....	..78,750,000.....	0.....	0.....	0.....	24,689.....	..185,203.....	..	..209,892.....	185,203.....	0.....	0.....	0.....	1,524,430.....	.....	001.....
737884 IRSLV506744.....	VA HEDGE.....	32.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/21/2017.....	03/23/2042.....	1.....	..53,000,000.....	0.....	0.....	0.....	(17,711).....	...(147,816).....	..	..(165,527).....	(147,816).....	0.....	0.....	0.....	1,324,855.....	.....	001.....
738119 IRSLV506760.....	VA HEDGE.....	33.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/22/2017.....	03/24/2032.....	1.....	..60,000,000.....	0.....	0.....	0.....	16,283.....	..(213,437).....	..	..(197,154).....	(213,437).....	0.....	0.....	0.....	1,161,577.....	.....	001.....
738120 IRSLV506757.....	VA HEDGE.....	34.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	03/22/2017.....	03/24/2027.....	1.....	..115,000,000.....	0.....	0.....	0.....	(26,302).....	..585,004.....	..	..558,703.....	585,004.....	0.....	0.....	0.....	1,817,064.....	.....	001.....
738121 IRSLV506761.....	VA HEDGE.....	35.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	03/22/2017.....	03/24/2042.....	1.....	..40,000,000.....	0.....	0.....	0.....	(11,645).....	..244,867.....	..	..233,222.....	244,867.....	0.....	0.....	0.....	999,945.....	.....	001.....
738260 IRSLV506770.....	VA HEDGE.....	36.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	03/23/2017.....	03/27/2032.....	1.....	..60,000,000.....	0.....	0.....	0.....	9,274.....	..(37,644).....	..	..(28,370).....	(37,644).....	0.....	0.....	0.....	1,161,895.....	.....	001.....
738261 IRSLV506771.....	VA HEDGE.....	37.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.....	03/23/2017.....	03/27/2042.....	1.....	..40,000,000.....	0.....	0.....	0.....	(6,580).....	..91,113.....	..	..84,532.....	91,113.....	0.....	0.....	0.....	1,000,110.....	.....	001.....
336687 IRS Swaps.....	VA HEDGE.....	38.....	Interest Rate.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/12/2012.....	03/14/2042.....	1.....	..59,700,000.....	0.....	0.....	0.....	280,527.....	..2,322,814.....	..	..2,371,495.....	(771,491).....	0.....	0.....	0.....	1,491,600.....	.....	001.....
719242 AXA IRS FWD 3m4yr.....	LIFE HEDGE.....	39.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	12/23/2016.....	03/29/2021.....	1.....	..75,000,000.....	0.....	0.....	0.....	(213,975).....	..(213,975).....	..	..(217,603).....	51,243.....	0.....	0.....	0.....	749,743.....	.....	003.....
727875 AXA IRS FWD 3m4yr OF01.....	LIFE HEDGE.....	40.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.....	02/17/2017.....	03/29/2021.....	1.....	..75,000,000.....	0.....	0.....	0.....	(213,975).....	..213,975.....	..	..217,603.....	213,975.....	0.....	0.....	0.....	749,743.....	.....	003.....
648339 AXA TIP SWAP 02182016.....	LIFE HEDGE.....	41.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	02/18/2016.....	04/15/2017.....	1.....	..100,000,000.....	0.....	0.....	0.....	(30,840).....	..(2,168,415).....	..	..(2,229,491).....	(320,599).....	0.....	0.....	0.....	101,361.....	.....	003.....
654589 AXA TIP SWAP 03172016.....	LIFE HEDGE.....	42.....	Interest Rate.....	CITI.....	E57ODZWZ7FF32TWFEA76.....	03/17/2016.....	04/15/2017.....	1.....	..50,000,000.....	0.....	0.....	0.....	(15,420).....	..(592,362).....	..	..(622,900).....	(159,523).....	0.....	0.....	0.....	50,680.....	.....	003.....
726976 AXA TIP SWAP 03172016.....	LIFE HEDGE.....	43.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	02/15/2017.....	04/15/2018.....	1.....	..50,000,000.....	0.....	0.....	0.....	(35,312).....	..(4,593).....	..	..(39,905).....	(4,593).....	0.....	0.....	0.....	255,085.....	.....	003.....
726977 AXA TIP SWAP 03172016 BOA.....	LIFE HEDGE.....	44.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	02/15/2017.....	04/15/2018.....	1.....	..50,000,000.....	0.....	0.....	0.....	(35,312).....	..(11,748).....	..	..(47,060).....	(11,748).....	0.....	0.....	0.....	255,085.....	.....	003.....
660456 USDJPY 041916 XCY AXA CITI.....	LIFE HEDGE.....	45.....	Interest Rate.....	CITI.....	E57ODZWZ7FF32TWFEA76.....	04/19/2016.....	04/20/2017.....	1.....	..24,922,308.....	0.....	0.....	0.....	852,344.....	..852,344.....	..	..852,344.....	(1,042,342).....	0.....	0.....	0.....	29,169.....	.....	003.....
660457 USDJPY 041916 XCY AXA BNP.....	LIFE HEDGE.....	46.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	04/19/2016.....	04/20/2017.....	1.....	..25,000,000.....	0.....	0.....	0.....	848,082.....	..848,082.....	..	..848,082.....	(1,046,203).....	0.....	0.....	0.....	29,260.....	.....	003.....
666084 USDJPY 05182016 XCY AXA BNP.....	LIFE HEDGE.....	47.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/18/2016.....	04/20/2017.....	1.....	..25,000,000.....	0.....	0.....	0.....	817,405.....	..817,405.....	..	..817,405.....	(1,046,247).....	0.....	0.....	0.....	29,260.....	.....	003.....
666098 USDJPY 05182016 XCY AXA SCN.....	LIFE HEDGE.....	48.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/18/2016.....	04/20/2017.....	1.....	..24,789,049.....	0.....	0.....	0.....	784,063.....	..784,063.....	..	..784,063.....	(1,038,596).....	0.....	0.....	0.....	29,013.....	.....	003.....
672921 USDJPY 06162016 XCY AXA BNP.....	LIFE HEDGE.....	49.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/16/2016.....	05/22/2017.....	1.....	..25,000,000.....	0.....	0.....	0.....	1,600,692.....	..1,600,692.....	..	..1,600,692.....	(1,006,419).....	0.....	0.....	0.....	47,181.....	.....	003.....
672923 USDJPY 06162016 XCY AXA SG.....	LIFE HEDGE.....	50.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/16/2016.....	05/22/2017.....	1.....	..24,709,747.....	0.....	0.....	0.....	1,570,188.....	..1,570,188.....	..	..1,570,188.....	(994,957).....	0.....	0.....	0.....	46,633.....	.....	003.....
681904 USDJPY 07192016 XCY AXA.....	LIFE HEDGE.....	51.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	07/19/2016.....	06/20/2017.....	1.....	..50,206,700.....	0.....	0.....	0.....	3,002,988.....	..3,002,988.....	..	..3,002,988.....	(2,015,053).....	0.....	0.....	0.....	118,257.....	.....	003.....
685971 USDJPY 08172016 XCY AXA BNP.....	LIFE HEDGE.....	52.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	08/17/2016.....	08/21/2017.....	1.....	..25,050,050.....	0.....	0.....	0.....	2,712,962.....	..2,712,962.....	..	..2,712,962.....	(937,076).....	0.....	0.....	0.....	78,397.....	.....	003.....
685977 USDJPY 08172016 XCY AXA GS.....	LIFE HEDGE.....	53.....	Interest Rate.....	GSE.....	W22LROWP2IHZNBB6K528.....	08/17/2016.....	08/21/2017.....	1.....	..24,843,855.....	0.....	0.....	0.....	2,598,006.....	..2,598,006.....	..	..2,598,006.....	(933,449).....	0.....	0.....	0.....	77,752.....	.....	003.....
686030 USDJPY 08182016 XCY AXA BNP.....	LIFE HEDGE.....	54.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	08/1																	

QE06.171

Statement as of March 31, 2017 of the AXA EQUITABLE LIFE INSURANCE COMPANY																								
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)	
693774 USDJPY 09142016 XCY AXA BPA.....	LIFE HEDGE.....	56.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	09/14/2016	09/20/2017	1	..25,111,928	0.....	0	0	0	2,218,206	..	2,218,206	(957,673)	0	0	0	86,442	.....	003.....	
694807 USDJPY 09202016 XCY AXA BPA.....	LIFE HEDGE.....	57.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	09/20/2016	09/20/2017	1	..24,927,129	0.....	0	0	0	2,366,992	..	2,366,992	(942,611)	0	0	0	85,806	.....	003.....	
699904 USDJPY 10182016 XCY AXA BPA.....	LIFE HEDGE.....	58.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	10/18/2016	10/20/2017	1	..25,019,879	0.....	0	0	0	1,874,382	..	1,874,382	(964,431)	0	0	0	93,295	.....	003.....	
699905 USDJPY 10182016 XCY AXA GSE.....	LIFE HEDGE.....	59.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.	10/18/2016	10/20/2017	1	..24,904,210	0.....	0	0	0	1,847,238	..	1,847,238	(960,722)	0	0	0	92,863	.....	003.....	
706425 USDJPY 11162016 XCY AXA BPA.....	LIFE HEDGE.....	60.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	11/16/2016	11/20/2017	1	..50,165,000	0.....	0	0	0	1,421,786	..	1,421,786	(2,023,039)	0	0	0	200,832	.....	003.....	
716629 USDJPY 12162016 XCY AXA BPA.....	LIFE HEDGE.....	61.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	12/16/2016	12/20/2017	1	..49,273,038	0.....	0	0	0	(2,666,629)	..	(2,666,629)	(2,146,344)	0	0	0	209,525	.....	003.....	
716645 USDJPY 12162016 XCY AXA GSE.....	LIFE HEDGE.....	62.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.	12/16/2016	12/20/2017	1	..49,961,337	0.....	0	0	0	(2,696,889)	..	(2,696,889)	(2,175,945)	0	0	0	212,451	.....	003.....	
726952 USDJPY 02152017 XCY AXA BPA.....	LIFE HEDGE.....	63.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/20/2018	1	..25,011,705	0.....	0	0	0	(582,431)	..	(582,431)	(582,431)	0	0	0	118,189	.....	003.....	
726953 USDJPY 02152017 XCY AXA GSE.....	LIFE HEDGE.....	64.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.	02/15/2017	02/20/2018	1	..24,560,875	0.....	0	0	0	(576,624)	..	(576,624)	(576,624)	0	0	0	116,058	.....	003.....	
735664 USDJPY 03142017 XCY AXA BPA.....	LIFE HEDGE.....	65.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83	03/14/2017	03/20/2018	1	..34,957,325	0.....	0	0	0	(1,011,273)	..	(1,011,273)	(1,011,273)	0	0	0	172,133	.....	003.....	
735665 USDJPY 03142017 XCY AXA GSE.....	LIFE HEDGE.....	66.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.	03/14/2017	03/20/2018	1	..39,918,445	0.....	0	0	0	(1,153,594)	..	(1,153,594)	(1,153,594)	0	0	0	196,562	.....	003.....	
703994 IRSLV506070.....	VA HEDGE.....	67.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	11/09/2016	11/14/2041	1	..27,751,000	0.....	0	0	(140,967)	(1,819,542)	..	(1,608,418)	(259,017)	0	0	0	688,777	.....	001.....	
703995 IRSLV506071.....	VA HEDGE.....	68.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	11/09/2016	11/14/2031	1	..18,019,000	0.....	0	0	(58,815)	(882,442)	..	(756,020)	(51,737)	0	0	0	344,640	.....	001.....	
703996 IRSLV506073.....	VA HEDGE.....	69.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	11/09/2016	11/14/2019	1	..5,344,000	0.....	0	0	(2,691)	(61,888)	..	(42,423)	(5,798)	0	0	0	43,289	.....	001.....	
703997 IRSLV506072.....	VA HEDGE.....	70.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	11/09/2016	11/14/2023	1	..40,742,000	0.....	0	0	(58,701)	(1,151,826)	..	(932,183)	(14,975)	0	0	0	524,426	.....	001.....	
736961 IRSLV506070-OF02.....	VA HEDGE.....	71.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/17/2017	11/14/2041	1	..6,054,000	0.....	0	0	(496,058)	396,941	..	350,883	(99,117)	0	0	0	150,260	.....	001.....	
736962 IRSLV506071-OF02.....	VA HEDGE.....	72.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/17/2017	11/14/2031	1	..3,931,000	0.....	0	0	(233,580)	192,512	..	164,932	(41,068)	0	0	0	75,186	.....	001.....	
736963 IRSLV506072-OF02.....	VA HEDGE.....	73.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/17/2017	11/14/2023	1	..8,889,000	0.....	0	0	(289,921)	251,303	..	203,382	(38,618)	0	0	0	114,418	.....	001.....	
736964 IRSLV506073-OF02.....	VA HEDGE.....	74.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/17/2017	11/14/2019	1	..1,166,000	0.....	0	0	(15,247)	13,503	..	9,256	(1,744)	0	0	0	9,445	.....	001.....	
738245 IRSLV506072-OF03.....	VA HEDGE.....	75.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/23/2017	11/14/2023	1	..7,700,000	0.....	0	0	(207,511)	217,688	..	176,177	10,177	0	0	0	99,113	.....	001.....	
738246 IRSLV506070-OF03.....	VA HEDGE.....	76.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/23/2017	11/14/2041	1	..5,244,000	0.....	0	0	(318,895)	343,832	..	303,936	24,936	0	0	0	130,156	.....	001.....	
738247 IRSLV506071-OF03.....	VA HEDGE.....	77.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/23/2017	11/14/2031	1	..3,400,000	0.....	0	0	(160,855)	166,508	..	142,653	5,653	0	0	0	65,030	.....	001.....	
738248 IRSLV506073-OF03.....	VA HEDGE.....	78.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/23/2017	11/14/2019	1	..1,010,000	0.....	0	0	(11,679)	11,697	..	8,018	18	0	0	0	8,181	.....	001.....	
740923 IRSLV506070-OF04.....	VA HEDGE.....	79.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/31/2017	11/14/2041	1	..5,400,000	0.....	0	0	(41,082)	354,060	..	312,978	312,978	0	0	0	134,027	.....	001.....	
740924 IRSLV506071-OF04.....	VA HEDGE.....	80.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/31/2017	11/14/2031	1	..3,510,000	0.....	0	0	(24,626)	171,895	..	147,268	147,268	0	0	0	67,134	.....	001.....	
740925 IRSLV506073-OF04.....	VA HEDGE.....	81.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/31/2017	11/14/2019	1	..1,040,000	0.....	0	0	(3,788)	12,044	..	8,256	8,256	0	0	0	8,424	.....	001.....	
740926 IRSLV506072-OF04.....	VA HEDGE.....	82.....	Interest Rate.....	SGAS.....	549300AOWZ2GPR0I0B55.	03/31/2017	11/14/2023	1	..7,923,000	0.....	0	0	(42,714)	223,993	..	181,279	181,279	0	0	0	101,984	.....	001.....	
Swaps - Variation Margin.....	STATIC.....	N/A.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.	10/15/2014	10/17/2039	1	0	LIBOR.....	0	(26,648,931)	83,681,701	..	83,681,701	0	0	0	0	0	0	0.....	001.....	
Swaps - Variation Margin Anticipatory.....	Anticipatory.....	N/A.....	Interest Rate.....	MSNY.....	9R7GPTS07KV3UQJZQ078.	10/15/2014	10/17/2039	1	0	LIBOR.....	0	8,273,890	0	(4,423,880)	..	(4,423,880)	0	0	0	0	0	0	002.....	
0919999. Total-Swaps-Hedging Other-Interest Rate.....											0	(18,375,041)	15,725,243	..	183,690,676	XX	201,772,789	(43,469,504)	0	0	0	90,696,850	XXX	XXX
Swaps - Hedging Other - Credit Default																								
512137 CDX CDX-NAIGS9V4-10Y.Dec.2017..	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB8K528.	07/07/2014	12/20/2017	1	..289,349,657	(8,647,403)	0	(731,412)	(2,057,314)	..	(2,153,764)	708,446	0	0	0	8,647,403	.....	004.....		
512138 CDX CDX-NAIGS9V4-10Y.Dec.2017..	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB8K528.	07/07/2014	12/20/2017	1	..771,599,086	(23,059,740)	0	(146,433)	(5,486,170)	..	(5,743,370)	1,889,190	0	0	0	23,059,740	.....	004.....		
512139 CDX CDX-NAIGS21V1-5Y.Dec.2018..	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB8K528.	07/07/2014	12/20/2018	1	..350,000,000	(1,120,000)	0	(1,931,428)	(1,190,181)	..	(1,219,348)	100,962	0	0	0	1,120,000	.....	004.....		
512140 CDX CDX-NAIGS21V1-5Y.Dec.2018..	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB8K528.	07/07/2014	12/20/2018	1	..200,000,000	(640,000)	0	(220,139)	(680,104)	..	(696,770)	57,692	0	0	0	640,000	.....	004.....		
0929999. Total-Swaps-Hedging Other-Credit Default.....										(33,467,143)	0	(3,029,412)	(9,413,769)	XX	(9,813,252)	2,756,290	0	0	0	33,467,143	XXX	XXX		
Swaps - Hedging Other - Total Return																								
659643 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83	04/14/2016	04/14/2017	..18,000	..78,069,672	3M LIBOR.....	0	0	(16,156,656)	(3,618,										

SCHEDULE DB - PART A - SECTION 1

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

QE06.172

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
677678 EquityLinkedSwap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		07/01/2016	06/08/2017	..11,000	..79,228,721	3M LIBOR.....	0	0	10,162	(113,861)	..	(71,887)	(425,326)	0	0	0	172,239	.....	001.....
677700 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.		07/01/2016	07/06/2017	..40,000	..264,846,920	3M LIBOR.....	0	0	(3,112,149)	(13,321,520)	..	(12,450,403)	(15,043,240)	0	0	0	682,660	.....	001.....
678388 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.		07/05/2016	07/07/2017	..15,000	..98,861,730	3M LIBOR.....	0	0	(1,075,525)	(5,451,435)	..	(5,129,306)	..(5,734,770)	0	0	0	256,133	.....	001.....
683188 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		08/02/2016	08/04/2017	..10,008	..66,642,992	3M LIBOR.....	0	0	(3,481,255)	(2,954,752)	..	(2,814,231)	..(1,068,194)	0	0	0	195,778	.....	001.....
684155 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		08/08/2016	08/10/2017	..10,588	..70,950,421	3M LIBOR.....	0	0	(3,825,865)	(2,680,765)	..	(2,548,175)	(984,610)	0	0	0	213,337	.....	001.....
684156 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		08/08/2016	08/11/2017	..12,660	..85,218,334	3M LIBOR.....	0	0	(5,817,622)	(2,821,977)	..	(2,666,513)	63,680	0	0	0	257,207	.....	001.....
685989 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		08/17/2016	08/17/2017	..15,000	..67,593,045	3M LIBOR.....	0	0	(4,887,928)	(480,150)	..	(409,621)	..1,151,820	0	0	0	208,561	.....	001.....
686045 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		08/18/2016	08/23/2017	..4,281	..28,986,869	3M LIBOR.....	0	0	(2,155,563)	(784,108)	..	(744,368)	209,748	0	0	0	91,350	.....	001.....
686175 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.		08/19/2016	08/21/2017	..15,000	..68,001,945	3M LIBOR.....	0	0	(4,964,104)	(71,250)	..	(575)	..1,233,465	0	0	0	212,820	.....	001.....
686881 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.		08/24/2016	08/24/2017	..10,000	..45,392,490	3M LIBOR.....	0	0	(6,658,952)	10,360	..	51,386	586,760	0	0	0	143,544	.....	001.....
689250 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		09/07/2016	09/08/2017	..12,803	..86,287,509	3M LIBOR.....	0	0	(3,517,328)	(2,747,255)	..	(2,666,267)	(2,245,608)	0	0	0	286,539	.....	001.....
689410 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		09/08/2016	09/08/2017	..15,000	..68,020,245	3M LIBOR.....	0	0	(6,806,707)	(52,950)	..	(13,513)	(194,550)	0	0	0	225,878	.....	001.....
693787 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		09/14/2016	09/14/2017	..30,000	..136,237,800	3M LIBOR.....	0	0	(6,880,645)	91,410	..	155,685	(636,690)	0	0	0	460,765	.....	001.....
695758 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		09/23/2016	09/25/2017	..13,802	..95,943,678	3M LIBOR.....	0	0	(6,454,618)	(38,342)	..	(29,484)	634,395	0	0	0	335,004	.....	001.....
696813 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		09/30/2016	10/02/2017	..25,000	..113,711,625	3M LIBOR.....	0	0	(12,498,733)	(28,962)	..	243,479	217,975	0	0	0	404,776	.....	001.....
697135 EquityLinkedSwap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.		10/03/2016	09/29/2017	..32,000	..230,814,784	3M LIBOR.....	0	0	88,153	(578,918)	..	(32,162)	(87,943)	0	0	0	814,935	.....	001.....
697299 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTFWZYICNSX8D621K86..		10/05/2016	10/06/2017	..12,762	..84,111,560	3M LIBOR.....	0	0	(908,750)	(4,358,081)	..	(2,628,476)	(4,879,142)	0	0	0	302,629	.....	001.....
697498 EquityLinkedSwap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZO031MB27.		10/06/2016	10/10/2017	..25,000	..164,259,475	3M LIBOR.....	0	0	(1,895,514)	(9,595,800)	..	(9,055,590)	..(9,445,025)	0	0	0	597,218	.....	001.....
709599 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		11/28/2016	11/28/2017	..26,000	..117,856,050	3M LIBOR.....	0	0	(8,352,995)	(137,488)	..	(24,026)	1,923,714	0	0	0	479,825	.....	001.....
712687 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83		12/07/2016	12/07/2017	..20,000	..90,875,000	3M LIBOR.....	0	0	(5,062,551)	110,740	..	175,890	115,260	0	0	0	376,795	.....	001.....
712829 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQU57RNE97		12/08/2016	12/08/2017	..36,000	..163,248,588	3M LIBOR.....	0	0	(8,438,687)	(127,080)	..	(25,902)	(466,920)	0	0	0	678,224	.....	001.....
720297 EquityLinkedSwap GDUEEGF.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPGFNF3BB653.		01/04/2017	07/05/2017	..15,000	..28,081,710	3M LIBOR.....	0	0	104,221	(2,531,820)	..	(2,427,599)	(2,531,820)	0	0	0	72,008	.....	001.....
722252 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83		01/18/2017	01/18/2018	..25,000	..108,639,150	3M LIBOR.....	0	0	223,666	(4,816,175)	..	(4,592,509)	..(4,816,175)	0	0	0	486,680	.....	001.....
723628 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83		01/24/2017	01/24/2018	..15,000	..65,423,340	3M LIBOR.....	0	0	133,649	(2,649,855)	..	(2,516,206)	(2,649,855)	0	0	0	296,068	.....	001.....
726414 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		02/09/2017	02/09/2018	..18,000	..79,549,272	3M LIBOR.....	0	0	118,451	(2,138,562)	..	(2,020,111)	..(2,138,562)	0	0	0	369,501	.....	001.....
727588 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..		02/16/2017	02/16/2018	..18,000	..80,974,062	3M LIBOR.....	0	0	102,767	(713,772)	..	(611,005)	(713,772)	0	0	0	380,275	.....	001.....
733711 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... R0MUWSFPU8MPRO8K5P83		03/08/2017	03/08/2018	..20,000	..90,693,660	3M LIBOR.....	0	0	63,466	(70,600)	..	(7,134)	(70,600)	0	0	0	438,948	.....	001.....
733910 EquityLinkedSwap SPTRMDCP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.		03/09/2017	03/13/2018	..20,000	..49,770,160	3M LIBOR.....	0	0	28,937	(523,960)	..	(495,023)	(523,960)	0	0	0	242,637	.....	001.....
737881 EquityLinkedSwap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41..		03/21/2017	03/21/2018	..20,000	..90,019,600	3M LIBOR.....	0	0	24,449	(744,660)	..	(720,211)	(744,660)	0	0	0	443,889	.....	001.....
740934 EquityLinkedSwap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.		03/31/2017	04/03/2018	..16,667	..120,451,676	3M LIBOR.....	0	0	233,238	233,238	..	233,238	233,238	0	0	0	602,382	.....	001.....
653127 LBUSTRUU 03142016 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/14/2016	04/01/2017	1	..50,754,755	FedFundEffective.....	0	0	(57,730)	0	..	33,178	0	0	0	0	13,283	.....	001.....
654779 LF97TRUU 03/18/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/18/2016	04/01/2017	1	..24,999,322	FedFundEffective.....	0	0	(52,033)	0	..	11,759	0	0	0	0	6,543	.....	001.....
655167 LF97TRUU 03/21/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/21/2016	04/01/2017	1	..50,000,559	FedFundEffective.....	0	0	(104,210)	0	..	23,519	0	0	0	0	13,086	.....	001.....
656528 LF97TRUU 03/30/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/30/2016	04/01/2017	1	..24,999,734	FedFundEffective.....	0	0	(52,380)	0	..	11,134	0	0	0	0	6,543	.....	001.....
656529 LF97TRUU 03/30/16 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/30/2016	04/01/2017	1	..25,301,525	FedFundEffective.....	0	0	(53,013)	0	..	11,268	0	0	0	0	6,622	.....	001.....
656690 LF97TRUU 03/31/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		03/31/2016	04/01/2017	1	..24,999,734	FedFundEffective.....	0	0	(52,380)	0	..	11,134	0	0	0	0	6,543	.....	001.....
663265 LF97TRUU 04292016.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		04/29/2016	05/01/2017	1	..61,422,071	FedFundEffective.....	0	0	(131,042)	0	..	24,796	0	0	0	0	89,501	.....	001.....
668148 LF97TRUU 05252016.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		05/25/2016	05/31/2017	1	..49,999,160	FedFundEffective.....	0	0	(103,708)	0	..	23,310	0	0	0	0	102,200	.....	001.....
689107 LF97TRUU 09062016.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		09/06/2016	10/01/2017	1	..124,998,223	FedFundEffective.....	0	0	(256,889)	0	..	55,670	0	0	0	0	443,748	.....	001.....
696640 LF97TRUU 09292016.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		09/29/2016	10/01/2017	1	..88,270,425	FedFundEffective.....	0	0	(181,544)	0	..	39,313	0	0	0	0	313,363	.....	001.....
696649 LBUSTRUU 09292016 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		09/29/2016	10/01/2017	1	..25,670,014	FedFundEffective.....	0	0	(7,607)	0	..	18,920	0	0	0	0	91,129	.....	001.....
696663 LF97TRUU 09292016 03.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		09/29/2016	10/01/2017	1	..75,000,000	FedFundEffective.....	0	0	(150,331)	0	..	37,153	0	0	0	0	266,253	.....	001.....
696814 LBUSTRUU 09302016.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.		09/30/2016	10/31/2017	1	..111,379,140	FedFundEffective.....	0	0	(36,791)	0	..	79,306	0	0	0	0	427,412	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.173

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
702066 IDCOT20T 10282016 04.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	10/28/2016	04/12/2017	1	..110,629,746	FedFundEffective.....	0	0	(280,846)	(7,641,581)	..	(8,064,186)	...1,439,528	0	0	0	100,297	.....	001.....
702067 IDCOT20T 10282016 05.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	10/28/2016	04/27/2017	1	..55,314,928	FedFundEffective.....	0	0	(140,423)	(3,820,794)	..	(4,032,097)	...719,765	0	0	0	75,223	.....	001.....
702068 IDCOT20T 10282016 06.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	10/28/2016	04/28/2017	1	..165,944,675	FedFundEffective.....	0	0	(421,269)	(11,462,375)	..	(12,096,283)	...2,159,293	0	0	0	229,808	.....	001.....
702072 IDCOT20T 10282016 DB 03.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTFWFZYICNSX8D621K86...	10/28/2016	06/21/2017	1	..70,547,679	FedFundEffective.....	0	0	(6,193)	445,487	..	425,028	... (518,549)	0	0	0	167,191	.....	001.....
702073 IDCOT20T 10282016 DB 04.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTFWFZYICNSX8D621K86...	10/28/2016	09/26/2017	1	..71,704,492	FedFundEffective.....	0	0	(3,306)	(417,044)	..	(423,975)	... (1,623,970)	0	0	0	251,071	.....	001.....
702637 LF97TRUU 10312016.....	VA HEDGE.....	N/A.....	Interest Rate	BBI..... G5GSEF7VJP5I7OUK5573...	10/31/2016	11/01/2017	1	..39,009,667	FedFundEffective.....	0	0	(80,587)	0	..	17,374	0	0	0	0	149,698	.....	001.....
702893 IDCOT20T 11022016 MS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS..... I7331LVCZKQKX57XV54...	11/02/2016	05/01/2017	1	..111,190,302	FedFundEffective.....	0	0	(9,964,882)	...1,477,666	..	...1,293,831	..11,119,331	0	0	0	162,021	.....	001.....
703045 IDCOT20T 11032016.....	VA HEDGE.....	N/A.....	Interest Rate	GSE..... W22LROWP2IHZNB86K528.	11/03/2016	11/02/2017	1	..165,689,422	FedFundEffective.....	0	0	36,217	0	..	(139,685)	... (229,626)	0	0	0	637,302	.....	001.....
703289 IDCOT20T 11042016 GS.....	VA HEDGE.....	N/A.....	Interest Rate	GSE..... W22LROWP2IHZNB86K528.	11/04/2016	11/07/2017	1	..166,620,345	FedFundEffective.....	0	0	...1,399,511	...2,546,977	..	...2,424,095	...3,237,372	0	0	0	648,258	.....	001.....
713177 IDCOT20T 12092016 DB.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTFWFZYICNSX8D621K86...	12/09/2016	12/06/2017	1	..99,708,913	FedFundEffective.....	0	0	(27,586)	...1,697,984	..	...1,627,108	... (141,741)	0	0	0	412,598	.....	001.....
720105 BondTRS1981131.419372.....	VA HEDGE.....	N/A.....	Interest Rate	CDC..... KX1WK48MPD4Y2NCUIZ63...	01/03/2017	04/04/2017	1	..100,000,000	FedFundEffective.....	0	0	...3,342,560	(867,379)	..	(527,666)	(867,379)	0	0	0	52,342	.....	001.....
720122 BondTRS1981120.419368.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/03/2017	04/04/2017	1	..68,800,000	FedFundEffective.....	0	0	694,991	738,582	..	...1,433,573	...738,582	0	0	0	36,012	.....	001.....
720123 BondTRS1981118.419370.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/03/2017	04/04/2017	1	..91,400,000	FedFundEffective.....	0	0	...1,548,891	433,124	..	...553,891	...433,124	0	0	0	47,841	.....	001.....
720240 BondTRS1982150.419412.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/04/2017	04/05/2017	1	..75,000,000	FedFundEffective.....	0	0	...1,528,817	(376,729)	..	...1,152,089	(376,729)	0	0	0	43,890	.....	001.....
720436 BondTRS1983839.419675.....	VA HEDGE.....	N/A.....	Interest Rate	CITI..... E57ODZWZ7FF32TWFA76.	01/05/2017	04/06/2017	1	..84,800,000	FedFundEffective.....	0	0	765,465	(292,737)	..	472,728	(292,737)	0	0	0	54,362	.....	001.....
720437 IDCOT20T 01042017 SCN.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/04/2017	04/04/2017	1	..101,645,666	FedFundEffective.....	0	0	(233,249)	...1,155,042	..	...921,793	...1,155,042	0	0	0	53,204	.....	001.....
720442 BondTRS1983841.419677.....	VA HEDGE.....	N/A.....	Interest Rate	CITI..... E57ODZWZ7FF32TWFA76.	01/05/2017	04/06/2017	1	..110,000,000	FedFundEffective.....	0	0	...1,852,503	(625,706)	..	...1,226,796	(625,706)	0	0	0	70,517	.....	001.....
720444 BondTRS1983832.419670.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/05/2017	04/06/2017	1	..91,400,000	FedFundEffective.....	0	0	...1,559,163	(1,067,649)	..	(936,611)	... (1,067,649)	0	0	0	58,593	.....	001.....
720458 BondTRS1983830.419671.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/05/2017	04/06/2017	1	..81,300,000	FedFundEffective.....	0	0	...2,463,259	(1,694,366)	..	(1,416,044)	... (1,694,366)	0	0	0	52,118	.....	001.....
720459 BondTRS1983834.419673.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/05/2017	04/06/2017	1	..75,000,000	FedFundEffective.....	0	0	...1,515,599	(764,678)	..	...750,922	(764,678)	0	0	0	48,080	.....	001.....
720460 BondTRS1984131.420058.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/05/2017	04/06/2017	1	..75,000,000	FedFundEffective.....	0	0	...1,527,072	(1,233,428)	..	...293,645	... (1,233,428)	0	0	0	48,080	.....	001.....
720461 BondTRS1984448.420096.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/05/2017	04/06/2017	1	..140,100,000	FedFundEffective.....	0	0	...4,268,587	(4,233,249)	..	...35,338	... (4,233,249)	0	0	0	89,813	.....	001.....
720471 BondTRS1984450.420094.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/05/2017	04/06/2017	1	..68,700,000	FedFundEffective.....	0	0	621,828	(1,009,869)	..	(388,040)	... (1,009,869)	0	0	0	44,041	.....	001.....
721101 BondTRS1988092.420313.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/09/2017	04/11/2017	1	..75,500,000	FedFundEffective.....	0	0	...2,310,533	(2,231,036)	..	...79,496	... (2,231,036)	0	0	0	65,534	.....	001.....
721105 BondTRS1988094.420320.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/09/2017	04/11/2017	1	..75,000,000	FedFundEffective.....	0	0	686,370	(1,150,589)	..	(464,219)	... (1,150,589)	0	0	0	65,100	.....	001.....
721106 BondTRS1988104.420318.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/09/2017	04/11/2017	1	..75,000,000	FedFundEffective.....	0	0	...1,538,963	(628,973)	..	...909,990	... (628,973)	0	0	0	65,100	.....	001.....
721107 BondTRS1988096.420322.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/09/2017	04/11/2017	1	..60,000,000	FedFundEffective.....	0	0	549,017	(957,971)	..	(408,954)	... (957,971)	0	0	0	52,080	.....	001.....
721112 BondTRS1988106.420324.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/09/2017	04/11/2017	1	..69,400,000	FedFundEffective.....	0	0	634,757	(1,130,081)	..	(495,324)	... (1,130,081)	0	0	0	60,239	.....	001.....
721120 BondTRS1988118.420328.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	01/09/2017	01/09/2018	1	..75,000,000	FedFundEffective.....	0	0	...2,122,782	(2,169,386)	..	...119,117	... (2,169,386)	0	0	0	330,784	.....	001.....
721121 BondTRS1988126.420330.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	01/09/2017	01/09/2018	1	..58,358,000	FedFundEffective.....	0	0	...1,780,700	(1,688,014)	..	...92,686	... (1,688,014)	0	0	0	257,385	.....	001.....
721122 BondTRS1988152.420326.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTFWFZYICNSX8D621K86...	01/09/2017	04/11/2017	1	..150,000,000	FedFundEffective.....	0	0	...3,046,506	(2,570,446)	..	...476,060	... (2,570,446)	0	0	0	130,200	.....	001.....
721136 BondTRS1988268.420342.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/09/2017	04/11/2017	1	..100,000,000	FedFundEffective.....	0	0	...3,048,439	(2,830,015)	..	... (2,469,076)	... (2,830,015)	0	0	0	86,800	.....	001.....
721138 BondTRS1988272.420344.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/09/2017	04/11/2017	1	..95,400,000	FedFundEffective.....	0	0	...1,635,388	(2,015,640)	..	... (2,015,640)	... (2,015,640)	0	0	0	82,807	.....	001.....
721140 BondTRS1988270.420340.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/09/2017	04/11/2017	1	..90,000,000	FedFundEffective.....	0	0	...2,743,595	(2,547,014)	..	... (2,222,168)	... (2,547,014)	0	0	0	78,120	.....	001.....
721220 BondTRS1989886.420385.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU..... 1IE8VN30JCEQV1H4R804....	01/10/2017	04/12/2017	1	..34,000,000	FedFundEffective.....	0	0	536,944	(706,637)	..	(658,442)	... (706,637)	0	0	0	30,824	.....	001.....
721221 BondTRS1989906.420388.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	01/10/2017	07/11/2017	1	..100,000,000	FedFundEffective.....	0	0	...3,063,616	(2,969,621)	..	...93,995	... (2,969,621)	0	0	0	264,316	.....	001.....
721224 BondTRS1990057.420391.....	VA HEDGE.....	N/A.....	Interest Rate	GSE..... W22LROWP2IHZNB86K528.	01/10/2017	04/12/2017	1	..125,000,000	FedFundEffective.....	0	0	...1,147,407	(1,771,758)	..	(624,350)	... (1,771,758)	0	0	0	113,325	.....	001.....
721225 BondTRS1989716.420381.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/10/2017	04/12/2017	1	..37,000,000	FedFundEffective.....	0	0	...1,130,115	(1,145,010)	..	(1,009,270)	... (1,145,010)	0	0	0	33,544	.....	001.....
721226 BondTRS1989714.420383.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/10/2017	04/12/2017	1	..70,000,000	FedFundEffective.....	0	0	...2,270,624	(2,336,795)	..	(2,030,313)	... (2,336,795)	0	0	0	63,462	.....	001.....
721227 BondTRS1989882.420379.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/10/2017	04/12/2017	1	..125,000,000	FedFundEffective.....	0	0	...3,817,955	(3,868,276)	..	... (3,409,696)	... (3,868,276)	0	0	0	113,325	.....	001.....
721304 BondTRS1992334.420490.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/11/2017	07/12/2017	1	..94,600,000	FedFundEffective.....	0	0	861,953	(1,585,206)	..	(723,253)	... (1,585,206)	0	0	0	251,266	.....	001.....
721305 BondTRS1992332.420492.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/11/2017	07/12/2017	1	..86,700,000	FedFundEffective.....	0	0	721,581	(1,480,136)	..	(690,280)	... (1,480,136)	0	0	0	230,283	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.174

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
721314 BondTRS1992443.420523.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/11/2017	01/12/2018	1	120,000,000	FedFundEffective.....	0	0	3,669,347	(3,731,072)	..	(61,726)	..(3,731,072)	0	0	0	532,042	.....	001.....
721316 BondTRS1992434.420521.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/11/2017	07/12/2017	1	66,400,000	FedFundEffective.....	0	0	604,830	(1,092,236)	..	(487,406)	..(1,092,236)	0	0	0	176,364	.....	001.....
721385 BondTRS1994451.420546.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/12/2017	04/13/2017	1	63,500,000	FedFundEffective.....	0	0	2,226,700	(2,458,445)	..	(2,176,432)	..(2,458,445)	0	0	0	59,920	.....	001.....
721387 BondTRS1994457.420544.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/12/2017	04/13/2017	1	75,000,000	FedFundEffective.....	0	0	2,292,749	(2,811,625)	..	(2,534,501)	..(2,811,625)	0	0	0	70,771	.....	001.....
721388 BondTRS1994454.420548.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/12/2017	07/13/2017	1	100,000,000	FedFundEffective.....	0	0	1,037,130	(2,697,889)	..	(1,660,759)	..(2,697,889)	0	0	0	266,895	.....	001.....
721456 BondTRS1994745.420586.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/12/2017	07/13/2017	1	71,300,000	FedFundEffective.....	0	0	744,115	(1,357,730)	..	(1,357,730)	..(2,101,845)	0	0	0	190,296	.....	001.....
721457 BondTRS1994751.420588.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/12/2017	07/13/2017	1	45,700,000	FedFundEffective.....	0	0	789,006	(1,617,802)	..	(1,542,858)	..(1,617,802)	0	0	0	121,971	.....	001.....
721458 BondTRS1994778.420592.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/12/2017	04/13/2017	1	75,000,000	FedFundEffective.....	0	0	1,023,310	(2,213,378)	..	(2,127,568)	..(2,213,378)	0	0	0	70,771	.....	001.....
721617 BondTRS1995998.420711.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	04/13/2017	1	60,000,000	FedFundEffective.....	0	0	1,853,965	(1,534,354)	..	319,611	..(1,534,354)	0	0	0	56,617	.....	001.....
721618 BondTRS1995988.420715.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	07/14/2017	1	100,000,000	FedFundEffective.....	0	0	3,084,420	(2,557,257)	..	527,163	..(2,557,257)	0	0	0	268,175	.....	001.....
721619 BondTRS1995992.420721.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	01/16/2018	1	50,900,000	FedFundEffective.....	0	0	1,565,754	(1,301,644)	..	264,111	..(1,301,644)	0	0	0	227,242	.....	001.....
721620 BondTRS1995990.420719.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	01/16/2018	1	50,000,000	FedFundEffective.....	0	0	1,538,069	(1,278,629)	..	259,441	..(1,278,629)	0	0	0	223,224	.....	001.....
721621 BondTRS1996000.420723.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	07/14/2017	1	16,500,000	FedFundEffective.....	0	0	341,969	(240,815)	..	101,154	..(240,815)	0	0	0	44,249	.....	001.....
721638 BondTRS1996151.420735.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWIFYCNSX8D621K86..	01/13/2017	04/17/2017	1	46,000,000	FedFundEffective.....	0	0	425,153	(329,879)	..	95,274	..(329,879)	0	0	0	49,637	.....	001.....
721645 BondTRS1996005.420725.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	04/17/2017	1	44,500,000	FedFundEffective.....	0	0	472,997	(438,406)	..	34,591	..(438,406)	0	0	0	48,018	.....	001.....
721646 BondTRS1996013.420733.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	04/17/2017	1	45,200,000	FedFundEffective.....	0	0	365,488	(380,642)	..	42,517	..(380,642)	0	0	0	48,774	.....	001.....
721647 BondTRS1996010.420731.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	04/17/2017	1	46,400,000	FedFundEffective.....	0	0	434,228	(405,475)	..	28,753	..(405,475)	0	0	0	50,069	.....	001.....
721648 BondTRS1996008.420729.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/13/2017	04/17/2017	1	45,800,000	FedFundEffective.....	0	0	428,722	(400,122)	..	28,600	..(400,122)	0	0	0	49,421	.....	001.....
722116 BondTRS1998120.420804.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWIFYCNSX8D621K86..	01/17/2017	04/18/2017	1	100,000,000	FedFundEffective.....	0	0	3,065,911	(3,946,863)	..	(3,568,452)	..(3,946,863)	0	0	0	111,035	.....	001.....
722117 BondTRS1997959.420801.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/17/2017	07/18/2017	1	28,260,000	FedFundEffective.....	0	0	867,204	(1,115,383)	..	(1,007,667)	..(1,115,383)	0	0	0	77,216	.....	001.....
722118 BondTRS1998356.420791.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/17/2017	01/17/2018	1	60,000,000	FedFundEffective.....	0	0	1,846,004	(2,443,118)	..	(597,114)	..(2,443,118)	0	0	0	268,328	.....	001.....
722131 BondTRS1998930.420816.....	VA HEDGE.....	N/A.....	Interest Rate	GSE..... W22LROWP2IHZNBB8K528.	01/17/2017	01/17/2018	1	200,000,000	FedFundEffective.....	0	0	2,466,727	(4,553,468)	..	(4,336,741)	..(4,553,468)	0	0	0	894,427	.....	001.....
722134 LF97TRUU 01172017.....	VA HEDGE.....	N/A.....	Interest Rate	BB1..... G5GSEF7VJP5I7OUK5573...	01/17/2017	01/31/2018	1	50,597,716	FedFundEffective.....	0	0	138,546	0	..	22,535	0	0	0	0	231,641	.....	001.....
722144 BondTRS1999302.420815.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868..	01/17/2017	04/18/2017	1	108,000,000	FedFundEffective.....	0	0	3,314,956	(3,857,612)	..	(542,656)	..(3,857,612)	0	0	0	119,918	.....	001.....
722269 BondTRS2002595.421839.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/18/2017	04/19/2017	1	62,400,000	FedFundEffective.....	0	0	659,169	(1,016,389)	..	(357,220)	..(1,016,389)	0	0	0	71,184	.....	001.....
722270 BondTRS2002580.421841.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	01/18/2017	01/18/2018	1	100,000,000	FedFundEffective.....	0	0	3,079,323	(3,086,469)	..	(7,146)	..(3,086,469)	0	0	0	447,979	.....	001.....
722350 BondTRS2003788.421944.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/19/2017	04/20/2017	1	76,900,000	FedFundEffective.....	0	0	449,291	(378,341)	..	340,332	..(378,341)	0	0	0	90,005	.....	001.....
722610 BondTRS2004526.422123.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868..	01/19/2017	04/20/2017	1	30,000,000	FedFundEffective.....	0	0	1,889,184	(119,059)	..	398,550	..(119,059)	0	0	0	35,112	.....	001.....
722627 BondTRS2004529.422121.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868..	01/19/2017	04/20/2017	1	68,600,000	FedFundEffective.....	0	0	638,945	(58,990)	..	579,955	..(58,990)	0	0	0	80,290	.....	001.....
723781 BondTRS2011239.422735.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/25/2017	04/26/2017	1	96,000,000	FedFundEffective.....	0	0	2,982,573	(1,261,162)	..	(858,589)	..(1,261,162)	0	0	0	128,110	.....	001.....
723782 BondTRS2011243.422734.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/25/2017	07/26/2017	1	43,640,000	FedFundEffective.....	0	0	1,353,735	(573,303)	..	(392,393)	..(573,303)	0	0	0	123,538	.....	001.....
723924 BondTRS2013154.422912.....	VA HEDGE.....	N/A.....	Interest Rate	BOA..... B4TYDEB6GKMZO031MB27.	01/26/2017	04/26/2017	1	40,000,000	FedFundEffective.....	0	0	650,015	118,663	..	768,678	..118,663	0	0	0	53,379	.....	001.....
723936 BondTRS2013160.422910.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/26/2017	07/27/2017	1	30,000,000	FedFundEffective.....	0	0	526,987	75,485	..	602,473	..75,485	0	0	0	85,288	.....	001.....
723943 BondTRS2013505.422931.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/26/2017	04/27/2017	1	78,400,000	FedFundEffective.....	0	0	622,556	798,313	..	1,420,868	..798,313	0	0	0	106,616	.....	001.....
723944 BondTRS2013734.422933.....	VA HEDGE.....	N/A.....	Interest Rate	GSE..... W22LROWP2IHZNBB8K528.	01/26/2017	02/09/2018	1	47,700,000	FedFundEffective.....	0	0	457,575	438,124	..	895,699	..438,124	0	0	0	221,563	.....	001.....
724608 IDCOIT20T 01302017 SC.....	VA HEDGE.....	N/A.....	Interest Rate	SCN..... O2RNE8IBXP4R0TD8PU41..	01/30/2017	07/06/2017	1	101,360,000	FedFundEffective.....	0	0	151,223	1,526,000	..	1,374,777	..1,526,000	0	0	0	261,262	.....	001.....
724645 BondTRS2017088.423072.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWIFYCNSX8D621K86..	01/30/2017	05/09/2017	1	68,600,000	FedFundEffective.....	0	0	658,476	307,224	..	965,700	..307,224	0	0	0	112,119	.....	001.....
724647 BondTRS2017092.423076.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWIFYCNSX8D621K86..	01/30/2017	08/09/2017	1	55,400,000	FedFundEffective.....	0	0	788,143	(17,749)	..	77,894	..(17,749)	0	0	0	165,947	.....	001.....
724648 BondTRS2017079.423078.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWIFYCNSX8D621K86..	01/30/2017	08/09/2017	1	75,500,000	FedFundEffective.....	0	0	2,380,070	(1,235,739)	..	(884,731)	..(1,235,739)	0	0	0	226,155	.....	001.....
724870 BondTRS2020023.423231.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQU57RNE97	02/01/2017	05/02/2017	1	75,000,000	FedFundEffective.....	0	0	733,587	651,581	..	1,385,167	..651,581	0	0	0	111,035	.....	001.....
725061 BondTRS2022654.423655.....	VA HEDGE.....	N/A.....	Interest Rate	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	05/03/2017	1	50,000,000	FedFundEffective.....	0	0	705,791	50,242	..	756,032	..50,242	0	0	0	75,171	.....	001.....
725062 BondTRS2022656.423657.....	VA HEDGE.....	N/A.....	Interest Rate	CITI..... E57ODZWZ7FF32TWEFA76.	02/02/2017	05/03/2017	1	48,300,000	FedFundEffective.....	0	0	471,799	264,562	..	736,361	..264,562	0	0	0	72,615	.....	001.....
725066 BondTRS2022419.423375.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868..	02/02/2017	05/03/2017	1	30,000,000	FedFundEffective.....	0	0	964,879	(621,919)	..	342,961	..(621,919)	0	0	0	45,103	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.175

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
726151 BondTRS2026006.423851.....	VA HEDGE.....	N/A.....	Interest Rate.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/06/2017	05/09/2017	1	..50,000,000	FedFundEffective.....	0	0	1,577,908	(1,306,991)	..	(1,072,833)	..(1,306,991)	0	0	0	81,720	.....	001.....
726152 BondTRS2026147.423855.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL..... 7LTFWZYICNSX8D621K86...	02/06/2017	05/09/2017	1	..65,400,000	FedFundEffective.....	0	0	728,094	(200,104)	..	527,990	..(200,104)	0	0	0	106,889	.....	001.....
726153 BondTRS2026000.423853.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN..... 02RNE8IBXP4R0TD8PU41..	02/06/2017	08/08/2017	1	..60,000,000	FedFundEffective.....	0	0	1,888,768	(1,568,389)	..	(1,292,121)	..(1,568,389)	0	0	0	179,039	.....	001.....
726222 BondTRS2028523.423949.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/07/2017	05/10/2017	1	..30,000,000	FedFundEffective.....	0	0	536,665	(445,475)	..	91,191	..(445,475)	0	0	0	49,656	.....	001.....
726274 BondTRS2029530.423980.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH..... 7H6GLXDRUGQFU57RNE97	02/08/2017	08/09/2017	1	..75,000,000	FedFundEffective.....	0	0	741,965	(1,079,428)	..	(337,462)	..(1,079,428)	0	0	0	224,657	.....	001.....
726275 BondTRS2029556.423982.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH..... 7H6GLXDRUGQFU57RNE97	02/08/2017	05/11/2017	1	..137,700,000	FedFundEffective.....	0	0	2,488,514	(3,124,866)	..	(636,352)	..(3,124,866)	0	0	0	230,754	.....	001.....
726276 BondTRS2029525.423984.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH..... 7H6GLXDRUGQFU57RNE97	02/08/2017	08/09/2017	1	..100,000,000	FedFundEffective.....	0	0	2,157,115	(2,481,587)	..	(324,472)	..(2,481,587)	0	0	0	299,543	.....	001.....
726277 BondTRS2029560.423986.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH..... 7H6GLXDRUGQFU57RNE97	02/08/2017	05/11/2017	1	..160,500,000	FedFundEffective.....	0	0	1,809,514	(2,727,884)	..	(918,370)	..(2,727,884)	0	0	0	268,962	.....	001.....
726281 BondTRS2029970.424010.....	VA HEDGE.....	N/A.....	Interest Rate.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/08/2017	05/10/2017	1	..43,600,000	FedFundEffective.....	0	0	219,887	(763,757)	..	(330,469)	..(763,757)	0	0	0	72,167	.....	001.....
726589 BondTRS2034367.424209.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/13/2017	05/16/2017	1	..65,000,000	FedFundEffective.....	0	0	2,059,712	(1,623,358)	..	(1,310,521)	..(1,623,358)	0	0	0	115,376	.....	001.....
726590 BondTRS2034365.424207.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/13/2017	05/16/2017	1	..30,000,000	FedFundEffective.....	0	0	975,390	(718,114)	..	(567,724)	..(718,114)	0	0	0	53,251	.....	001.....
726591 BondTRS2034369.424205.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/13/2017	05/16/2017	1	..78,800,000	FedFundEffective.....	0	0	892,151	(538,781)	..	353,370	..(538,781)	0	0	0	139,871	.....	001.....
726610 BondTRS2034585.424219.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/13/2017	05/16/2017	1	..110,000,000	FedFundEffective.....	0	0	1,990,696	(938,499)	..	1,052,197	..(938,499)	0	0	0	195,252	.....	001.....
726611 BondTRS2034581.424221.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/13/2017	05/16/2017	1	..91,200,000	FedFundEffective.....	0	0	912,953	(238,647)	..	674,306	..(238,647)	0	0	0	161,882	.....	001.....
726612 BondTRS2034583.424223.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/13/2017	05/16/2017	1	..81,500,000	FedFundEffective.....	0	0	815,787	(238,937)	..	576,851	..(238,937)	0	0	0	144,664	.....	001.....
726765 BondTRS2035537.424337.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/14/2017	05/17/2017	1	..62,700,000	FedFundEffective.....	0	0	629,045	(247,948)	..	381,097	..(247,948)	0	0	0	112,497	.....	001.....
727090 BondTRS2040880.425066.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/16/2017	05/18/2017	1	..30,000,000	FedFundEffective.....	0	0	154,462	121,411	..	275,873	..121,411	0	0	0	54,396	.....	001.....
727894 BondTRS2042167.425366.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/17/2017	05/19/2017	1	..69,500,000	FedFundEffective.....	0	0	707,671	(613,459)	..	94,212	..(613,459)	0	0	0	127,323	.....	001.....
727895 BondTRS2042169.425364.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	02/17/2017	05/19/2017	1	..56,100,000	FedFundEffective.....	0	0	645,815	(595,498)	..	50,317	..(595,498)	0	0	0	102,774	.....	001.....
729935 BondTRS2048400.426246.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH..... 7H6GLXDRUGQFU57RNE97	02/23/2017	05/24/2017	1	..67,000,000	FedFundEffective.....	0	0	781,896	(614,785)	..	167,111	..(614,785)	0	0	0	128,853	.....	001.....
729985 BondTRS2048754.426323.....	VA HEDGE.....	N/A.....	Interest Rate.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/23/2017	05/24/2017	1	..100,000,000	FedFundEffective.....	0	0	1,171,322	(776,964)	..	394,358	..(776,964)	0	0	0	192,318	.....	001.....
731944 BondTRS2055913.426830.....	VA HEDGE.....	N/A.....	Interest Rate.....	MSCS..... I7331LVCZKQX577XV54...	03/01/2017	01/16/2018	1	..100,000,000	FedFundEffective.....	0	0	997,336	84,243	..	1,081,579	..84,243	0	0	0	446,447	.....	001.....
733352 BondTRS2061770.427366.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN..... 02RNE8IBXP4R0TD8PU41..	03/06/2017	06/06/2017	1	..27,000,000	FedFundEffective.....	0	0	323,231	32,530	..	355,761	..32,530	0	0	0	57,840	.....	001.....
733433 BondTRS2063640.427594.....	VA HEDGE.....	N/A.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/07/2017	06/07/2017	1	..70,000,000	FedFundEffective.....	0	0	742,152	717,154	..	1,459,306	..717,154	0	0	0	151,069	.....	001.....
733434 BondTRS2063642.427719.....	VA HEDGE.....	N/A.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/07/2017	06/07/2017	1	..26,600,000	FedFundEffective.....	0	0	75,749	477,188	..	552,937	..477,188	0	0	0	57,406	.....	001.....
733716 BondTRS2065639.427835.....	VA HEDGE.....	N/A.....	Interest Rate.....	WRBS..... RR3QWICWWPICS8A4S074.	03/08/2017	06/06/2017	1	..25,000,000	FedFundEffective.....	0	0	61,565	608,219	..	669,784	..608,219	0	0	0	53,555	.....	001.....
735125 BondTRS2072493.428510.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL..... 7LTFWZYICNSX8D621K86...	03/13/2017	06/12/2017	1	..79,000,000	FedFundEffective.....	0	0	529,590	1,676,651	..	2,206,241	..1,676,651	0	0	0	176,649	.....	001.....
735155 LBUSTRUU 03132017.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/27/2017	04/01/2018	1	..50,978,368	FedFundEffective.....	0	0	.....	.....0	..	0	..0	0	0	0	255,241	.....	001.....
738601 IDCOT20T 03242017 CITI.....	VA HEDGE.....	N/A.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/24/2017	03/23/2018	1	..103,117,200	FedFundEffective.....	0	0	(22,457)	(231,200)	..	(253,657)	..(231,200)	0	0	0	510,618	.....	001.....
740244 LF97TRUU 03272017 01.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573...	03/27/2017	04/01/2018	1	..75,715,556	FedFundEffective.....	0	0	.....	.....0	..	0	..0	0	0	0	379,096	.....	001.....
721223 BondTRS1990055.420393.....	VA HEDGE.....	N/A.....	Interest Rate.....	GSE..... W22LROWP2IHZNBB6K528.	01/10/2017	04/12/2017	1	..200,000,000	FedFundEffective.....	0	0	1,277,472	(919,964)	..	357,508	..(919,964)	0	0	0	181,319	.....	001.....
725064 BondTRS2022417.423373.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/02/2017	04/04/2017	1	..310,000,000	FedFundEffective.....	0	0	2,163,504	(125,358)	..	2,038,146	..(125,358)	0	0	0	162,261	.....	001.....
731901 BondTRS2055486.426812.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL..... 7LTFWZYICNSX8D621K86...	03/01/2017	05/23/2017	1	..250,000,000	FedFundEffective.....	0	0	1,903,837	104,362	..	2,008,199	..104,362	0	0	0	476,323	.....	001.....
680442 BondTRS1699238.362183.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/12/2016	04/12/2017	1	..200,000,000	FedFundEffective.....	0	0	723,480	(33,069,330)	..	(32,447,214)	..1,427,600	0	0	0	307,784	.....	001.....
680447 BondTRS1699262.362182.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/12/2016	05/11/2017	1	..165,746,400	FedFundEffective.....	0	0	599,571	(27,405,612)	..	(26,890,044)	..1,183,098	0	0	0	242,142	.....	001.....
681174 BondTRS1703125.365548.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/14/2016	07/11/2017	1	..117,641,500	FedFundEffective.....	0	0	878,390	(19,575,284)	..	(19,493,669)	..933,791	0	0	0	156,588	.....	001.....
682051 BondTRS1710926.368309.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/20/2016	07/20/2017	1	..47,000,000	FedFundEffective.....	0	0	356,376	(7,259,930)	..	(7,214,206)	..373,067	0	0	0	292,412	.....	001.....
682157 BondTRS1712779.369448.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	07/21/2016	07/25/2017	1	..121,275,200	FedFundEffective.....	0	0	934,414	(18,968,630)	..	(18,834,138)	..962,634	0	0	0	471,767	.....	001.....
721137 BondTRS1988536.420346.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	01/09/2017	07/11/2017	1	..10,000,000	FedFundEffective.....	0	0	73,231	(130,184)	..	(56,953)	..(130,184)	0	0	0	758,541	.....	001.....
722628 BondTRS2004521.422119.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	01/19/2017	04/20/2017	1	..94,000,000	FedFundEffective.....	0	0	1,294,156	(400,496)	..	893,659	..(400,496)	0	0	0	320,098	.....	001.....
722839 BondTRS2006398.422396.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	01/20/2017	01/23/2018	1	..95,000,000	FedFundEffective.....	0	0	1,307,296	(156,931)	..	(37,134)	..(156,931)	0	0	0	176,657	.....	001.....
733686 BondTRS2065248.427799.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA..... ROMUWSFPU8MPRO8K5P83	03/08/2017	09/08/2017	1	..100,000,000	FedFundEffective.....	0	0	878,429	1,578,857	..	2,457,286	..1,578,857	0	0	0	769,010	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
0949999. Total-Swaps-Hedging Other-Total Return.....											0	0	..(11,415,588)	..(318,682,813)	XX	..(214,410,723)	#####	0	0	0	0	0	0	0
Swaps - Hedging Other - Other																								
500340 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	05/14/2014	12/15/2017	1	87,505	S&P500.....	0	0	0		(449,302)	..	(449,302)	(140,966)	0	0	0	369	001.....	
500342 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	05/14/2014	12/15/2017	1	215,460	Russel2000.....	0	0	0		(1,391,490)	..	(1,391,490)	(373,216)	0	0	0	907	001.....	
500344 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86...	05/14/2014	12/15/2017	1	437,525	S&P500.....	0	0	0		(2,246,512)	..	(2,246,512)	(704,831)	0	0	0	1,843	001.....	
500345 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86...	05/14/2014	12/15/2017	1	98,280	EFA.UP.....	0	0	0		(541,320)	..	(541,320)	(92,594)	0	0	0	414	001.....	
500606 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2014	12/15/2017	1	197,820	EFA.UP.....	0	0	0		(1,111,994)	..	(1,111,994)	(185,204)	0	0	0	833	001.....	
500609 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0		(1,360,950)	..	(1,360,950)	(422,906)	0	0	0	1,108	001.....	
500611 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0		(1,360,950)	..	(1,360,950)	(422,906)	0	0	0	1,108	001.....	
500614 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573...	05/15/2014	12/15/2017	1	263,160	S&P500.....	0	0	0		(1,360,950)	..	(1,360,950)	(422,906)	0	0	0	1,108	001.....	
500617 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	05/15/2014	12/15/2017	1	263,805	S&P500.....	0	0	0		(1,374,024)	..	(1,374,024)	(422,913)	0	0	0	1,111	001.....	
500625 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	05/15/2014	12/15/2017	1	217,560	Russel2000.....	0	0	0		(1,445,208)	..	(1,445,208)	(373,245)	0	0	0	916	001.....	
500626 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.	05/15/2014	12/15/2017	1	217,560	Russel2000.....	0	0	0		(1,445,208)	..	(1,445,208)	(373,245)	0	0	0	916	001.....	
515735 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.	07/23/2014	12/15/2017	1	277,830	EFA.UP.....	0	0	0		(1,240,333)	..	(1,240,333)	(277,577)	0	0	0	1,170	001.....	
515737 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	07/23/2014	12/15/2017	1	642,600	Russel2000.....	0	0	0		(4,078,527)	..	(4,078,527)	(1,119,598)	0	0	0	2,707	001.....	
515746 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.	07/23/2014	12/15/2017	1	390,960	S&P500.....	0	0	0		(2,362,218)	..	(2,362,218)	(593,622)	0	0	0	1,647	001.....	
515747 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86...	07/23/2014	12/15/2017	1	1,386,750	S&P500.....	0	0	0		(8,279,901)	..	(8,279,901)	(2,115,320)	0	0	0	5,841	001.....	
697220 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYJLN8C3868..	10/04/2016	06/16/2017	1	24,400	Russel2000.....	0	0	0		(175,771)	..	(175,771)	(144,356)	0	0	0	56	001.....	
697222 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	10/04/2016	06/16/2017	1	115,640	S&P500.....	0	0	0		(912,291)	..	(912,291)	(608,444)	0	0	0	266	001.....	
697242 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573...	10/04/2016	06/16/2017	1	27,600	EFA.UP.....	0	0	0		(243,505)	..	(243,505)	(108,788)	0	0	0	63	001.....	
701622 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPOCH.....	7H6GLXDRUGQU57RNE97	10/24/2016	12/15/2017	1	121,510	S&P500.....	0	0	0		(694,763)	..	(694,763)	(569,819)	0	0	0	512	001.....	
715485 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWFEA76.	12/14/2016	12/15/2017	1	258,464	S&P500.....	0	0	0		(1,249,786)	..	(1,249,786)	(1,278,615)	0	0	0	1,089	001.....	
715495 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPOCH.....	7H6GLXDRUGQU57RNE97	12/14/2016	12/15/2017	1	58,905	Russel2000.....	0	0	0		(305,456)	..	(305,456)	(314,261)	0	0	0	248	001.....	
715525 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	12/14/2016	12/15/2017	1	57,240	EFA.UP.....	0	0	0		(288,618)	..	(288,618)	(176,819)	0	0	0	241	001.....	
720717 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWFEA76.	01/06/2017	04/21/2017	1	49,302	S&P500.....	0	0	0		(268,323)	..	(268,323)	(268,323)	0	0	0	59	001.....	
720719 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83	01/06/2017	05/19/2017	1	86,688	S&P500.....	0	0	0		(464,273)	..	(464,273)	(464,273)	0	0	0	159	001.....	
720721 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/06/2017	04/21/2017	1	112,112	S&P500.....	0	0	0		(627,793)	..	(627,793)	(627,793)	0	0	0	134	001.....	
720739 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	01/06/2017	04/21/2017	1	23,115	EFA.UP.....	0	0	0		(148,245)	..	(148,245)	(148,245)	0	0	0	28	001.....	
722645 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86...	01/19/2017	04/21/2017	1	17,985	EFA.UP.....	0	0	0		(110,738)	..	(110,738)	(110,738)	0	0	0	22	001.....	
722654 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/19/2017	04/21/2017	1	51,510	S&P500.....	0	0	0		(281,182)	..	(281,182)	(281,182)	0	0	0	62	001.....	
722921 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/20/2017	05/19/2017	1	76,590	S&P500.....	0	0	0		(380,974)	..	(380,974)	(380,974)	0	0	0	140	001.....	
722926 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	01/20/2017	05/19/2017	1	18,975	EFA.UP.....	0	0	0		(89,352)	..	(89,352)	(89,352)	0	0	0	35	001.....	
723565 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573...	01/24/2017	04/21/2017	1	10,990	EFA.UP.....	0	0	0		(59,732)	..	(59,732)	(59,732)	0	0	0	13	001.....	
723658 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/24/2017	04/21/2017	1	53,820	S&P500.....	0	0	0		(266,353)	..	(266,353)	(266,353)	0	0	0	65	001.....	
723937 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	01/26/2017	12/15/2017	1	50,700	EFA.UP.....	0	0	0		(159,366)	..	(159,366)	(159,366)	0	0	0	214	001.....	
723939 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	01/26/2017	12/15/2017	1	49,720	Russel2000.....	0	0	0		(147,497)	..	(147,497)	(147,497)	0	0	0	209	001.....	
723951 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63..	01/26/2017	05/19/2017	1	13,600	EFA.UP.....	0	0	0		(61,588)	..	(61,588)	(61,588)	0	0	0	25	001.....	
723959 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/26/2017	05/19/2017	1	63,840	S&P500.....	0	0	0		(250,981)	..	(250,981)	(250,981)	0	0	0	117	001.....	
723963 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41..	01/26/2017	12/15/2017	1	215,400	S&P500.....	0	0	0		(634,764)	..	(634,764)	(634,764)	0	0	0	907	001.....	
726145 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804...	02/06/2017	05/19/2017	1	23,030	EFA.UP.....	0	0	0		(104,861)	..	(104,861)	(104,861)	0	0	0	42	001.....	
726154 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWFEA76.	02/06/2017	05/19/2017	1	44,380	S&P500.....	0	0	0		(159,379)	..	(159,379)	(159,379)	0	0	0	81	001.....	
726804 VarianceSwap S&P500.....	VA HEDGE.....																							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
727610 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/16/2017	05/19/2017	1	16,250	EFA.UP.....	0	0	0	(65,531)	..	(65,531)	(65,531)	0	0	0	30	.....	001.....
727611 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528.	02/16/2017	05/19/2017	1	52,560	S&P500.....	0	0	0	(136,488)	..	(136,488)	(136,488)	0	0	0	96	.....	001.....
729403 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/22/2017	07/21/2017	1	75,900	S&P500.....	0	0	0	(181,343)	..	(181,343)	(181,343)	0	0	0	210	.....	001.....
729424 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	02/22/2017	07/21/2017	1	19,085	EFA.UP.....	0	0	0	(55,339)	..	(55,339)	(55,339)	0	0	0	53	.....	001.....
729463 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868..	02/22/2017	12/21/2018	1	387,000	S&P500.....	0	0	0	(476,997)	..	(476,997)	(476,997)	0	0	0	2,542	.....	001.....
729472 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFFZYICNSX8D621K86..	02/22/2017	12/21/2018	1	194,000	S&P500.....	0	0	0	(247,971)	..	(247,971)	(247,971)	0	0	0	1,274	.....	001.....
729473 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPOCH..... 7H6GLXDRUGQU57RNE97	02/22/2017	12/21/2018	1	42,500	EFA.UP.....	0	0	0	(81,055)	..	(81,055)	(81,055)	0	0	0	279	.....	001.....
729475 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	02/22/2017	12/21/2018	1	101,760	EFA.UP.....	0	0	0	(189,550)	..	(189,550)	(189,550)	0	0	0	668	.....	001.....
729477 VarianceSwap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.	02/22/2017	12/21/2018	1	135,100	Russel2000.....	0	0	0	(272,999)	..	(272,999)	(272,999)	0	0	0	887	.....	001.....
733409 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	03/07/2017	07/21/2017	1	148,280	S&P500.....	0	0	0	(302,846)	..	(302,846)	(302,846)	0	0	0	411	.....	001.....
734570 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/10/2017	07/21/2017	1	131,040	S&P500.....	0	0	0	(291,813)	..	(291,813)	(291,813)	0	0	0	363	.....	001.....
738389 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	CDC..... KX1WK48MPD4Y2NCUIZ63..	03/24/2017	08/18/2017	1	35,800	EFA.UP.....	0	0	0	(41,215)	..	(41,215)	(41,215)	0	0	0	111	.....	001.....
740192 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/27/2017	08/18/2017	1	93,520	S&P500.....	0	0	0	(112,736)	..	(112,736)	(112,736)	0	0	0	290	.....	001.....
740328 VarianceSwap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.	03/27/2017	08/18/2017	1	25,200	EFA.UP.....	0	0	0	(31,301)	..	(31,301)	(31,301)	0	0	0	78	.....	001.....
740533 VarianceSwap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/29/2017	08/18/2017	1	43,680	S&P500.....	0	0	0	(6,813)	..	(6,813)	(6,813)	0	0	0	135	.....	001.....
0959999. Total-Swaps-Hedging Other.....										0	0	0	(40,876,008)	XX	(40,876,008)	(18,199,083)	0	0	0	34,389	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										..(33,467,143)	..(18,375,041)	1,280,242	..(185,281,914)	XX	(63,327,194)	#####	0	0	0	160,277,914	XXX	XXX

Swaps - Replications - Interest Rate

341027 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573....	04/05/2012	02/15/2042	1	10,000,000	CPT.....	0	0	161,545	0	..	(357,362)	0	0	0	0	249,479	.....	004.....
432346 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	07/10/2013	02/15/2043	1	25,000,000	CPI.....	0	0	397,742	0	..	(2,064,719)	0	0	0	0	636,100	.....	004.....
528823 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE..... W22LROWP2IHZNBB6K528.	10/01/2014	02/15/2043	1	55,000,000	CPT.....	0	0	1,036,081	0	..	(1,828,615)	0	0	0	0	1,399,420	.....	004.....
530441 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	WRBS..... R3QWICWWPSC8A4S074.	10/07/2014	02/15/2043	1	80,000,000	CPI.....	0	0	1,234,191	0	..	(3,085,582)	0	0	0	0	2,035,520	.....	004.....
540807 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	DBL..... 7LTWFFZYICNSX8D621K86..	12/02/2014	02/15/2043	1	25,000,000	CPT.....	0	0	363,108	0	..	(1,752,807)	0	0	0	0	636,100	.....	004.....
540808 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA..... B4TYDEB6GKMZO031MB27.	12/02/2014	02/15/2043	1	25,000,000	CPI.....	0	0	361,799	0	..	(1,772,465)	0	0	0	0	636,100	.....	004.....
540809 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA..... B4TYDEB6GKMZO031MB27.	12/02/2014	02/15/2043	1	50,000,000	CPI.....	0	0	730,678	0	..	(3,333,253)	0	0	0	0	1,272,200	.....	004.....
558181 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.	02/23/2015	02/15/2042	1	75,000,000	CPI.....	0	0	1,045,928	0	..	(6,287,216)	0	0	0	0	1,871,092	.....	004.....
559222 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CRLY..... 1VUV7VQFKUOQSJ21A208..	02/26/2015	02/15/2042	1	50,000,000	CPT.....	0	0	689,518	0	..	(3,909,147)	0	0	0	0	1,247,395	.....	004.....
561123 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/06/2015	02/15/2042	1	30,000,000	CPT.....	0	0	422,022	0	..	(2,766,328)	0	0	0	0	748,437	.....	004.....
566680 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA..... B4TYDEB6GKMZO031MB27.	03/30/2015	02/15/2042	1	50,000,000	CPI.....	0	0	663,576	0	..	(4,819,259)	0	0	0	0	1,247,395	.....	004.....
568087 AXA TIP SWAP GA CPTFEMU.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	04/07/2015	07/25/2040	1	5,000,000	CPT.....	0	0	(14,914)	0	..	527,675	0	0	0	0	120,764	.....	004.....
607588 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA..... B4TYDEB6GKMZO031MB27.	09/18/2015	02/15/2042	1	50,000,000	CPT.....	0	0	881,716	0	..	(7,122,645)	0	0	0	0	1,247,395	.....	004.....
608144 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI..... G5GSEF7VJP5I7OUK5573.	09/21/2015	02/15/2042	1	42,000,000	CPI.....	0	0	574,867	0	..	(6,404,528)	0	0	0	0	1,047,811	.....	004.....
608326 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	SCN..... O2RNE8IBXP4R0TD8PU41..	09/22/2015	02/15/2041	1	25,000,000	CPI.....	0	0	367,539	0	..	(4,001,322)	0	0	0	0	611,043	.....	004.....
609270 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE..... W22LROWP2IHZNBB6K528.	09/25/2015	02/15/2041	1	50,000,000	CPT.....	0	0	738,076	0	..	(8,270,591)	0	0	0	0	1,222,086	.....	004.....
609776 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CSFI..... E58DKGMJYYYJLN8C3868..	09/28/2015	02/15/2041	1	50,000,000	CPT.....	0	0	712,989	0	..	(9,028,898)	0	0	0	0	1,222,086	.....	004.....
610645 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE..... W22LROWP2IHZNBB6K528.	09/30/2015	02/15/2041	1	50,000,000	CPT.....	0	0	703,089	0	..	(9,542,774)	0	0	0	0	1,222,086	.....	004.....
612607 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	10/08/2015	02/15/2041	1	25,000,000	CPI.....	0	0	377,392	0	..	(3,391,040)	0	0	0	0	611,043	.....	004.....
615125 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CITI..... E57ODZWZ7FF32TWEFA76.	10/14/2015	02/15/2041	1	20,000,000	CPI.....	0	0	287,844	0	..	(3,270,052)	0	0	0	0	488,834	.....	004.....
615626 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BPA..... ROMUWSFPU8MPR0K85P83	10/15/2015	02/15/2041	1	50,000,000	CPT.....	0	0	728,656	0	..	(7,807,405)	0	0	0	0	1,222,086	.....	004.....
616276 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	DBL..... 7LTWFFZYICNSX8D621K86..	10/20/2015	02/15/2041	1	50,000,000	CPT.....	0	0	742,753	0	..	(7,841,731)	0	0	0	0	1,222,086	.....	004.....
617604 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE..... W22LROWP2IHZNBB6K528.	10/26/2015	02/15/2041	1	20,000,000	CPI.....	0	0	531,787	0	..	(2,816,398)	0	0	0	0	488,834	.....	004.....
617688 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	DBL..... 7LTWFFZYICNSX8D621K86..	10/27/2015	02/15/2041	1	10,000,000	CPT.....	0	0	146,634	0	..	(1,486,239)	0	0	0	0	244,417	.....	004.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
618589 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA..... B4TYDEB6GKMZO031MB27.....	10/29/2015	02/15/2041	1	..35,000,000	CPT.....	0	0	533,493	0	..	(4,788,455)	0	0	0	0	855,460	.....	004.....
0979999. Total-Swaps-Replications-Interest Rate.....										0	0	14,418,108	0	XX	(107,221,156)	0	0	0	0	23,805,266	XXX	XXX

Swaps - Replications - Credit Default

420285 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.....	04/24/2013	06/20/2018	1	..5,000,000	GE-CapCorp 5.625 15Sep17.....	7,398	0	12,500	55,244	..	56,910	10,023	0	0	0	27,635	.....	004.....
421431 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/02/2013	06/20/2018	1	..5,000,000	GE-CapCorp 5.625 15Sep17.....	14,773	0	12,500	55,244	..	56,910	10,023	0	0	0	27,635	.....	004.....
422261 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.....	05/08/2013	06/20/2018	1	..5,000,000	GE-CapCorp 5.625 15Sep17.....	31,956	0	12,500	55,244	..	56,910	10,023	0	0	0	27,635	.....	004.....
422265 VRZN 5.5 01Apr17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/08/2013	06/20/2018	1	..5,000,000	VRZN 5.5 01Apr17 BondCall.....	71,772	0	12,500	39,341	..	41,008	4,538	0	0	0	27,635	.....	004.....
422331 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	05/09/2013	06/20/2018	1	..5,000,000	GE-CapCorp 5.625 15Sep17.....	39,368	0	12,500	55,244	..	56,910	10,023	0	0	0	27,635	.....	004.....
422400 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	JPCH..... 7H6GLXDRUGQUF57RNE97.....	05/09/2013	06/20/2018	1	..5,000,000	JCI 7.125 15Jul17.....	36,891	0	12,500	57,694	..	59,361	2,647	0	0	0	27,635	.....	004.....
422434 DOW 7.375 01Nov29.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/10/2013	06/20/2018	1	..10,000,000	DOW 7.375 01Nov29.....	83,646	0	25,000	110,337	..	113,671	15,996	0	0	0	55,270	.....	004.....
422610 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	05/13/2013	06/20/2018	1	..10,000,000	VLOC 8.75 15Jun30.....	9,755	0	25,000	110,330	..	113,663	24,208	0	0	0	55,270	.....	004.....
422682 CBCSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/14/2013	06/20/2018	1	..15,000,000	CBCSCOR 4.625 15May18.....	258,686	0	37,500	169,472	..	174,472	14,683	0	0	0	82,905	.....	004.....
422736 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE..... W22LROWP2IHZNB86K528.....	05/15/2013	06/20/2018	1	..15,000,000	TSN 4.5 15Jun22.....	18,262	0	37,500	166,584	..	171,584	24,189	0	0	0	82,905	.....	004.....
423245 F 6.5 01Aug18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	DBL..... 7LTFWFZYICNSX8D621K86.....	05/16/2013	06/20/2018	1	..15,000,000	F 6.5 01Aug18.....	2,484,331	0	187,500	888,753	..	913,753	68,785	0	0	0	82,905	.....	004.....
423472 DOW 7.375 01Nov29.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/17/2013	06/20/2018	1	..5,000,000	DOW 7.375 01Nov29.....	36,724	0	12,500	55,169	..	56,835	7,998	0	0	0	27,635	.....	004.....
423473 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.....	05/17/2013	06/20/2018	1	..5,000,000	VLOC 8.75 15Jun30.....	14,634	0	12,500	55,165	..	56,832	12,104	0	0	0	27,635	.....	004.....
425457 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	05/29/2013	06/20/2018	1	..15,000,000	HOT 6.75 15May18.....	211,962	0	37,500	171,336	..	176,336	14,409	0	0	0	82,905	.....	004.....
425481 LUV 5.125 01Mar17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	05/29/2013	06/20/2018	1	..15,000,000	LUV 5.125 01Mar17.....	27,484	0	37,500	167,927	..	172,927	14,378	0	0	0	82,905	.....	004.....
426034 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	05/31/2013	06/20/2018	1	..15,000,000	JWN 6.95 15Mar28.....	330,843	0	37,500	160,320	..	165,320	43,907	0	0	0	82,905	.....	004.....
426312 KR 6.15 15Jan20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	06/04/2013	06/20/2018	1	..15,000,000	KR 6.15 15Jan20.....	170,821	0	37,500	158,591	..	163,591	8,075	0	0	0	82,905	.....	004.....
426432 ECACN 6.5 15May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.....	06/05/2013	06/20/2018	1	..15,000,000	ECACN 6.5 15May19.....	(192,012)	0	37,500	138,773	..	143,773	87,989	0	0	0	82,905	.....	004.....
427254 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/11/2013	06/20/2018	1	..10,000,000	JCI 7.125 15Jul17.....	52,736	0	25,000	115,389	..	118,722	5,295	0	0	0	55,270	.....	004.....
427443 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83.....	06/12/2013	06/20/2018	1	..10,000,000	TSN 4.5 15Jun22.....	19,117	0	25,000	111,056	..	114,390	16,126	0	0	0	55,270	.....	004.....
429897 ECACN 6.5 15May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE..... W22LROWP2IHZNB86K528.....	06/20/2013	09/20/2018	1	..10,000,000	ECACN 6.5 15May19.....	(242,748)	0	25,000	95,032	..	98,365	62,448	0	0	0	60,704	.....	004.....
440586 F 6.5 01Aug18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	08/21/2013	09/20/2018	1	..15,000,000	F 6.5 01Aug18.....	2,384,887	0	187,500	1,057,651	..	1,082,651	80,652	0	0	0	91,055	.....	004.....
576256 HAL-EnSvcs 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	05/20/2015	06/20/2020	1	..5,000,000	HAL-EnSvcs 8.75 15Feb21.....	119,432	0	12,500	114,265	..	115,931	38,848	0	0	0	44,893	.....	004.....
593614 IP 7.5 15Aug21 Struc.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.....	08/03/2015	12/20/2020	1	..4,800,000	IP 7.5 15Aug21 Struc.....	31,558	0	12,000	67,501	..	69,101	50,176	0	0	0	60,804	.....	004.....
593615 COX-CommInc 6.8 01Aug28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..6,300,000	COX-CommInc 6.8 01Aug28.....	80,076	0	15,750	150,162	..	152,262	31,018	0	0	0	46,327	.....	004.....
593616 CNATUR 5.7 15May17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	08/07/2015	12/20/2020	1	..4,700,000	CNATUR 5.7 15May17 BondCall.....	4,714	0	11,750	76,491	..	78,058	55,414	0	0	0	92,654	.....	004.....
593617 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/07/2015	12/20/2020	1	..3,100,000	JPM 6 15Jan18.....	(8,523)	0	7,750	(31,932)	..	(30,898)	2,408	0	0	0	162,145	.....	004.....
593618 WMI 4.75 30Jun20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	08/11/2015	12/20/2020	1	..5,400,000	WMI 4.75 30Jun20.....	64,114	0	13,500	(67,751)	..	(65,951)	4,571	0	0	0	81,072	.....	004.....
593619 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	..4,600,000	VLOC 8.75 15Jun30.....	92,973	0	11,500	103,739	..	105,272	29,710	0	0	0	94,584	.....	004.....
593621 KSS 6.25 15Dec17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/06/2015	12/20/2020	1	..6,200,000	KSS 6.25 15Dec17.....	149,037	0	15,500	173,067	..	175,133	30,628	0	0	0	70,456	.....	004.....
593622 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..9,600,000	HOT 6.75 15May18.....	114,623	0	24,000	249,241	..	252,441	37,615	0	0	0	92,654	.....	004.....
593623 APC 6.95 15Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	..3,400,000	APC 6.95 15Jun19.....	51,622	0	8,500	78,805	..	79,939	15,988	0	0	0	90,724	.....	004.....
593624 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..8,400,000	JCI 7.125 15Jul17.....	128,405	0	21,000	201,173	..	203,973	21,171	0	0	0	40,536	.....	004.....
593625 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..7,300,000	TSN 4.5 15Jun22.....	15,630	0	18,250	(75,194)	..	(72,760)	5,671	0	0	0	44,397	.....	004.....
593626 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..4,200,000	M (3) 7.45 15Jul17.....	76,158	0	10,500	119,555	..	120,955	7,718	0	0	0	81,072	.....	004.....
593627 CBCSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI..... E58DKGMJYYYJLN8C3868.....	08/06/2015	12/20/2020	1	..9,000,000	CBCSCOR 4.625 15May18.....	(133,502)	0	22,500	188,332	..	191,332	127,981	0	0	0	32,815	.....	004.....
593628 HNZ 6.375 15Jul28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..9,800,000	HNZ 6.375 15Jul28.....	32,123	0	24,500	159,492	..	162,759	115,545	0	0	0	289,544	.....	004.....
593912 CBCSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..9,400,000	CBCSCOR 4.625 15May18.....	(76,032)	0	23,500	75,976	..	79,110	119,409	0	0	0	20,268	.....	004.....
593918 HPQ 5.4 01Mar17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	..8,400,000	HPQ 5.4 01Mar17 BondCall.....	117,575	0	21,000	(105,390)	..	(102,590)	7,110	0	0	0	86,863	.....	004.....

QE06.178

SCHEDULE DB - PART A - SECTION 1

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

QE06.179

1	2	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)
593920 COX-CommInc 6.8 01Aug28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/06/2015	12/20/2020	1	...2,100,000	COX-CommInc 6.8 01Aug28.....	(26,015)	0	5,250	48,674	..	49,374	9,875	0	0	0	13,512	.....	004.....
593924 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/11/2015	12/20/2020	1	...6,200,000	IBM 5.7 14Sep17.....	190,666	0	15,500	169,505	..	171,572	28,163	0	0	0	59,839	.....	004.....
594043 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/11/2015	12/20/2020	1	...4,800,000	VLOC 8.75 15Jun30.....	33,325	0	12,000	102,037	..	103,637	32,559	0	0	0	45,362	.....	004.....
594048 KSS 6.25 15Dec17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/03/2015	12/20/2020	1	...9,600,000	KSS 6.25 15Dec17.....	(293,574)	0	24,000	60,291	..	63,491	106,658	0	0	0	29,920	.....	004.....
594609 COP 5.9 10/15/32.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/03/2015	12/20/2020	1	...30,000,000	COP 5.9 10/15/32.....	676,772	0	75,000	668,668	..	678,668	111,291	0	0	0	39,571	.....	004.....
594829 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/06/2015	12/20/2020	1	...1,400,000	DE 4.375 16Oct19.....	3,444	0	3,500	19,688	..	20,154	14,635	0	0	0	59,839	.....	004.....
594831 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/03/2015	12/20/2020	1	...16,800,000	M (3) 7.45 15Jul17.....	243,807	0	42,000	351,914	..	357,514	79,999	0	0	0	52,118	.....	004.....
594857 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/07/2015	12/20/2020	1	...4,100,000	EMN 7.6 01Feb27.....	71,962	0	10,250	88,049	..	89,416	57,067	0	0	0	46,327	.....	004.....
596605 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/19/2015	12/20/2020	1	...4,100,000	HOT 6.75 15May18.....	95,963	0	10,250	107,092	..	108,458	25,761	0	0	0	60,804	.....	004.....
596606 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/19/2015	12/20/2020	1	...6,300,000	COF 5.25 21Feb17.....	53,806	0	15,750	163,565	..	165,665	24,685	0	0	0	86,863	.....	004.....
596666 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/19/2015	12/20/2020	1	...2,700,000	JCI 7.125 15Jul17.....	39,544	0	6,750	76,857	..	77,757	4,962	0	0	0	26,059	.....	004.....
596667 AMGN 2.2 22May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/19/2015	12/20/2020	1	...10,800,000	AMGN 2.2 22May19.....	130,619	0	27,000	226,230	..	229,830	51,428	0	0	0	39,571	.....	004.....
596668 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/19/2015	12/20/2020	1	...9,000,000	JPM 6 15Jan18.....	203,645	0	22,500	156,156	..	159,156	50,235	0	0	0	104,236	.....	004.....
596810 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/20/2015	12/20/2020	1	...6,200,000	MAR 3 01Mar19.....	158,247	0	15,500	188,299	..	190,366	15,763	0	0	0	86,863	.....	004.....
596819 OMC 4.45 15Aug20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/20/2015	12/20/2020	1	...10,400,000	OMC 4.45 15Aug20.....	243,781	0	26,000	292,050	..	295,517	44,278	0	0	0	59,839	.....	004.....
596820 CPB 3.05 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/20/2015	12/20/2020	1	...9,000,000	CPB 3.05 15Jul17.....	196,946	0	22,500	233,664	..	236,664	40,363	0	0	0	100,375	.....	004.....
596821 IP 7.5 15Aug21 Struc.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA..... B4TYDEB6GKMZO031MB27..	08/20/2015	12/20/2020	1	...4,100,000	IP 7.5 15Aug21 Struc.....	46,944	0	10,250	97,725	..	99,091	20,186	0	0	0	39,571	.....	004.....
596990 KR 6.15 15Jan20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	08/21/2015	12/20/2020	1	...9,700,000	KR 6.15 15Jan20.....	257,607	0	24,250	151,124	..	154,357	10,338	0	0	0	73,351	.....	004.....
596991 SPG-LP 4.375 01Mar21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/21/2015	12/20/2020	1	...7,600,000	SPG-LP 4.375 01Mar21.....	213,762	0	19,000	145,680	..	148,213	2,248	0	0	0	93,619	.....	004.....
596992 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/21/2015	12/20/2020	1	...17,600,000	R 2.55 01Jun19.....	366,759	0	44,000	431,409	..	437,276	84,233	0	0	0	86,863	.....	004.....
596993 WFC 5.75 01Feb18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/21/2015	12/20/2020	1	...9,000,000	WFC 5.75 01Feb18.....	215,560	0	22,500	168,942	..	171,942	35,800	0	0	0	169,866	.....	004.....
597602 MCD 5.8 15Oct17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/24/2015	12/20/2020	1	...16,600,000	MCD 5.8 15Oct17.....	217,045	0	41,500	408,024	..	413,558	76,549	0	0	0	80,107	.....	004.....
597603 LUV 5.125 01Mar17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI..... E58DKGMJYYYJLN8C3868..	08/24/2015	12/20/2020	1	...8,300,000	LUV 5.125 01Mar17.....	263,929	0	20,750	244,697	..	247,464	26,663	0	0	0	160,214	.....	004.....
598484 GIS 5.7 15Feb17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	08/24/2015	12/20/2020	1	...6,900,000	GIS 5.7 15Feb17 BondCall.....	230,331	0	17,250	191,297	..	193,597	20,814	0	0	0	66,595	.....	004.....
610105 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	09/29/2015	12/20/2020	1	...10,000,000	VLOC 8.75 15Jun30.....	(198,278)	0	25,000	(125,465)	..	(122,131)	8,464	0	0	0	96,515	.....	004.....
610106 APC 6.95 15Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	09/29/2015	12/20/2020	1	...5,000,000	APC 6.95 15Jun19.....	(160,227)	0	12,500	(51,503)	..	(49,836)	3,884	0	0	0	96,515	.....	004.....
610107 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	...25,000,000	JPM 6 15Jan18.....	(24,587)	0	62,500	339,230	..	347,563	139,128	0	0	0	96,515	.....	004.....
610108 KSS 4 01Nov21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	...5,000,000	KSS 4 01Nov21.....	112,642	0	12,500	86,754	..	88,420	27,908	0	0	0	48,257	.....	004.....
610109 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	...10,000,000	GS 5.95 18Jan18.....	63,840	0	25,000	209,473	..	212,806	47,619	0	0	0	241,287	.....	004.....
610344 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	...10,000,000	COF 5.25 21Feb17.....	(490,146)	0	25,000	80,826	..	84,159	127,031	0	0	0	48,257	.....	004.....
610345 HAL-EnSvcs 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54....	09/29/2015	12/20/2020	1	...10,000,000	HAL-EnSvcs 8.75 15Feb21.....	(203,028)	0	25,000	162,747	..	166,080	117,903	0	0	0	96,515	.....	004.....
610423 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76..	09/29/2015	12/20/2020	1	...10,000,000	M (3) 7.45 15Jul17.....	91,774	0	25,000	228,799	..	232,133	84,683	0	0	0	96,515	.....	004.....
621469 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....																			

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)
626225 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE..... W22LROWP2IHZNB6K528.	12/04/2015	12/20/2020	1	...9,000,000	JWN 6.95 15Mar28.....	107,670	0	22,500	41,807	..	44,807	106,311	0	0	0	86,863	.....	004.....
649386 AXP 7 19Mar18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/25/2016	06/20/2021	1	...15,000,000	AXP 7 19Mar18.....	128,981	0	37,500	437,116	..	442,116	102,520	0	0	0	154,155	.....	004.....
649387 BACORP 5.65 01May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	02/25/2016	06/20/2021	1	...10,000,000	BACORP 5.65 01May18.....	(114,319)	0	25,000	201,898	..	205,231	94,163	0	0	0	102,770	.....	004.....
649388 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	02/25/2016	06/20/2021	1	...15,000,000	COF 5.25 21Feb17.....	(266,885)	0	37,500	202,381	..	207,381	110,077	0	0	0	205,540	.....	004.....
649402 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	02/25/2016	06/20/2021	1	...15,000,000	DE 4.375 16Oct19.....	283,200	0	37,500	465,204	..	470,204	69,343	0	0	0	154,155	.....	004.....
649406 MWD 3.75 25Feb23.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	02/25/2016	06/20/2021	1	...20,000,000	MWD 3.75 25Feb23.....	(6,023)	0	50,000	342,927	..	349,594	144,518	0	0	0	154,155	.....	004.....
656391 MWD 3.75 25Feb23.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/29/2016	06/20/2021	1	...20,000,000	MWD 3.75 25Feb23.....	218,404	0	50,000	582,821	..	589,487	136,693	0	0	0	102,770	.....	004.....
656392 BACORP 5.65 01May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	03/29/2016	06/20/2021	1	...10,000,000	BACORP 5.65 01May18.....	74,232	0	25,000	171,463	..	174,797	72,259	0	0	0	51,385	.....	004.....
656394 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	03/29/2016	06/20/2021	1	...10,000,000	DE 4.375 16Oct19.....	(53,832)	0	25,000	134,921	..	138,254	73,384	0	0	0	205,540	.....	004.....
656395 AXP 7 19Mar18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	03/29/2016	06/20/2021	1	...5,000,000	AXP 7 19Mar18.....	(7,366)	0	12,500	100,949	..	102,616	47,082	0	0	0	51,385	.....	004.....
656418 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	03/29/2016	06/20/2021	1	...5,000,000	COF 5.25 21Feb17.....	128,169	0	12,500	155,068	..	156,735	23,114	0	0	0	102,770	.....	004.....
659630 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	04/14/2016	06/20/2021	1	...10,000,000	CAT 1.5 26Jun17.....	123,697	0	25,000	226,457	..	229,791	47,114	0	0	0	102,770	.....	004.....
659631 TW 2.1 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	04/21/2016	06/20/2021	1	...15,000,000	TW 2.1 01Jun19.....	51,271	0	37,500	195,010	..	200,010	116,764	0	0	0	102,770	.....	004.....
659632 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	04/21/2016	06/20/2021	1	...15,000,000	MAR 3 01Mar19.....	(216,316)	0	37,500	(58,191)	..	(53,191)	221,526	0	0	0	102,770	.....	004.....
660772 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	04/21/2016	06/20/2021	1	...5,000,000	R 2.55 01Jun19.....	2,436	0	12,500	92,135	..	93,802	32,199	0	0	0	51,385	.....	004.....
660773 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/14/2016	06/20/2021	1	...10,000,000	JWN 6.95 15Mar28.....	189,070	0	25,000	305,216	..	308,550	74,732	0	0	0	154,155	.....	004.....
660774 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	04/14/2016	06/20/2021	1	...10,000,000	GS 5.95 18Jan18.....	209,331	0	25,000	271,244	..	274,577	65,510	0	0	0	154,155	.....	004.....
663881 LUV 2.65 05Nov20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	...5,000,000	LUV 2.65 05Nov20.....	45,191	0	12,500	104,692	..	106,359	20,999	0	0	0	217,394	.....	004.....
663882 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	...10,000,000	MAR 3 01Mar19.....	74,329	0	25,000	290,456	..	293,789	72,218	0	0	0	217,394	.....	004.....
663884 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	05/04/2016	12/20/2021	1	...10,000,000	JWN 6.95 15Mar28.....	42,356	0	25,000	189,209	..	192,542	104,550	0	0	0	108,697	.....	004.....
663885 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	...10,000,000	EMN 7.6 01Feb27.....	(357,573)	0	25,000	(158,977)	..	(155,644)	138,010	0	0	0	108,697	.....	004.....
663886 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	...20,000,000	DE 4.375 16Oct19.....	397,096	0	50,000	535,045	..	541,712	141,353	0	0	0	108,697	.....	004.....
663887 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	05/04/2016	12/20/2021	1	...20,000,000	CAT 1.5 26Jun17.....	386,184	0	50,000	506,210	..	512,877	131,010	0	0	0	54,349	.....	004.....
664031 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/05/2016	12/20/2021	1	...20,000,000	R 2.55 01Jun19.....	(665,802)	0	50,000	197,475	..	204,141	346,289	0	0	0	108,697	.....	004.....
664032 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	05/05/2016	12/20/2021	1	...15,000,000	GS 5.95 18Jan18.....	281,554	0	37,500	454,664	..	459,664	109,484	0	0	0	154,155	.....	004.....
664069 SPG-LP 4.375 01Mar21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/05/2016	12/20/2021	1	...10,000,000	SPG-LP 4.375 01Mar21.....	155,093	0	25,000	303,110	..	306,443	72,990	0	0	0	108,697	.....	004.....
664070 F-MotCrLLC 5 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI..... E57ODZWZ7FF32TWEFA76.	05/05/2016	06/20/2021	1	...15,000,000	F-MotCrLLC 5 15May18.....	(36,250)	0	37,500	195,010	..	200,010	116,764	0	0	0	74,530	.....	004.....
664071 HAL-EnSvcs 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	05/05/2016	12/20/2021	1	...10,000,000	HAL-EnSvcs 8.75 15Feb21.....	(332,901)	0	25,000	98,737	..	102,071	173,145	0	0	0	108,697	.....	004.....
664072 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83	05/05/2016	12/20/2021	1	...10,000,000	IBM 5.7 14Sep17.....	(181,734)	0	25,000	212,049	..	215,382	117,458	0	0	0	108,697	.....	004.....
664090 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	05/05/2016	06/20/2019	1	...10,000,000	IBM 5.7 14Sep17.....	1,299,541	0	125,000	1,033,762	..	1,050,428	130,634	0	0	0	163,046	.....	004.....
664091 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	05/05/2016	12/20/2021	1	...10,000,000	VLOC 8.75 15Jun30.....	15,852	0	25,000	149,575	..	152,909	57,187	0	0	0	217,394	.....	004.....
664092 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	05/05/2016	12/20/2021	1	...10,000,000	VLOC 8.75 15Jun30.....	182,255	0	25,000	85,384	..	88,717	4,832	0	0	0	108,697	.....	004.....
664222 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI..... G5GSEF7VJP5I7OUK5573.	05/06/2016	12/20/2021	1	...10,000,000	EMN 7.6 01Feb27.....	(407,076)	0	25,000	(158,977)	..	(155,644)	138,010	0	0	0	54,349	.....	004.....
664348 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS..... I7331LVCZKQKX5T7XV54.	05/06/2016	12/20/2021	1	...5,000,000	JWN 6.95 15Mar28.....	15,880	0	12,500	94,604	..	96,271	52,275	0	0	0	108,697	.....	004.....
0989999. Total-Swaps-Replications-Credit Default.....										12,285,656	0	3,152,250	20,703,333	XX	21,123,633	6,645,442	0	0	0	10,026,956	XXX	XXX
1029999. Total-Swaps-Replications.....										12,285,656	0	17,570,358	20,703,333	XX	(86,097,523)	6,645,442	0	0	0	33,832,222	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										0	(18,375,041)	30,143,351	183,690,676	XX	94,551,633	(43,469,504)	0	0	0	114,502,116	XXX	XXX
1169999. Total-Swaps-Credit Default.....										(21,181,487)	0	122,838	11,289,564	XX	11,310,381	9,401,732	0	0	0	43,494,099	XXX	XXX
1189999. Total-Swaps-Total Return.....										0	(11,415,588)		(318,682,813)	XX	(214,410,723)	#####	0	0	0	36,079,532	XXX	XXX
1199999. Total-Swaps-Other.....										0	0	0	(40,876,008)	XX	(40,876,008)	(18,199,083)	0	0	0	34,389	XXX	XXX
1209999. Total-Swaps.....										(21,181,487)	(18,375,041)	18,850,600	(164,578,581)	XX	(149,424,717)	#####	0	0	0	194,110,136	XXX	XXX
1409999. Total-Hedging Other.....										74,809,560	9,963,582	1,280,242	993,479,083	XX	1,115,433,803	90,948,881	0	0	0	250,834,337	XXX	XXX

QE06.180

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1419999. Total-Replication.....										...12,285,656	0	...17,570,358	 20,703,333	XX	...(86,097,523)	..6,645,442	0	0	0	...33,832,222	XXX	XXX
1449999. TOTAL.....										...87,095,216	9,963,582	...18,850,600	1,014,182,416	XX	1,029,336,280	.97,594,323	0	0	0	.284,666,559	XXX	XXX

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																					
QEO7	USM7.....32	4,827,000	727719 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/16/2017	148.9063	150.8438	10,000	0	0	0	0	0	62,000	0	1	0
	USM7.....10	1,508,438	728072 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.0938	150.8438	3,125	0	0	0	0	0	7,500	0	1	0
	USM7.....12	1,810,125	728073 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.1016	150.8438	3,750	0	0	0	0	0	8,906	0	1	0
	USM7.....1	150,844	728074 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.1250	150.8438	313	0	0	0	0	0	719	0	1	0
	USM7.....1	150,844	728075 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.1563	150.8438	313	0	0	0	0	0	688	0	1	0
	USM7.....1	150,844	728076 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.1875	150.8438	313	0	0	0	0	0	656	0	1	0
	USM7.....3	452,531	728077 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.2188	150.8438	938	0	0	0	0	0	1,875	0	1	0
	USM7.....1	150,844	728078 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.2500	150.8438	313	0	0	0	0	0	594	0	1	0
	USM7.....1	150,844	728079 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	150.4375	150.8438	313	0	0	0	0	0	406	0	1	0
	USM7.....4	603,375	729227 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	149.7891	150.8438	1,250	0	0	0	0	0	4,219	0	1	0
	USM7.....8	1,206,750	729228 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	149.8203	150.8438	2,500	0	0	0	0	0	8,188	0	1	0
	USM7.....3	452,531	729229 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	150.0000	150.8438	938	0	0	0	0	0	2,531	0	1	0
	USM7.....3	452,531	729230 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	150.3203	150.8438	938	0	0	0	0	0	1,570	0	1	0
	USM7.....90	13,575,938	729231 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	150.3516	150.8438	28,125	0	0	0	0	0	44,297	0	1	0
	USM7.....15	2,262,656	729232 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/21/2017	150.3828	150.8438	4,688	0	0	0	0	0	6,914	0	1	0
	USM7.....2	301,688	729665 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.5703	150.8438	625	0	0	0	0	0	2,547	0	1	0
	USM7.....18	2,715,188	729666 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.6328	150.8438	5,625	0	0	0	0	0	21,797	0	1	0
	USM7.....4	603,375	729667 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.6641	150.8438	1,250	0	0	0	0	0	4,719	0	1	0
	USM7.....1	150,844	729668 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.6953	150.8438	313	0	0	0	0	0	1,148	0	1	0
	USM7.....6	905,063	729669 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.7266	150.8438	1,875	0	0	0	0	0	6,703	0	1	0
	USM7.....1	150,844	729670 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.7578	150.8438	313	0	0	0	0	0	1,086	0	1	0
	USM7.....1	150,844	729671 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.7813	150.8438	313	0	0	0	0	0	1,063	0	1	0
	USM7.....7	1,055,906	729672 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.7891	150.8438	2,188	0	0	0	0	0	7,383	0	1	0
	USM7.....10	1,508,438	729673 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.8203	150.8438	3,125	0	0	0	0	0	10,234	0	1	0
	USM7.....7	1,055,906	729674 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.8516	150.8438	2,188	0	0	0	0	0	6,945	0	1	0
	USM7.....1	150,844	729675 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.9375	150.8438	313	0	0	0	0	0	906	0	1	0
	USM7.....7	1,055,906	729676 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.9453	150.8438	2,188	0	0	0	0	0	6,289	0	1	0
	USM7.....2	301,688	729677 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	149.9766	150.8438	625	0	0	0	0	0	1,734	0	1	0
	USM7.....1	150,844	729678 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.0391	150.8438	313	0	0	0	0	0	805	0	1	0
	USM7.....5	754,219	729679 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.0703	150.8438	1,563	0	0	0	0	0	3,867	0	1	0
	USM7.....1	150,844	729680 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1016	150.8438	313	0	0	0	0	0	742	0	1	0
	USM7.....5	754,219	729681 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1328	150.8438	1,563	0	0	0	0	0	3,555	0	1	0
	USM7.....1	150,844	729682 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1563	150.8438	313	0	0	0	0	0	688	0	1	0
	USM7.....5	754,219	729683 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1641	150.8438	1,563	0	0	0	0	0	3,398	0	1	0
	USM7.....1	150,844	729684 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1875	150.8438	313	0	0	0	0	0	656	0	1	0
	USM7.....3	452,531	729685 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.1953	150.8438	938	0	0	0	0	0	1,945	0	1	0
	USM7.....184	27,755,250	729686 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.2031	150.8438	57,500	0	0	0	0	0	117,874	0	1	0
	USM7.....1	150,844	729687 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.2578	150.8438	313	0	0	0	0	0	586	0	1	0

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
USM7.....	3	452,531	729688 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.6328	150.8438	938	0	0	0	0	0	633	0	1	0
USM7.....	1	150,844	729689 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.6563	150.8438	313	0	0	0	0	0	188	0	1	0
USM7.....	2	301,688	729690 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.6641	150.8438	625	0	0	0	0	0	359	0	1	0
USM7.....	1	150,844	729691 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.6953	150.8438	313	0	0	0	0	0	148	0	1	0
USM7.....	1	150,844	729692 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	150.7188	150.8438	313	0	0	0	0	0	125	0	1	0
USM7.....	3	452,531	730144 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.4375	150.8438	938	0	0	0	0	0	1,219	0	1	0
USM7.....	25	3,771,094	730145 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.4688	150.8438	7,813	0	0	0	0	0	9,375	0	1	0
USM7.....	11	1,659,281	730146 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.5000	150.8438	3,438	0	0	0	0	0	3,781	0	1	0
USM7.....	30	4,525,313	730147 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.5313	150.8438	9,375	0	0	0	0	0	9,375	0	1	0
USM7.....	372	56,113,875	730148 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.5625	150.8438	116,250	0	0	0	0	0	104,625	0	1	0
USM7.....	3	452,531	730149 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.5938	150.8438	938	0	0	0	0	0	750	0	1	0
USM7.....	14	2,111,813	730150 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.6250	150.8438	4,375	0	0	0	0	0	3,063	0	1	0
USM7.....	3	452,531	730151 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.6563	150.8438	938	0	0	0	0	0	563	0	1	0
USM7.....	7	1,055,906	730152 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.6875	150.8438	2,188	0	0	0	0	0	1,094	0	1	0
USM7.....	1	150,844	730153 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	150.7188	150.8438	313	0	0	0	0	0	125	0	1	0
USM7.....	3	452,531	731210 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.3359	150.8438	938	0	0	0	0	0	(1,477)	0	1	0
USM7.....	11	1,659,281	731211 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.3672	150.8438	3,438	0	0	0	0	0	(5,758)	0	1	0
USM7.....	3	452,531	731212 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.3750	150.8438	938	0	0	0	0	0	(1,594)	0	1	0
USM7.....	79	11,916,656	731213 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.3984	150.8438	24,688	0	0	0	0	0	(43,821)	0	1	0
USM7.....	21	3,167,719	731214 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4063	150.8438	6,563	0	0	0	0	0	(11,813)	0	1	0
USM7.....	14	2,111,813	731215 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4297	150.8438	4,375	0	0	0	0	0	(8,203)	0	1	0
USM7.....	3	452,531	731216 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4375	150.8438	938	0	0	0	0	0	(1,781)	0	1	0
USM7.....	5	754,219	731217 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4609	150.8438	1,563	0	0	0	0	0	(3,086)	0	1	0
USM7.....	3	452,531	731218 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4688	150.8438	938	0	0	0	0	0	(1,875)	0	1	0
USM7.....	6	905,063	731219 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.4922	150.8438	1,875	0	0	0	0	0	(3,891)	0	1	0
USM7.....	11	1,659,281	731220 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5000	150.8438	3,438	0	0	0	0	0	(7,219)	0	1	0
USM7.....	3	452,531	731221 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5234	150.8438	938	0	0	0	0	0	(2,039)	0	1	0
USM7.....	2	301,688	731222 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5313	150.8438	625	0	0	0	0	0	(1,375)	0	1	0
USM7.....	6	905,063	731223 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5547	150.8438	1,875	0	0	0	0	0	(4,266)	0	1	0
USM7.....	7	1,055,906	731224 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5625	150.8438	2,188	0	0	0	0	0	(5,031)	0	1	0
USM7.....	5	754,219	731225 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.5859	150.8438	1,563	0	0	0	0	0	(3,711)	0	1	0
USM7.....	6	905,063	731226 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6172	150.8438	1,875	0	0	0	0	0	(4,641)	0	1	0
USM7.....	5	754,219	731227 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6250	150.8438	1,563	0	0	0	0	0	(3,906)	0	1	0
USM7.....	2	301,688	731228 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6484	150.8438	625	0	0	0	0	0	(1,609)	0	1	0
USM7.....	4	603,375	731229 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6563	150.8438	1,250	0	0	0	0	0	(3,250)	0	1	0
USM7.....	4	603,375	731230 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6797	150.8438	1,250	0	0	0	0	0	(3,344)	0	1	0
USM7.....	2	301,688	731231 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.6875	150.8438	625	0	0	0	0	0	(1,688)	0	1	0
USM7.....	1	150,844	731232 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.7109	150.8438	313	0	0	0	0	0	(867)	0	1	0
USM7.....	2	301,688	731233 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.7422	150.8438	625	0	0	0	0	0	(1,797)	0	1	0
USM7.....	2	301,688	731234 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.7500	150.8438	625	0	0	0	0	0	(1,813)	0	1	0

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	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
USM7.....	1	150,844	731235 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.7734	150.8438	313	0	0	0	0	0	(930)	0	1	0
USM7.....	3	452,531	731236 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.8047	150.8438	938	0	0	0	0	0	(2,883)	0	1	0
USM7.....	1	150,844	731237 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.8125	150.8438	313	0	0	0	0	0	(969)	0	1	0
USM7.....	5	754,219	731238 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.8359	150.8438	1,563	0	0	0	0	0	(4,961)	0	1	0
USM7.....	4	603,375	731239 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.8672	150.8438	1,250	0	0	0	0	0	(4,094)	0	1	0
USM7.....	479	72,254,156	731240 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.9063	150.8438	149,688	0	0	0	0	0	(508,938)	0	1	0
USM7.....	1	150,844	731241 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	151.9375	150.8438	313	0	0	0	0	0	(1,094)	0	1	0
USM7.....	469	70,745,719	731574 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	151.6797	150.8438	146,563	0	0	0	0	0	(392,056)	0	1	0
USM7.....	200	30,168,750	737862 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/20/2017	149.2500	150.8438	62,500	0	0	0	0	0	318,750	0	1	0
WNM7.....	820	131,712,500	728082 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	160.1641	160.6250	256,250	0	0	0	0	0	377,971	0	1	0
WNM7.....	1	160,625	728083 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/17/2017	160.1797	160.6250	313	0	0	0	0	0	445	0	1	0
WNM7.....	8	1,285,000	729718 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.3203	160.6250	2,500	0	0	0	0	0	10,438	0	1	0
WNM7.....	13	2,088,125	729719 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.3516	160.6250	4,063	0	0	0	0	0	16,555	0	1	0
WNM7.....	11	1,766,875	729720 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.3828	160.6250	3,438	0	0	0	0	0	13,664	0	1	0
WNM7.....	63	10,119,375	729721 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.4141	160.6250	19,688	0	0	0	0	0	76,289	0	1	0
WNM7.....	226	36,301,250	729722 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.4766	160.6250	70,625	0	0	0	0	0	259,547	0	1	0
WNM7.....	3	481,875	729723 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.5000	160.6250	938	0	0	0	0	0	3,375	0	1	0
WNM7.....	4	642,500	729724 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.5078	160.6250	1,250	0	0	0	0	0	4,469	0	1	0
WNM7.....	2	321,250	729725 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.5703	160.6250	625	0	0	0	0	0	2,109	0	1	0
WNM7.....	1	160,625	729726 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.6016	160.6250	313	0	0	0	0	0	1,023	0	1	0
WNM7.....	223	35,819,375	729727 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.6328	160.6250	69,688	0	0	0	0	0	221,258	0	1	0
WNM7.....	6	963,750	729728 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.6641	160.6250	1,875	0	0	0	0	0	5,766	0	1	0
WNM7.....	16	2,570,000	729729 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.6875	160.6250	5,000	0	0	0	0	0	15,000	0	1	0
WNM7.....	54	8,673,750	729730 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.6953	160.6250	16,875	0	0	0	0	0	50,203	0	1	0
WNM7.....	91	14,616,875	729731 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.7188	160.6250	28,438	0	0	0	0	0	82,469	0	1	0
WNM7.....	86	13,813,750	729732 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.7266	160.6250	26,875	0	0	0	0	0	77,266	0	1	0
WNM7.....	29	4,658,125	729733 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.7578	160.6250	9,063	0	0	0	0	0	25,149	0	1	0
WNM7.....	3	481,875	729734 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.7813	160.6250	938	0	0	0	0	0	2,531	0	1	0
WNM7.....	1	160,625	729735 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.7891	160.6250	313	0	0	0	0	0	836	0	1	0
WNM7.....	44	7,067,500	729736 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	159.8125	160.6250	13,750	0	0	0	0	0	35,750	0	1	0
WNM7.....	12	1,927,500	729737 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.2578	160.6250	3,750	0	0	0	0	0	4,406	0	1	0
WNM7.....	1	160,625	729738 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.4141	160.6250	313	0	0	0	0	0	211	0	1	0
WNM7.....	1	160,625	729739 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.4453	160.6250	313	0	0	0	0	0	180	0	1	0
WNM7.....	1	160,625	729740 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.4766	160.6250	313	0	0	0	0	0	148	0	1	0
WNM7.....	7	1,124,375	729741 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.5313	160.6250	2,188	0	0	0	0	0	656	0	1	0
WNM7.....	1	160,625	729742 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/22/2017	160.5625	160.6250	313	0	0	0	0	0	63	0	1	0
WNM7.....	11	1,766,875	730176 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.0625	160.6250	3,438	0	0	0	0	0	6,188	0	1	0
WNM7.....	3	481,875	730177 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.0938	160.6250	938	0	0	0	0	0	1,594	0	1	0
WNM7.....	135	21,684,375	730178 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.1016	160.6250	42,188	0	0	0	0	0	70,664	0	1	0
WNM7.....	2	321,250	730179 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.1250	160.6250	625	0	0	0	0	0	1,000	0	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
WNM7....	35	5,621,875	730180 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.1328	160.6250	10,938	0	0	0	0	0	17,227	0	1	0
WNM7....	6	963,750	730181 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.1641	160.6250	1,875	0	0	0	0	0	2,766	0	1	0
WNM7....	16	2,570,000	730182 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.1953	160.6250	5,000	0	0	0	0	0	6,875	0	1	0
WNM7....	122	19,596,250	730183 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2188	160.6250	38,125	0	0	0	0	0	49,563	0	1	0
WNM7....	254	40,798,750	730184 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2266	160.6250	79,375	0	0	0	0	0	101,204	0	1	0
WNM7....	10	1,606,250	730185 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2500	160.6250	3,125	0	0	0	0	0	3,750	0	1	0
WNM7....	9	1,445,625	730186 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2578	160.6250	2,813	0	0	0	0	0	3,305	0	1	0
WNM7....	41	6,585,625	730187 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2813	160.6250	12,813	0	0	0	0	0	14,094	0	1	0
WNM7....	36	5,782,500	730188 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.2891	160.6250	11,250	0	0	0	0	0	12,094	0	1	0
WNM7....	20	3,212,500	730189 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3125	160.6250	6,250	0	0	0	0	0	6,250	0	1	0
WNM7....	12	1,927,500	730190 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3203	160.6250	3,750	0	0	0	0	0	3,656	0	1	0
WNM7....	2	321,250	730191 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3438	160.6250	625	0	0	0	0	0	563	0	1	0
WNM7....	272	43,690,000	730192 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3516	160.6250	85,000	0	0	0	0	0	74,376	0	1	0
WNM7....	37	5,943,125	730193 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3750	160.6250	11,563	0	0	0	0	0	9,250	0	1	0
WNM7....	204	32,767,500	730194 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.3828	160.6250	63,750	0	0	0	0	0	49,407	0	1	0
WNM7....	65	10,440,625	730195 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.4141	160.6250	20,313	0	0	0	0	0	13,711	0	1	0
WNM7....	10	1,606,250	730196 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.4375	160.6250	3,125	0	0	0	0	0	1,875	0	1	0
WNM7....	2	321,250	730197 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	160.4453	160.6250	625	0	0	0	0	0	359	0	1	0
WNM7....	23	3,694,375	731243 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	160.2031	160.6250	7,188	0	0	0	0	0	9,703	0	1	0
WNM7....	92	14,777,500	731584 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.2500	160.6250	28,750	0	0	0	0	0	(57,500)	0	1	0
WNM7....	198	31,803,750	731585 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.2813	160.6250	61,875	0	0	0	0	0	(129,938)	0	1	0
WNM7....	11	1,766,875	731586 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.6875	160.6250	3,438	0	0	0	0	0	(11,688)	0	1	0
WNM7....	37	5,943,125	731587 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.7500	160.6250	11,563	0	0	0	0	0	(41,625)	0	1	0
WNM7....	2,021	324,623,125	731588 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.7813	160.6250	631,563	0	0	0	0	0	(2,336,781)	0	1	0
WNM7....	1	160,625	731589 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.8438	160.6250	313	0	0	0	0	0	(1,219)	0	1	0
WNM7....	14	2,248,750	731590 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.8750	160.6250	4,375	0	0	0	0	0	(17,500)	0	1	0
WNM7....	1	160,625	731591 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	161.9375	160.6250	313	0	0	0	0	0	(1,313)	0	1	0
WNM7....	15	2,409,375	731592 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	162.0313	160.6250	4,688	0	0	0	0	0	(21,094)	0	1	0
WNM7....	18	2,891,250	731593 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	162.1875	160.6250	5,625	0	0	0	0	0	(28,125)	0	1	0
WNM7....	873	140,225,625	731597 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	162.1953	160.6250	272,813	0	0	0	0	0	(1,370,880)	0	1	0
WNM7....	150	24,093,750	731598 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	162.2031	160.6250	46,875	0	0	0	0	0	(236,721)	0	1	0
WNM7....	513	82,400,625	736909 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/16/2017	156.5313	160.6250	160,313	0	0	0	0	0	2,100,094	0	1	0
WNM7....	18	2,891,250	736910 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/16/2017	157.0938	160.6250	5,625	0	0	0	0	0	63,563	0	1	0
WNM7....	87	13,974,375	736911 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/16/2017	157.1563	160.6250	27,188	0	0	0	0	0	301,781	0	1	0
WNM7....	195	31,321,875	736912 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/16/2017	157.1875	160.6250	60,938	0	0	0	0	0	670,313	0	1	0
WNM7....	514	82,561,250	737863 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/20/2017	158.4063	160.6250	160,625	0	0	0	0	0	1,140,438	0	1	0
WNM7....	31	4,979,375	738346 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/23/2017	160.2813	160.6250	9,688	0	0	0	0	0	10,656	0	1	0
WNM7....	57	9,155,625	738347 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/23/2017	160.3125	160.6250	17,813	0	0	0	0	0	17,813	0	1	0
WNM7....	22	3,533,750	738348 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/23/2017	160.3438	160.6250	6,875	0	0	0	0	0	6,188	0	1	0
WNM7....	70	11,243,750	740306 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/27/2017	161.5313	160.6250	21,875	0	0	0	0	0	(63,438)	0	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
WNM7.....	499	80,151,875	740914 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/30/2017	160.2813	160.6250	155.938	0	0	0	0	0	171,531	0	1	0
TYM7.....	30	3,736,875	731605 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.7969	124.5625	6,563	0	0	0	0	0	(7,031)	43,500	1	0
TYM7.....	6	747,375	731606 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8125	124.5625	1,313	0	0	0	0	0	(1,500)	8,700	1	0
TYM7.....	56	6,975,500	731607 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8281	124.5625	12,250	0	0	0	0	0	(14,875)	81,200	1	0
TYM7.....	6	747,375	731608 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8438	124.5625	1,313	0	0	0	0	0	(1,688)	8,700	1	0
TYM7.....	6	747,375	731609 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8594	124.5625	1,313	0	0	0	0	0	(1,781)	8,700	1	0
TYM7.....	1	124,563	731610 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8750	124.5625	219	0	0	0	0	0	(313)	1,450	1	0
12829999	Total-Long Futures-Hedging Other.....											3,398,281	0	0	0	0	0	1,650,748	152,250	XXX	XXX
1329999	Total-Long Futures.....											3,398,281	0	0	0	0	0	1,650,748	152,250	XXX	XXX

Short Futures

Hedging Other

QE07.4

ADM7.....	75	5,727,000	733498 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.7573	0.7636	9,750	0	0	0	0	0	(47,250)	112,500	1	0
ADM7.....	102	7,788,720	733499 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.7577	0.7636	13,260	0	0	0	0	0	(60,180)	153,000	1	0
ADM7.....	8	610,880	733500 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.7588	0.7636	1,040	0	0	0	0	0	(3,880)	12,000	1	0
ADM7.....	69	5,268,840	733501 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.7589	0.7636	8,970	0	0	0	0	0	(32,430)	103,500	1	0
BPM7.....	562	44,102,950	733868 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/08/2017	1.2229	1.2556	(189,675)	0	0	0	0	0	(1,148,588)	1,348,800	1	0
BPM7.....	40	3,139,000	740286 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/27/2017	1.2593	1.2556	(13,500)	0	0	0	0	0	9,250	96,000	1	0
VGM7.....	990	36,217,000	734880 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	EUX.....	03/10/2017	3,353.0000	3,426.0000	(157,891)	0	0	0	0	0	(771,699)	2,676,646	1	0
VGM7.....	1,000	36,582,828	734881 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	EUX.....	03/10/2017	3,355.0000	3,426.0000	(159,486)	0	0	0	0	0	(758,138)	2,703,683	1	0
ECM7.....	178	23,856,450	733513 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0631	1.0722	14,463	0	0	0	0	0	(202,475)	489,500	1	0
ECM7.....	186	24,928,650	733514 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0632	1.0722	15,113	0	0	0	0	0	(209,250)	511,500	1	0
ECM7.....	31	4,154,775	733515 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0634	1.0722	2,519	0	0	0	0	0	(34,294)	85,250	1	0
ECM7.....	5	670,125	733516 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0635	1.0722	406	0	0	0	0	0	(5,469)	13,750	1	0
ECM7.....	30	4,020,750	733517 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0636	1.0722	2,438	0	0	0	0	0	(32,438)	82,500	1	0
ECM7.....	15	2,010,375	733518 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0636	1.0722	1,219	0	0	0	0	0	(16,125)	41,250	1	0
ECM7.....	50	6,701,250	733519 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0637	1.0722	4,063	0	0	0	0	0	(53,438)	137,500	1	0
ECM7.....	30	4,020,750	733520 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0637	1.0722	2,438	0	0	0	0	0	(31,875)	82,500	1	0
ECM7.....	31	4,154,775	733521 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	1.0638	1.0722	2,519	0	0	0	0	0	(32,744)	85,250	1	0
Z M7.....	300	27,355,150	734883 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	ICF.....	03/10/2017	7,264.5000	7,275.5000	91,707	0	0	0	0	0	(41,359)	1,532,159	1	0
Z M7.....	222	20,242,811	735468 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	ICF.....	03/13/2017	7,290.5000	7,275.5000	67,863	0	0	0	0	0	41,735	1,133,798	1	0
RTAM7.....	56	3,876,320	733839 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,371.8500	1,384.4000	(8,680)	0	0	0	0	0	(35,140)	184,800	1	0
RTAM7.....	329	22,773,380	733840 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.3000	1,384.4000	(50,995)	0	0	0	0	0	(182,595)	1,085,700	1	0
RTAM7.....	1	69,220	733841 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.4000	1,384.4000	(155)	0	0	0	0	0	(550)	3,300	1	0
RTAM7.....	7	484,540	733842 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.5000	1,384.4000	(1,085)	0	0	0	0	0	(3,815)	23,100	1	0
RTAM7.....	7	484,540	733843 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.6000	1,384.4000	(1,085)	0	0	0	0	0	(3,780)	23,100	1	0
RTAM7.....	5	346,100	733844 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.7000	1,384.4000	(775)	0	0	0	0	0	(2,675)	16,500	1	0
RTAM7.....	1	69,220	733845 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,373.9000	1,384.4000	(155)	0	0	0	0	0	(525)	3,300	1	0
RTAM7.....	45	3,114,900	733846 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,374.0000	1,384.4000	(6,975)	0	0	0	0	0	(23,400)	148,500	1	0
RTAM7.....	5	346,100	733847 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/08/2017	1,374.1000	1,384.4000	(775)	0	0	0	0	0	(2,575)	16,500	1	0
RTAM7.....	1	69,220	734241 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	1,357.9000	1,384.4000	(155)	0	0	0	0	0	(1,325)	3,300	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	1	69,220	734242 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.1000	..1,384.4000	(155)	0	0	0	0	0	(1,315)	3,300	1	0
RTAM7...	8	553,760	734243 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.2000	..1,384.4000	(1,240)	0	0	0	0	0	(10,480)	26,400	1	0
RTAM7...	1	69,220	734244 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.3000	..1,384.4000	(155)	0	0	0	0	0	(1,305)	3,300	1	0
RTAM7...	5	346,100	734245 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.4000	..1,384.4000	(775)	0	0	0	0	0	(6,500)	16,500	1	0
RTAM7...	2	138,440	734246 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.5000	..1,384.4000	(310)	0	0	0	0	0	(2,590)	6,600	1	0
RTAM7...	56	3,876,320	734247 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.6000	..1,384.4000	(8,680)	0	0	0	0	0	(72,240)	184,800	1	0
RTAM7...	4	276,880	734248 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.7000	..1,384.4000	(620)	0	0	0	0	0	(5,140)	13,200	1	0
RTAM7...	98	6,783,560	734249 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.8000	..1,384.4000	(15,190)	0	0	0	0	0	(125,440)	323,400	1	0
RTAM7...	2	138,440	734250 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,358.9000	..1,384.4000	(310)	0	0	0	0	0	(2,550)	6,600	1	0
RTAM7...	1	69,220	734251 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.0000	..1,384.4000	(155)	0	0	0	0	0	(1,270)	3,300	1	0
RTAM7...	1	69,220	734252 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.1500	..1,384.4000	(155)	0	0	0	0	0	(1,263)	3,300	1	0
RTAM7...	5	346,100	734253 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.2500	..1,384.4000	(775)	0	0	0	0	0	(6,288)	16,500	1	0
RTAM7...	7	484,540	734254 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.3000	..1,384.4000	(1,085)	0	0	0	0	0	(8,785)	23,100	1	0
RTAM7...	109	7,544,980	734255 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.3500	..1,384.4000	(16,895)	0	0	0	0	0	(136,523)	359,700	1	0
RTAM7...	5	346,100	734256 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.4000	..1,384.4000	(775)	0	0	0	0	0	(6,250)	16,500	1	0
RTAM7...	2	138,440	734257 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.4500	..1,384.4000	(310)	0	0	0	0	0	(2,495)	6,600	1	0
RTAM7...	48	3,322,560	734258 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.5000	..1,384.4000	(7,440)	0	0	0	0	0	(59,760)	158,400	1	0
RTAM7...	3	207,660	734259 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.5500	..1,384.4000	(465)	0	0	0	0	0	(3,728)	9,900	1	0
RTAM7...	5	346,100	734260 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.6000	..1,384.4000	(775)	0	0	0	0	0	(6,200)	16,500	1	0
RTAM7...	6	415,320	734261 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.6500	..1,384.4000	(930)	0	0	0	0	0	(7,425)	19,800	1	0
RTAM7...	2	138,440	734262 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.7000	..1,384.4000	(310)	0	0	0	0	0	(2,470)	6,600	1	0
RTAM7...	2	138,440	734263 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.7500	..1,384.4000	(310)	0	0	0	0	0	(2,465)	6,600	1	0
RTAM7...	2	138,440	734264 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.8500	..1,384.4000	(310)	0	0	0	0	0	(2,455)	6,600	1	0
RTAM7...	4	276,880	734265 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,359.9500	..1,384.4000	(620)	0	0	0	0	0	(4,890)	13,200	1	0
RTAM7...	2	138,440	734266 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.0500	..1,384.4000	(310)	0	0	0	0	0	(2,435)	6,600	1	0
RTAM7...	1	69,220	734267 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.2000	..1,384.4000	(155)	0	0	0	0	0	(1,210)	3,300	1	0
RTAM7...	3	207,660	734268 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.2500	..1,384.4000	(465)	0	0	0	0	0	(3,623)	9,900	1	0
RTAM7...	2	138,440	734269 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.4500	..1,384.4000	(310)	0	0	0	0	0	(2,395)	6,600	1	0
RTAM7...	2	138,440	734270 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.5500	..1,384.4000	(310)	0	0	0	0	0	(2,385)	6,600	1	0
RTAM7...	7	484,540	734271 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.6500	..1,384.4000	(1,085)	0	0	0	0	0	(8,313)	23,100	1	0
RTAM7...	8	553,760	734272 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.7500	..1,384.4000	(1,240)	0	0	0	0	0	(9,460)	26,400	1	0
RTAM7...	6	415,320	734273 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.8500	..1,384.4000	(930)	0	0	0	0	0	(7,065)	19,800	1	0
RTAM7...	9	622,980	734274 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,360.9500	..1,384.4000	(1,395)	0	0	0	0	0	(10,553)	29,700	1	0
RTAM7...	2	138,440	734275 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,361.0000	..1,384.4000	(310)	0	0	0	0	0	(2,340)	6,600	1	0
RTAM7...	11	761,420	734276 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,361.0500	..1,384.4000	(1,705)	0	0	0	0	0	(12,843)	36,300	1	0
RTAM7...	1	69,220	734277 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,361.1500	..1,384.4000	(155)	0	0	0	0	0	(1,163)	3,300	1	0
RTAM7...	206	14,259,320	734278 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,361.9000	..1,384.4000	(31,930)	0	0	0	0	0	(231,750)	679,800	1	0
RTAM7...	7	484,540	734279 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,362.9000	..1,384.4000	(1,085)	0	0	0	0	0	(7,525)	23,100	1	0
RTAM7...	200	13,844,000	734280 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,363.1500	..1,384.4000	(31,000)	0	0	0	0	0	(212,500)	660,000	1	0
RTAM7...	1	69,220	734281 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,363.3000	..1,384.4000	(155)	0	0	0	0	0	(1,055)	3,300	1	0

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	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
RTAM7...	1	69,220	734282 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,363.5000	..1,384.4000	(155)	0	0	0	0	0	(1,045)	3,300	1	0
RTAM7...	4	276,880	734283 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,364.8000	..1,384.4000	(620)	0	0	0	0	0	(3,920)	13,200	1	0
RTAM7...	1	69,220	734284 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,364.9000	..1,384.4000	(155)	0	0	0	0	0	(975)	3,300	1	0
RTAM7...	1	69,220	734285 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.0000	..1,384.4000	(155)	0	0	0	0	0	(970)	3,300	1	0
RTAM7...	277	19,173,940	734286 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.1500	..1,384.4000	(42,935)	0	0	0	0	0	(266,613)	914,100	1	0
RTAM7...	7	484,540	734287 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.2000	..1,384.4000	(1,085)	0	0	0	0	0	(6,720)	23,100	1	0
RTAM7...	72	4,983,840	734288 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.4000	..1,384.4000	(11,160)	0	0	0	0	0	(68,400)	237,600	1	0
RTAM7...	2	138,440	734289 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.5000	..1,384.4000	(310)	0	0	0	0	0	(1,890)	6,600	1	0
RTAM7...	3	207,660	734290 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.7000	..1,384.4000	(465)	0	0	0	0	0	(2,805)	9,900	1	0
RTAM7...	2	138,440	734291 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.7000	..1,384.4000	(310)	0	0	0	0	0	(1,870)	6,600	1	0
RTAM7...	3	207,660	734292 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.8000	..1,384.4000	(465)	0	0	0	0	0	(2,790)	9,900	1	0
RTAM7...	31	2,145,820	734293 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.8000	..1,384.4000	(4,805)	0	0	0	0	0	(28,830)	102,300	1	0
RTAM7...	30	2,076,600	734294 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.9000	..1,384.4000	(4,650)	0	0	0	0	0	(27,750)	99,000	1	0
RTAM7...	5	346,100	734295 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,365.9000	..1,384.4000	(775)	0	0	0	0	0	(4,625)	16,500	1	0
RTAM7...	7	484,540	734296 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.0000	..1,384.4000	(1,085)	0	0	0	0	0	(6,440)	23,100	1	0
RTAM7...	31	2,145,820	734297 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.0000	..1,384.4000	(4,805)	0	0	0	0	0	(28,520)	102,300	1	0
RTAM7...	1	69,220	734298 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.0500	..1,384.4000	(155)	0	0	0	0	0	(918)	3,300	1	0
RTAM7...	20	1,384,400	734299 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.1000	..1,384.4000	(3,100)	0	0	0	0	0	(18,300)	66,000	1	0
RTAM7...	11	761,420	734300 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.1000	..1,384.4000	(1,705)	0	0	0	0	0	(10,065)	36,300	1	0
RTAM7...	3	207,660	734301 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.2000	..1,384.4000	(465)	0	0	0	0	0	(2,730)	9,900	1	0
RTAM7...	4	276,880	734302 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.2000	..1,384.4000	(620)	0	0	0	0	0	(3,640)	13,200	1	0
RTAM7...	23	1,592,060	734303 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.3000	..1,384.4000	(3,565)	0	0	0	0	0	(20,815)	75,900	1	0
RTAM7...	5	346,100	734304 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.4000	..1,384.4000	(775)	0	0	0	0	0	(4,500)	16,500	1	0
RTAM7...	2	138,440	734305 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.5500	..1,384.4000	(310)	0	0	0	0	0	(1,785)	6,600	1	0
RTAM7...	12	830,640	734306 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.6500	..1,384.4000	(1,860)	0	0	0	0	0	(10,650)	39,600	1	0
RTAM7...	32	2,215,040	734307 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.7000	..1,384.4000	(4,960)	0	0	0	0	0	(28,320)	105,600	1	0
RTAM7...	14	969,080	734308 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.7500	..1,384.4000	(2,170)	0	0	0	0	0	(12,355)	46,200	1	0
RTAM7...	3	207,660	734309 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.8500	..1,384.4000	(465)	0	0	0	0	0	(2,633)	9,900	1	0
RTAM7...	3	207,660	734310 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,366.9500	..1,384.4000	(465)	0	0	0	0	0	(2,618)	9,900	1	0
RTAM7...	3	207,660	734311 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.0000	..1,384.4000	(465)	0	0	0	0	0	(2,610)	9,900	1	0
RTAM7...	7	484,540	734312 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.0500	..1,384.4000	(1,085)	0	0	0	0	0	(6,073)	23,100	1	0
RTAM7...	259	17,927,980	734313 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.1000	..1,384.4000	(40,145)	0	0	0	0	0	(224,035)	854,700	1	0
RTAM7...	4	276,880	734314 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.1500	..1,384.4000	(620)	0	0	0	0	0	(3,450)	13,200	1	0
RTAM7...	7	484,540	734315 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.2000	..1,384.4000	(1,085)	0	0	0	0	0	(6,020)	23,100	1	0
RTAM7...	3	207,660	734316 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.2500	..1,384.4000	(465)	0	0	0	0	0	(2,573)	9,900	1	0
RTAM7...	3	207,660	734317 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.3500	..1,384.4000	(465)	0	0	0	0	0	(2,558)	9,900	1	0
RTAM7...	1	69,220	734318 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.4000	..1,384.4000	(155)	0	0	0	0	0	(850)	3,300	1	0
RTAM7...	4	276,880	734319 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.4500	..1,384.4000	(620)	0	0	0	0	0	(3,390)	13,200	1	0
RTAM7...	9	622,980	734320 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.5500	..1,384.4000	(1,395)	0	0	0	0	0	(7,583)	29,700	1	0
RTAM7...	7	484,540	734321 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.6000	..1,384.4000	(1,085)	0	0	0	0	0	(5,880)	23,100	1	0

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	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
RTAM7...	1	69,220	734322 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.6500	..1,384.4000	(155)	0	0	0	0	0	(838)	3,300	1	0
RTAM7...	4	276,880	734323 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.7000	..1,384.4000	(620)	0	0	0	0	0	(3,340)	13,200	1	0
RTAM7...	506	35,025,320	734324 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.7500	..1,384.4000	(78,430)	0	0	0	0	0	(421,245)	1,669,800	1	0
RTAM7...	4	276,880	734325 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.8000	..1,384.4000	(620)	0	0	0	0	0	(3,320)	13,200	1	0
RTAM7...	9	622,980	734326 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.8500	..1,384.4000	(1,395)	0	0	0	0	0	(7,448)	29,700	1	0
RTAM7...	9	622,980	734327 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.9000	..1,384.4000	(1,395)	0	0	0	0	0	(7,425)	29,700	1	0
RTAM7...	5	346,100	734328 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,367.9500	..1,384.4000	(775)	0	0	0	0	0	(4,113)	16,500	1	0
RTAM7...	9	622,980	734329 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.0000	..1,384.4000	(1,395)	0	0	0	0	0	(7,380)	29,700	1	0
RTAM7...	6	415,320	734330 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.0500	..1,384.4000	(930)	0	0	0	0	0	(4,905)	19,800	1	0
RTAM7...	8	553,760	734331 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.1000	..1,384.4000	(1,240)	0	0	0	0	0	(6,520)	26,400	1	0
RTAM7...	2	138,440	734332 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.2000	..1,384.4000	(310)	0	0	0	0	0	(1,620)	6,600	1	0
RTAM7...	25	1,730,500	734333 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.2000	..1,384.4000	(3,875)	0	0	0	0	0	(20,250)	82,500	1	0
RTAM7...	3	207,660	734334 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.2500	..1,384.4000	(465)	0	0	0	0	0	(2,423)	9,900	1	0
RTAM7...	5	346,100	734335 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.2500	..1,384.4000	(775)	0	0	0	0	0	(4,038)	16,500	1	0
RTAM7...	13	899,860	734336 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.3000	..1,384.4000	(2,015)	0	0	0	0	0	(10,465)	42,900	1	0
RTAM7...	1	69,220	734337 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.3500	..1,384.4000	(155)	0	0	0	0	0	(803)	3,300	1	0
RTAM7...	4	276,880	734338 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.3500	..1,384.4000	(620)	0	0	0	0	0	(3,210)	13,200	1	0
RTAM7...	8	553,760	734339 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.4000	..1,384.4000	(1,240)	0	0	0	0	0	(6,400)	26,400	1	0
RTAM7...	4	276,880	734340 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.4500	..1,384.4000	(620)	0	0	0	0	0	(3,190)	13,200	1	0
RTAM7...	18	1,245,960	734341 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.5000	..1,384.4000	(2,790)	0	0	0	0	0	(14,310)	59,400	1	0
RTAM7...	3	207,660	734342 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.5500	..1,384.4000	(465)	0	0	0	0	0	(2,378)	9,900	1	0
RTAM7...	12	830,640	734343 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.5500	..1,384.4000	(1,860)	0	0	0	0	0	(9,510)	39,600	1	0
RTAM7...	7	484,540	734344 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.6000	..1,384.4000	(1,085)	0	0	0	0	0	(5,530)	23,100	1	0
RTAM7...	29	2,007,380	734345 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.6000	..1,384.4000	(4,495)	0	0	0	0	0	(22,910)	95,700	1	0
RTAM7...	4	276,880	734346 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.6500	..1,384.4000	(620)	0	0	0	0	0	(3,150)	13,200	1	0
RTAM7...	11	761,420	734347 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.6500	..1,384.4000	(1,705)	0	0	0	0	0	(8,663)	36,300	1	0
RTAM7...	8	553,760	734348 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.7000	..1,384.4000	(1,240)	0	0	0	0	0	(6,280)	26,400	1	0
RTAM7...	4	276,880	734349 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.7000	..1,384.4000	(620)	0	0	0	0	0	(3,140)	13,200	1	0
RTAM7...	27	1,868,940	734350 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.7500	..1,384.4000	(4,185)	0	0	0	0	0	(21,128)	89,100	1	0
RTAM7...	1	69,220	734351 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.8000	..1,384.4000	(155)	0	0	0	0	0	(780)	3,300	1	0
RTAM7...	3	207,660	734352 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.8000	..1,384.4000	(465)	0	0	0	0	0	(2,340)	9,900	1	0
RTAM7...	22	1,522,840	734353 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.8500	..1,384.4000	(3,410)	0	0	0	0	0	(17,105)	72,600	1	0
RTAM7...	1	69,220	734354 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.8500	..1,384.4000	(155)	0	0	0	0	0	(778)	3,300	1	0
RTAM7...	9	622,980	734355 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.9000	..1,384.4000	(1,395)	0	0	0	0	0	(6,975)	29,700	1	0
RTAM7...	8	553,760	734356 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.9500	..1,384.4000	(1,240)	0	0	0	0	0	(6,180)	26,400	1	0
RTAM7...	288	19,935,360	734357 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,368.9500	..1,384.4000	(44,640)	0	0	0	0	0	(222,480)	950,400	1	0
RTAM7...	4	276,880	734358 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,369.0000	..1,384.4000	(620)	0	0	0	0	0	(3,080)	13,200	1	0
RTAM7...	3	207,660	734359 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,369.0000	..1,384.4000	(465)	0	0	0	0	0	(2,310)	9,900	1	0
RTAM7...	323	22,358,060	734360 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,369.0500	..1,384.4000	(50,065)	0	0	0	0	0	(247,903)	1,065,900	1	0
RTAM7...	5	346,100	734361 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/09/2017	..1,369.0500	..1,384.4000	(775)	0	0	0	0	0	(3,838)	16,500	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	3	207,660	734362 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.1000	..1,384.4000	(465)	0	0	0	0	0	(2,295)	9,900	1	0
RTAM7...	3	207,660	734363 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.1500	..1,384.4000	(465)	0	0	0	0	0	(2,288)	9,900	1	0
RTAM7...	7	484,540	734364 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.2500	..1,384.4000	(1,085)	0	0	0	0	0	(5,303)	23,100	1	0
RTAM7...	1	69,220	734365 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.3000	..1,384.4000	(155)	0	0	0	0	0	(755)	3,300	1	0
RTAM7...	2	138,440	734366 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.3500	..1,384.4000	(310)	0	0	0	0	0	(1,505)	6,600	1	0
RTAM7...	2	138,440	734367 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.5500	..1,384.4000	(310)	0	0	0	0	0	(1,485)	6,600	1	0
RTAM7...	55	3,807,100	734368 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.7000	..1,384.4000	(8,525)	0	0	0	0	0	(40,425)	181,500	1	0
RTAM7...	1	69,220	734369 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.7500	..1,384.4000	(155)	0	0	0	0	0	(733)	3,300	1	0
RTAM7...	1	69,220	734370 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,369.8000	..1,384.4000	(155)	0	0	0	0	0	(730)	3,300	1	0
RTAM7...	1	69,220	734371 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,370.1000	..1,384.4000	(155)	0	0	0	0	0	(715)	3,300	1	0
RTAM7...	14	969,080	734372 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,370.4000	..1,384.4000	(2,170)	0	0	0	0	0	(9,800)	46,200	1	0
RTAM7...	2	138,440	734373 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,370.5000	..1,384.4000	(310)	0	0	0	0	0	(1,390)	6,600	1	0
RTAM7...	1	69,220	734374 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/09/2017	..1,370.6000	..1,384.4000	(155)	0	0	0	0	0	(690)	3,300	1	0
RTAM7...	1	69,220	734802 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.0500	..1,384.4000	(155)	0	0	0	0	0	(1,518)	3,300	1	0
RTAM7...	1	69,220	734794 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.1000	..1,384.4000	(155)	0	0	0	0	0	(1,515)	3,300	1	0
RTAM7...	1	69,220	734795 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.2000	..1,384.4000	(155)	0	0	0	0	0	(1,510)	3,300	1	0
RTAM7...	1	69,220	734796 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.3000	..1,384.4000	(155)	0	0	0	0	0	(1,505)	3,300	1	0
RTAM7...	1	69,220	734797 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.4500	..1,384.4000	(155)	0	0	0	0	0	(1,498)	3,300	1	0
RTAM7...	2	138,440	734798 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.6000	..1,384.4000	(310)	0	0	0	0	0	(2,980)	6,600	1	0
RTAM7...	2	138,440	734802 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.7000	..1,384.4000	(310)	0	0	0	0	0	(2,970)	6,600	1	0
RTAM7...	17	1,176,740	734803 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.7500	..1,384.4000	(2,635)	0	0	0	0	0	(25,203)	56,100	1	0
RTAM7...	190	13,151,800	734804 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.8000	..1,384.4000	(29,450)	0	0	0	0	0	(281,200)	627,000	1	0
RTAM7...	23	1,592,060	734805 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.8500	..1,384.4000	(3,565)	0	0	0	0	0	(33,983)	75,900	1	0
RTAM7...	1	69,220	734806 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.9000	..1,384.4000	(155)	0	0	0	0	0	(1,475)	3,300	1	0
RTAM7...	2	138,440	734807 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,354.9500	..1,384.4000	(310)	0	0	0	0	0	(2,945)	6,600	1	0
RTAM7...	1	69,220	734808 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,355.1500	..1,384.4000	(155)	0	0	0	0	0	(1,463)	3,300	1	0
RTAM7...	104	7,198,880	734809 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,355.6500	..1,384.4000	(16,120)	0	0	0	0	0	(149,500)	343,200	1	0
RTAM7...	1	69,220	734810 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,355.7000	..1,384.4000	(155)	0	0	0	0	0	(1,435)	3,300	1	0
RTAM7...	102	7,060,440	734811 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,355.7500	..1,384.4000	(15,810)	0	0	0	0	0	(146,115)	336,600	1	0
RTAM7...	50	3,461,000	734812 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,355.8000	..1,384.4000	(7,750)	0	0	0	0	0	(71,500)	165,000	1	0
RTAM7...	500	34,610,000	734813 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,356.6000	..1,384.4000	(77,500)	0	0	0	0	0	(695,000)	1,650,000	1	0
RTAM7...	2	138,440	734814 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,360.9000	..1,384.4000	(310)	0	0	0	0	0	(2,350)	6,600	1	0
RTAM7...	4	276,880	734815 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,360.9500	..1,384.4000	(620)	0	0	0	0	0	(4,690)	13,200	1	0
RTAM7...	64	4,430,080	734816 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.0000	..1,384.4000	(9,920)	0	0	0	0	0	(74,880)	211,200	1	0
RTAM7...	39	2,699,580	734817 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.0500	..1,384.4000	(6,045)	0	0	0	0	0	(45,533)	128,700	1	0
RTAM7...	10	692,200	734818 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.1000	..1,384.4000	(1,550)	0	0	0	0	0	(11,650)	33,000	1	0
RTAM7...	11	761,420	734822 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.1500	..1,384.4000	(1,705)	0	0	0	0	0	(12,788)	36,300	1	0
RTAM7...	10	692,200	734823 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.2000	..1,384.4000	(1,550)	0	0	0	0	0	(11,600)	33,000	1	0
RTAM7...	12	830,640	734824 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.2500	..1,384.4000	(1,860)	0	0	0	0	0	(13,890)	39,600	1	0
RTAM7...	3	207,660	734825 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX	06/16/2017	NYF	03/10/2017	..1,361.3000	..1,384.4000	(465)	0	0	0	0	0	(3,465)	9,900	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	18	1,245,960	734826 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.3500	..1,384.4000	(2,790)	0	0	0	0	0	(20,745)	59,400	1	0
RTAM7...	6	415,320	734827 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.4000	..1,384.4000	(930)	0	0	0	0	0	(6,900)	19,800	1	0
RTAM7...	18	1,245,960	734828 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.4500	..1,384.4000	(2,790)	0	0	0	0	0	(20,655)	59,400	1	0
RTAM7...	4	276,880	734829 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.5000	..1,384.4000	(620)	0	0	0	0	0	(4,580)	13,200	1	0
RTAM7...	19	1,315,180	734830 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.5500	..1,384.4000	(2,945)	0	0	0	0	0	(21,708)	62,700	1	0
RTAM7...	8	553,760	734831 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.6000	..1,384.4000	(1,240)	0	0	0	0	0	(9,120)	26,400	1	0
RTAM7...	13	899,860	734832 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.6500	..1,384.4000	(2,015)	0	0	0	0	0	(14,788)	42,900	1	0
RTAM7...	501	34,679,220	734833 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.7000	..1,384.4000	(77,655)	0	0	0	0	0	(568,635)	1,653,300	1	0
RTAM7...	7	484,540	734837 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.7500	..1,384.4000	(1,085)	0	0	0	0	0	(7,928)	23,100	1	0
RTAM7...	1	69,220	734838 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.8000	..1,384.4000	(155)	0	0	0	0	0	(1,130)	3,300	1	0
RTAM7...	230	15,920,600	734839 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.9500	..1,384.4000	(35,650)	0	0	0	0	0	(258,175)	759,000	1	0
RTAM7...	2	138,440	734840 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,362.0500	..1,384.4000	(310)	0	0	0	0	0	(2,235)	6,600	1	0
RTAM7...	2	138,440	734841 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,362.1000	..1,384.4000	(310)	0	0	0	0	0	(2,230)	6,600	1	0
RTAM7...	13	899,860	734842 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,362.1500	..1,384.4000	(2,015)	0	0	0	0	0	(14,463)	42,900	1	0
RTAM7...	3	207,660	734843 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,362.2000	..1,384.4000	(465)	0	0	0	0	0	(3,330)	9,900	1	0
RTAM7...	1	69,220	734844 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,363.3000	..1,384.4000	(155)	0	0	0	0	0	(1,055)	3,300	1	0
RTAM7...	2	138,440	734845 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.0000	..1,384.4000	(310)	0	0	0	0	0	(2,040)	6,600	1	0
RTAM7...	5	346,100	734846 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.1000	..1,384.4000	(775)	0	0	0	0	0	(5,075)	16,500	1	0
RTAM7...	6	415,320	734850 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.2000	..1,384.4000	(930)	0	0	0	0	0	(6,060)	19,800	1	0
RTAM7...	13	899,860	734851 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.4000	..1,384.4000	(2,015)	0	0	0	0	0	(13,000)	42,900	1	0
RTAM7...	10	692,200	734852 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.5000	..1,384.4000	(1,550)	0	0	0	0	0	(9,950)	33,000	1	0
RTAM7...	6	415,320	734853 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.6000	..1,384.4000	(930)	0	0	0	0	0	(5,940)	19,800	1	0
RTAM7...	22	1,522,840	734854 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.7000	..1,384.4000	(3,410)	0	0	0	0	0	(21,670)	72,600	1	0
RTAM7...	8	553,760	734855 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.8000	..1,384.4000	(1,240)	0	0	0	0	0	(7,840)	26,400	1	0
RTAM7...	5	346,100	734856 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,364.9000	..1,384.4000	(775)	0	0	0	0	0	(4,875)	16,500	1	0
RTAM7...	10	692,200	734857 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.0000	..1,384.4000	(1,550)	0	0	0	0	0	(9,700)	33,000	1	0
RTAM7...	10	692,200	734858 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.1000	..1,384.4000	(1,550)	0	0	0	0	0	(9,650)	33,000	1	0
RTAM7...	3	207,660	734859 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.2000	..1,384.4000	(465)	0	0	0	0	0	(2,880)	9,900	1	0
RTAM7...	1	69,220	734860 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.3000	..1,384.4000	(155)	0	0	0	0	0	(955)	3,300	1	0
RTAM7...	1	69,220	734861 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.4000	..1,384.4000	(155)	0	0	0	0	0	(950)	3,300	1	0
RTAM7...	3	207,660	734862 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.5000	..1,384.4000	(465)	0	0	0	0	0	(2,835)	9,900	1	0
RTAM7...	5	346,100	734863 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.6000	..1,384.4000	(775)	0	0	0	0	0	(4,700)	16,500	1	0
RTAM7...	1	69,220	734864 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,365.7000	..1,384.4000	(155)	0	0	0	0	0	(935)	3,300	1	0
RTAM7...	1	69,220	734865 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.0500	..1,384.4000	(155)	0	0	0	0	0	(918)	3,300	1	0
RTAM7...	2	138,440	734866 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.1500	..1,384.4000	(310)	0	0	0	0	0	(1,825)	6,600	1	0
RTAM7...	9	622,980	734867 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.3000	..1,384.4000	(1,395)	0	0	0	0	0	(8,145)	29,700	1	0
RTAM7...	4	276,880	734868 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.4000	..1,384.4000	(620)	0	0	0	0	0	(3,600)	13,200	1	0
RTAM7...	2	138,440	734869 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.4500	..1,384.4000	(310)	0	0	0	0	0	(1,795)	6,600	1	0
RTAM7...	2	138,440	734870 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.7000	..1,384.4000	(310)	0	0	0	0	0	(1,770)	6,600	1	0
RTAM7...	105	7,268,100	734871 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,366.8500	..1,384.4000	(16,275)	0	0	0	0	0	(92,138)	346,500	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	19	1,315,180	734872 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,367.7000	..1,384.4000	(2,945)	0	0	0	0	0	(15,865)	62,700	1	0
RTAM7...	145	10,036,900	734873 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,369.8000	..1,384.4000	(22,475)	0	0	0	0	0	(105,850)	478,500	1	0
RTAM7...	34	2,353,480	734874 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,370.3500	..1,384.4000	(5,270)	0	0	0	0	0	(23,885)	112,200	1	0
RTAM7...	151	10,452,220	734875 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,370.8500	..1,384.4000	(23,405)	0	0	0	0	0	(102,303)	498,300	1	0
RTAM7...	145	10,036,900	734876 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,371.0500	..1,384.4000	(22,475)	0	0	0	0	0	(96,788)	478,500	1	0
RTAM7...	9	622,980	734877 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,371.1000	..1,384.4000	(1,395)	0	0	0	0	0	(5,985)	29,700	1	0
RTAM7...	1,000	69,220,000	735452 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,365.9000	..1,384.4000	(155,000)	0	0	0	0	0	(925,000)	3,300,000	1	0
RTAM7...	108	7,475,760	735453 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.1000	..1,384.4000	(16,740)	0	0	0	0	0	(88,020)	356,400	1	0
RTAM7...	26	1,799,720	735454 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.2000	..1,384.4000	(4,030)	0	0	0	0	0	(21,060)	85,800	1	0
RTAM7...	127	8,790,940	735455 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.3000	..1,384.4000	(19,685)	0	0	0	0	0	(102,235)	419,100	1	0
RTAM7...	15	1,038,300	735456 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.4000	..1,384.4000	(2,325)	0	0	0	0	0	(12,000)	49,500	1	0
RTAM7...	301	20,835,220	735457 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.5000	..1,384.4000	(46,655)	0	0	0	0	0	(239,295)	993,300	1	0
RTAM7...	39	2,699,580	735458 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.6000	..1,384.4000	(6,045)	0	0	0	0	0	(30,810)	128,700	1	0
RTAM7...	18	1,245,960	735459 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.7000	..1,384.4000	(2,790)	0	0	0	0	0	(14,130)	59,400	1	0
RTAM7...	19	1,315,180	735460 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.8000	..1,384.4000	(2,945)	0	0	0	0	0	(14,820)	62,700	1	0
RTAM7...	332	22,981,040	735461 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.9000	..1,384.4000	(51,460)	0	0	0	0	0	(257,300)	1,095,600	1	0
RTAM7...	15	1,038,300	735462 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,369.0000	..1,384.4000	(2,325)	0	0	0	0	0	(11,550)	49,500	1	0
RTAM7...	1,000	69,220,000	736139 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.7000	..1,384.4000	(155,000)	0	0	0	0	0	(1,635,000)	3,300,000	1	0
RTAM7...	500	34,610,000	736140 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.8500	..1,384.4000	(77,500)	0	0	0	0	0	(738,750)	1,650,000	1	0
RTAM7...	500	34,610,000	736141 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.0000	..1,384.4000	(77,500)	0	0	0	0	0	(660,000)	1,650,000	1	0
RTAM7...	1,000	69,220,000	736142 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.1500	..1,384.4000	(155,000)	0	0	0	0	0	(1,312,500)	3,300,000	1	0
RTAM7...	1,000	69,220,000	736143 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.6000	..1,384.4000	(155,000)	0	0	0	0	0	(1,240,000)	3,300,000	1	0
RTAM7...	200	13,844,000	736462 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,365.4000	..1,384.4000	(31,000)	0	0	0	0	0	(190,000)	660,000	1	0
RTAM7...	130	8,998,600	736463 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,366.0000	..1,384.4000	(20,150)	0	0	0	0	0	(119,600)	429,000	1	0
RTAM7...	34	2,353,480	736464 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,366.4000	..1,384.4000	(5,270)	0	0	0	0	0	(30,600)	112,200	1	0
RTAM7...	100	6,922,000	736465 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,366.5000	..1,384.4000	(15,500)	0	0	0	0	0	(89,500)	330,000	1	0
RTAM7...	100	6,922,000	736466 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,366.9500	..1,384.4000	(15,500)	0	0	0	0	0	(87,250)	330,000	1	0
RTAM7...	66	4,568,520	736467 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,367.6500	..1,384.4000	(10,230)	0	0	0	0	0	(55,275)	217,800	1	0
RTAM7...	75	5,191,500	736468 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,368.3500	..1,384.4000	(11,625)	0	0	0	0	0	(60,188)	247,500	1	0
RTAM7...	25	1,730,500	736469 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,368.4000	..1,384.4000	(3,875)	0	0	0	0	0	(20,000)	82,500	1	0
RTAM7...	200	13,844,000	736470 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,369.0500	..1,384.4000	(31,000)	0	0	0	0	0	(153,500)	660,000	1	0
RTAM7...	100	6,922,000	736471 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,369.4000	..1,384.4000	(15,500)	0	0	0	0	0	(75,000)	330,000	1	0
RTAM7...	100	6,922,000	736472 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,369.7000	..1,384.4000	(15,500)	0	0	0	0	0	(73,500)	330,000	1	0
RTAM7...	12	830,640	736473 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,370.6000	..1,384.4000	(1,860)	0	0	0	0	0	(8,280)	39,600	1	0
RTAM7...	100	6,922,000	736474 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,370.9000	..1,384.4000	(15,500)	0	0	0	0	0	(67,500)	330,000	1	0
RTAM7...	88	6,091,360	736475 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,371.2000	..1,384.4000	(13,640)	0	0	0	0	0	(58,080)	290,400	1	0
RTAM7...	23	1,592,060	736476 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,373.1000	..1,384.4000	(3,565)	0	0	0	0	0	(12,995)	75,900	1	0
RTAM7...	77	5,329,940	736477 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,373.2000	..1,384.4000	(11,935)	0	0	0	0	0	(43,120)	254,100	1	0
RTAM7...	100	6,922,000	736478 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,373.5000	..1,384.4000	(15,500)	0	0	0	0	0	(54,500)	330,000	1	0
RTAM7...	12	830,640	736479 ICE NEW MINI RUSSELL FUT...	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/15/2017	..1,373.6000	..1,384.4000	(1,860)	0	0	0	0	0	(6,480)	39,600	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	49	3,391,780	736480 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,373.7500	..1,384.4000	(7,595)	0	0	0	0	0	(26,093)	161,700	1	0
RTAM7...	3	207,660	736481 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,373.8000	..1,384.4000	(465)	0	0	0	0	0	(1,590)	9,900	1	0
RTAM7...	10	692,200	736482 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,373.9000	..1,384.4000	(1,550)	0	0	0	0	0	(5,250)	33,000	1	0
RTAM7...	6	415,320	736483 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,373.9500	..1,384.4000	(930)	0	0	0	0	0	(3,135)	19,800	1	0
RTAM7...	51	3,530,220	736484 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,374.0000	..1,384.4000	(7,905)	0	0	0	0	0	(26,520)	168,300	1	0
RTAM7...	3	207,660	736485 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,374.0500	..1,384.4000	(465)	0	0	0	0	0	(1,553)	9,900	1	0
RTAM7...	218	15,089,960	736486 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,374.2000	..1,384.4000	(33,790)	0	0	0	0	0	(111,180)	719,400	1	0
RTAM7...	48	3,322,560	736487 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,374.4500	..1,384.4000	(7,440)	0	0	0	0	0	(23,880)	158,400	1	0
RTAM7...	100	6,922,000	736488 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,374.6000	..1,384.4000	(15,500)	0	0	0	0	0	(49,000)	330,000	1	0
RTAM7...	200	13,844,000	736489 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/15/2017	..1,378.6000	..1,384.4000	(31,000)	0	0	0	0	0	(58,000)	660,000	1	0
RTAM7...	50	3,461,000	738040 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,343.7000	..1,384.4000	(7,750)	0	0	0	0	0	(101,750)	165,000	1	0
RTAM7...	63	4,360,860	738041 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,343.8000	..1,384.4000	(9,765)	0	0	0	0	0	(127,890)	207,900	1	0
RTAM7...	15	1,038,300	738042 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,343.9000	..1,384.4000	(2,325)	0	0	0	0	0	(30,375)	49,500	1	0
RTAM7...	34	2,353,480	738043 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.0000	..1,384.4000	(5,270)	0	0	0	0	0	(68,680)	112,200	1	0
RTAM7...	76	5,260,720	738044 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.1000	..1,384.4000	(11,780)	0	0	0	0	0	(153,140)	250,800	1	0
RTAM7...	70	4,845,400	738045 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.2000	..1,384.4000	(10,850)	0	0	0	0	0	(140,700)	231,000	1	0
RTAM7...	29	2,007,380	738046 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.3000	..1,384.4000	(4,495)	0	0	0	0	0	(58,145)	95,700	1	0
RTAM7...	87	6,022,140	738047 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.4000	..1,384.4000	(13,485)	0	0	0	0	0	(174,000)	287,100	1	0
RTAM7...	17	1,176,740	738048 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.5000	..1,384.4000	(2,635)	0	0	0	0	0	(33,915)	56,100	1	0
RTAM7...	53	3,668,660	738049 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.6000	..1,384.4000	(8,215)	0	0	0	0	0	(105,470)	174,900	1	0
RTAM7...	129	8,929,380	738050 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.7000	..1,384.4000	(19,995)	0	0	0	0	0	(256,065)	425,700	1	0
RTAM7...	62	4,291,640	738051 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.8000	..1,384.4000	(9,610)	0	0	0	0	0	(122,760)	204,600	1	0
RTAM7...	80	5,537,600	738052 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,344.9000	..1,384.4000	(12,400)	0	0	0	0	0	(158,000)	264,000	1	0
RTAM7...	24	1,661,280	738053 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.0000	..1,384.4000	(3,720)	0	0	0	0	0	(47,280)	79,200	1	0
RTAM7...	35	2,422,700	738054 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.1000	..1,384.4000	(5,425)	0	0	0	0	0	(68,775)	115,500	1	0
RTAM7...	3	207,660	738055 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.3000	..1,384.4000	(465)	0	0	0	0	0	(5,865)	9,900	1	0
RTAM7...	21	1,453,620	738056 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.4000	..1,384.4000	(3,255)	0	0	0	0	0	(40,950)	69,300	1	0
RTAM7...	47	3,253,340	738057 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.5000	..1,384.4000	(7,285)	0	0	0	0	0	(91,415)	155,100	1	0
RTAM7...	8	553,760	738058 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.6000	..1,384.4000	(1,240)	0	0	0	0	0	(15,520)	26,400	1	0
RTAM7...	24	1,661,280	738059 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.8000	..1,384.4000	(3,720)	0	0	0	0	0	(46,320)	79,200	1	0
RTAM7...	6	415,320	738060 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,345.9000	..1,384.4000	(930)	0	0	0	0	0	(11,550)	19,800	1	0
RTAM7...	4	276,880	738061 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.0000	..1,384.4000	(620)	0	0	0	0	0	(7,680)	13,200	1	0
RTAM7...	1	69,220	738062 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.2000	..1,384.4000	(155)	0	0	0	0	0	(1,910)	3,300	1	0
RTAM7...	12	830,640	738063 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.3000	..1,384.4000	(1,860)	0	0	0	0	0	(22,860)	39,600	1	0
RTAM7...	16	1,107,520	738064 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.4000	..1,384.4000	(2,480)	0	0	0	0	0	(30,400)	52,800	1	0
RTAM7...	1	69,220	738065 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.5000	..1,384.4000	(155)	0	0	0	0	0	(1,895)	3,300	1	0
RTAM7...	8	553,760	738066 ICE NEW MINI RUSSELL FUT...	VA HEDGE	N/A	EQUITY/INDEX.	06/16/2017	NYF	03/21/2017	..1,346.6000	..1,384.4000	(1,240)	0	0	0	0	0	(15,120)	26,400	1	0
JYM7...	177	19,937,944	733544 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	06/19/2017	CME	03/07/2017	0.8811	0.9012	(53,100)	0	0	0	0	0	(443,606)	584,100	1	0
JYM7...	17	1,914,944	733545 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	06/19/2017	CME	03/07/2017	0.8812	0.9012	(5,100)	0	0	0	0	0	(42,500)	56,100	1	0
JYM7...	4	450,575	733546 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	06/19/2017	CME	03/07/2017	0.8813	0.9012	(1,200)	0	0	0	0	0	(9,950)	13,200	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
JYM7.....	38	4,280,463	733547 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.8816	0.9012	(11,400)	0	0	0	0	0	(92,863)	125,400	1	0
JYM7.....	21	2,365,519	733548 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.8817	0.9012	(6,300)	0	0	0	0	0	(51,188)	69,300	1	0
JYM7.....	11	1,239,081	733549 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.8817	0.9012	(3,300)	0	0	0	0	0	(26,744)	36,300	1	0
JYM7.....	138	15,544,838	733550 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/19/2017	CME.....	03/07/2017	0.8818	0.9012	(41,400)	0	0	0	0	0	(334,650)	455,400	1	0
MESM7.....	152	7,306,640	734699 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	926.2000	961.4000	53,960	0	0	0	0	0	(267,520)	304,000	1	0
MESM7.....	148	7,114,360	734700 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	926.4000	961.4000	52,540	0	0	0	0	0	(259,000)	296,000	1	0
MESM7.....	300	14,421,000	734701 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	928.5000	961.4000	106,500	0	0	0	0	0	(493,500)	600,000	1	0
MESM7.....	164	7,883,480	736132 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.9000	961.4000	58,220	0	0	0	0	0	(184,500)	328,000	1	0
MESM7.....	25	1,201,750	736133 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.2000	961.4000	8,875	0	0	0	0	0	(27,750)	50,000	1	0
MESM7.....	7	336,490	738033 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	964.6000	961.4000	2,485	0	0	0	0	0	1,120	14,000	1	0
MESM7.....	9	432,630	738034 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	964.7000	961.4000	3,195	0	0	0	0	0	1,485	18,000	1	0
MESM7.....	4	192,280	738035 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	964.8000	961.4000	1,420	0	0	0	0	0	680	8,000	1	0
MESM7.....	19	913,330	738036 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	964.9000	961.4000	6,745	0	0	0	0	0	3,325	38,000	1	0
MESM7.....	6	288,420	738037 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	965.0000	961.4000	2,130	0	0	0	0	0	1,080	12,000	1	0
MESM7.....	20	961,400	738038 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	965.1000	961.4000	7,100	0	0	0	0	0	3,700	40,000	1	0
MESM7.....	7	336,490	738039 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/21/2017	965.2000	961.4000	2,485	0	0	0	0	0	1,330	14,000	1	0
ESM7.....	317	37,393,320	733793 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/08/2017	2.363.3500	2.359.2000	85,590	0	0	0	0	0	65,778	1,585,000	1	0
ESM7.....	771	90,947,160	734138 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	2.361.0500	2.359.2000	208,170	0	0	0	0	0	71,318	3,855,000	1	0
ESM7.....	998	117,724,080	734139 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	2.361.1000	2.359.2000	269,460	0	0	0	0	0	94,810	4,990,000	1	0
ESM7.....	500	58,980,000	734140 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	2.361.1500	2.359.2000	135,000	0	0	0	0	0	48,750	2,500,000	1	0
ESM7.....	231	27,248,760	734141 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	2.361.2000	2.359.2000	62,370	0	0	0	0	0	23,100	1,155,000	1	0
ESM7.....	500	58,980,000	734682 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	2.363.0500	2.359.2000	135,000	0	0	0	0	0	96,250	2,500,000	1	0
ESM7.....	1,000	117,960,000	734683 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	2.363.1000	2.359.2000	270,000	0	0	0	0	0	195,000	5,000,000	1	0
ESM7.....	1,500	176,940,000	734684 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	2.363.1500	2.359.2000	405,000	0	0	0	0	0	296,250	7,500,000	1	0
ESM7.....	2,000	235,920,000	734688 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	2.363.2000	2.359.2000	540,000	0	0	0	0	0	400,000	10,000,000	1	0
ESM7.....	1,500	176,940,000	735422 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	2.368.5500	2.359.2000	405,000	0	0	0	0	0	701,250	7,500,000	1	0
ESM7.....	1,000	117,960,000	735423 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	2.368.6000	2.359.2000	270,000	0	0	0	0	0	470,000	5,000,000	1	0
ESM7.....	915	107,933,400	735424 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	2.368.6500	2.359.2000	247,050	0	0	0	0	0	432,338	4,575,000	1	0
ESM7.....	425	50,133,000	736123 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	2.363.0000	2.359.2000	114,750	0	0	0	0	0	80,750	2,125,000	1	0
ESM7.....	250	29,490,000	737861 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/20/2017	2.370.2500	2.359.2000	67,500	0	0	0	0	0	138,125	1,250,000	1	0
ESM7.....	93	10,970,280	738022 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	2.341.7500	2.359.2000	25,110	0	0	0	0	0	(81,143)	465,000	1	0
ESM7.....	462	54,497,520	738023 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	2.342.2500	2.359.2000	124,740	0	0	0	0	0	(391,545)	2,310,000	1	0
ESM7.....	98	11,560,080	740287 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/27/2017	2.338.5000	2.359.2000	26,460	0	0	0	0	0	(101,430)	490,000	1	0
ESM7.....	382	45,060,720	740288 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/27/2017	2.338.7500	2.359.2000	103,140	0	0	0	0	0	(390,595)	1,910,000	1	0
FAM7.....	54	9,278,280	734143 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	1.709.5500	1.718.2000	(1,080)	0	0	0	0	0	(46,710)	388,800	1	0
FAM7.....	100	17,182,000	734144 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	1.709.6000	1.718.2000	(2,000)	0	0	0	0	0	(86,000)	720,000	1	0
FAM7.....	32	5,498,240	734145 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/09/2017	1.709.6500	1.718.2000	(640)	0	0	0	0	0	(27,360)	230,400	1	0
FAM7.....	268	46,047,760	734690 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	1.701.8500	1.718.2000	(5,360)	0	0	0	0	0	(438,180)	1,929,600	1	0
FAM7.....	300	51,546,000	734691 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	1.701.9000	1.718.2000	(6,000)	0	0	0	0	0	(489,000)	2,160,000	1	0
FAM7.....	100	17,182,000	734692 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	1.701.9500	1.718.2000	(2,000)	0	0	0	0	0	(162,500)	720,000	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
FAM7.....	200	34,364,000	734693 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	.1,702.0000	.1,718.2000	(4,000)	0	0	0	0	0	(324,000)	1,440,000	.1	0
FAM7.....	77	13,230,140	734694 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	.1,702.1000	.1,718.2000	(1,540)	0	0	0	0	0	(123,970)	554,400	.1	0
FAM7.....	108	18,556,560	735426 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	.1,710.1000	.1,718.2000	(2,160)	0	0	0	0	0	(87,480)	777,600	.1	0
FAM7.....	527	90,549,140	735427 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	.1,710.1500	.1,718.2000	(10,540)	0	0	0	0	0	(424,235)	3,794,400	.1	0
FAM7.....	23	3,951,860	735428 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	.1,710.2000	.1,718.2000	(460)	0	0	0	0	0	(18,400)	165,600	.1	0
FAM7.....	192	32,989,440	735429 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	.1,710.2500	.1,718.2000	(3,840)	0	0	0	0	0	(152,640)	1,382,400	.1	0
FAM7.....	200	34,364,000	736125 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	.1,713.8500	.1,718.2000	(4,000)	0	0	0	0	0	(87,000)	1,440,000	.1	0
FAM7.....	100	17,182,000	736126 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	.1,713.9500	.1,718.2000	(2,000)	0	0	0	0	0	(42,500)	720,000	.1	0
FAM7.....	400	68,728,000	736127 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	.1,714.0000	.1,718.2000	(8,000)	0	0	0	0	0	(168,000)	2,880,000	.1	0
FAM7.....	100	17,182,000	736128 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	.1,714.0500	.1,718.2000	(2,000)	0	0	0	0	0	(41,500)	720,000	.1	0
FAM7.....	11	1,890,020	738024 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.3000	.1,718.2000	(220)	0	0	0	0	0	(35,090)	79,200	.1	0
FAM7.....	49	8,419,180	738025 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.4000	.1,718.2000	(980)	0	0	0	0	0	(155,820)	352,800	.1	0
FAM7.....	9	1,546,380	738026 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.5000	.1,718.2000	(180)	0	0	0	0	0	(28,530)	64,800	.1	0
FAM7.....	5	859,100	736145 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.6000	.1,718.2000	(100)	0	0	0	0	0	(15,800)	36,000	.1	0
FAM7.....	9	1,546,380	738028 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.7000	.1,718.2000	(180)	0	0	0	0	0	(28,350)	64,800	.1	0
FAM7.....	11	1,890,020	738029 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.8000	.1,718.2000	(220)	0	0	0	0	0	(34,540)	79,200	.1	0
FAM7.....	16	2,749,120	738030 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,686.9000	.1,718.2000	(320)	0	0	0	0	0	(50,080)	115,200	.1	0
FAM7.....	7	1,202,740	738031 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,687.0000	.1,718.2000	(140)	0	0	0	0	0	(21,840)	50,400	.1	0
FAM7.....	3	515,460	738032 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/21/2017	.1,687.1000	.1,718.2000	(60)	0	0	0	0	0	(9,330)	21,600	.1	0
XPM7.....	180	20,127,793	736145 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/15/2017	SFE.....	03/14/2017	.5,766.0000	.5,848.0000	110,651	0	0	0	0	0	(282,230)	881,107	.1	0
TPM7.....	328	44,583,217	733552 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/08/2017	OSE.....	03/07/2017	.1,541.0000	.1,512.5000	487,313	0	0	0	0	0	840,080	1,680,161	.1	0
RTAM7.....	32	2,215,040	736162 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.7000	.1,384.4000	(4,961)	0	0	0	0	0	(52,320)	105,600	.1	0
RTAM7.....	1	69,220	736163 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.8000	.1,384.4000	(155)	0	0	0	0	0	(1,630)	3,300	.1	0
RTAM7.....	9	622,980	736164 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.9000	.1,384.4000	(1,395)	0	0	0	0	0	(14,625)	29,700	.1	0
RTAM7.....	4	276,880	736165 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.0000	.1,384.4000	(620)	0	0	0	0	0	(6,480)	13,200	.1	0
RTAM7.....	12	830,640	736166 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.1000	.1,384.4000	(1,861)	0	0	0	0	0	(19,380)	39,600	.1	0
RTAM7.....	60	4,153,200	736167 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.2000	.1,384.4000	(9,303)	0	0	0	0	0	(96,600)	198,000	.1	0
RTAM7.....	22	1,522,840	736168 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.3000	.1,384.4000	(3,411)	0	0	0	0	0	(35,310)	72,600	.1	0
RTAM7.....	5	346,100	736169 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.4000	.1,384.4000	(775)	0	0	0	0	0	(8,000)	16,500	.1	0
RTAM7.....	5	346,100	739120 ICE NEW MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/24/2017	.1,354.8000	.1,384.4000	(775)	0	0	0	0	0	(7,400)	16,500	.1	0
MFSM7.....	162	14,434,200	735470 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,756.7000	.1,782.0000	34,796	0	0	0	0	0	(204,930)	680,400	.1	0
MFSM7.....	2	178,200	739119 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/24/2017	.1,776.7000	.1,782.0000	430	0	0	0	0	0	(530)	8,400	.1	0
ESM7.....	273	32,203,080	736147 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	.2,371.7000	.2,359.2000	74,255	0	0	0	0	0	170,625	1,365,000	.1	0
ESM7.....	8	943,680	739118 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/24/2017	.2,343.7500	.2,359.2000	2,176	0	0	0	0	0	(6,180)	40,000	.1	0
RTAM7.....	12	830,640	734894 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	.1,361.2000	.1,384.4000	(1,758)	0	0	0	0	0	(13,920)	39,600	.6	0
RTAM7.....	3	207,660	735487 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.5000	.1,384.4000	(440)	0	0	0	0	0	(2,385)	9,900	.6	0
RTAM7.....	1	69,220	735488 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.5500	.1,384.4000	(147)	0	0	0	0	0	(793)	3,300	.6	0
RTAM7.....	3	207,660	735489 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.6000	.1,384.4000	(440)	0	0	0	0	0	(2,370)	9,900	.6	0
RTAM7.....	1	69,220	735490 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.8000	.1,384.4000	(147)	0	0	0	0	0	(780)	3,300	.6	0
RTAM7.....	2	138,440	735491 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.9500	.1,384.4000	(293)	0	0	0	0	0	(1,545)	6,600	.6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	1	69,220	735492 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.7500	..1,384.4000	(147)	0	0	0	0	0	(683)	3,300	6	0
RTAM7...	1	69,220	735493 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,372.9000	..1,384.4000	(147)	0	0	0	0	0	(575)	3,300	6	0
RTAM7...	1	69,220	736191 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.8500	..1,384.4000	(147)	0	0	0	0	0	(1,628)	3,300	6	0
RTAM7...	2	138,440	736192 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.0000	..1,384.4000	(293)	0	0	0	0	0	(3,240)	6,600	6	0
RTAM7...	1	69,220	736193 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.2500	..1,384.4000	(147)	0	0	0	0	0	(1,608)	3,300	6	0
RTAM7...	1	69,220	736194 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.4000	..1,384.4000	(147)	0	0	0	0	0	(1,600)	3,300	6	0
RTAM7...	1	69,220	736195 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.1000	..1,384.4000	(147)	0	0	0	0	0	(1,265)	3,300	6	0
RTAM7...	2	138,440	736196 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.5000	..1,384.4000	(293)	0	0	0	0	0	(2,490)	6,600	6	0
RTAM7...	3	207,660	736197 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.7500	..1,384.4000	(440)	0	0	0	0	0	(3,698)	9,900	6	0
RTAM7...	1	69,220	736198 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.9000	..1,384.4000	(147)	0	0	0	0	0	(1,225)	3,300	6	0
RTAM7...	1	69,220	741080 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/31/2017	..1,384.5000	..1,384.4000	(147)	0	0	0	0	0	5	3,300	6	0
RTAM7...	1	69,220	741081 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/31/2017	..1,384.6000	..1,384.4000	(147)	0	0	0	0	0	10	3,300	6	0
MFSM7...	1	89,100	734892 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,745.5000	..1,782.0000	210	0	0	0	0	0	(1,825)	4,200	6	0
MFSM7...	1	89,100	735480 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,753.9000	..1,782.0000	210	0	0	0	0	0	(1,405)	4,200	6	0
MFSM7...	1	89,100	736179 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.1000	..1,782.0000	210	0	0	0	0	0	(2,045)	4,200	6	0
MFSM7...	1	89,100	736180 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,744.4000	..1,782.0000	210	0	0	0	0	0	(1,880)	4,200	6	0
ESM7.....	80	9,436,800	734888 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	..2,363.2000	..2,359.2000	21,702	0	0	0	0	0	16,000	400,000	6	0
ESM7.....	47	5,544,120	735472 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.5000	..2,359.2000	12,750	0	0	0	0	0	21,855	235,000	6	0
ESM7.....	21	2,477,160	735473 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.5500	..2,359.2000	5,697	0	0	0	0	0	9,818	105,000	6	0
ESM7.....	9	1,061,640	735474 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.6000	..2,359.2000	2,442	0	0	0	0	0	4,230	45,000	6	0
ESM7.....	10	1,179,600	735475 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.6500	..2,359.2000	2,713	0	0	0	0	0	4,725	50,000	6	0
ESM7.....	33	3,892,680	736171 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7000	..2,359.2000	8,952	0	0	0	0	0	20,625	165,000	6	0
ESM7.....	49	5,780,040	736172 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7500	..2,359.2000	13,293	0	0	0	0	0	30,748	245,000	6	0
ESM7.....	5	589,800	736173 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.8000	..2,359.2000	1,356	0	0	0	0	0	3,150	25,000	6	0
FAM7.....	3	515,460	734890 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	..1,702.1500	..1,718.2000	(244)	0	0	0	0	0	(4,815)	21,600	6	0
FAM7.....	3	515,460	735477 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..1,710.1500	..1,718.2000	(244)	0	0	0	0	0	(2,415)	21,600	6	0
FAM7.....	1	171,820	735478 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..1,710.2000	..1,718.2000	(81)	0	0	0	0	0	(800)	7,200	6	0
FAM7.....	3	515,460	736175 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,713.9500	..1,718.2000	(244)	0	0	0	0	0	(1,275)	21,600	6	0
FAM7.....	1	171,820	736176 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,714.0000	..1,718.2000	(81)	0	0	0	0	0	(420)	7,200	6	0
RTAM7...	1	69,220	735974 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.7000	..1,384.4000	(155)	0	0	0	0	0	(1,285)	3,300	3	0
RTAM7...	1	69,220	735975 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.8500	..1,384.4000	(155)	0	0	0	0	0	(1,278)	3,300	3	0
RTAM7...	422	29,210,840	735976 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.9000	..1,384.4000	(65,410)	0	0	0	0	0	(538,050)	1,392,600	3	0
RTAM7...	105	7,268,100	735977 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.9500	..1,384.4000	(16,275)	0	0	0	0	0	(133,613)	346,500	3	0
RTAM7...	1	69,220	735978 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.0000	..1,384.4000	(155)	0	0	0	0	0	(1,270)	3,300	3	0
RTAM7...	3	207,660	735979 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.1500	..1,384.4000	(465)	0	0	0	0	0	(3,788)	9,900	3	0
RTAM7...	1	69,220	735980 ICE NEW MINI RUSSELL FUT...	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.2000	..1,384.4000	(155)	0	0	0	0	0	(1,260)	3,300	3	0
ESM7.....	389	45,886,440	735966 S&P 500 EMINI FUT.....	Life Hedge.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7000	..2,359.2000	105,030	0	0	0	0	0	243,125	1,945,000	3	0
RTAM7...	86	5,952,920	734677 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.2000	..1,384.4000	(13,330)	0	0	0	0	0	(99,760)	283,800	6	0
RTAM7...	10	692,200	735388 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.1500	..1,384.4000	(1,550)	0	0	0	0	0	(9,125)	33,000	6	0
RTAM7...	1	69,220	735389 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.6000	..1,384.4000	(155)	0	0	0	0	0	(890)	3,300	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	3	207,660	735390 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,366.7500	.1,384.4000	(465)	0	0	0	0	0	(2,648)	9,900	6	0
RTAM7...	3	207,660	735391 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,366.9500	.1,384.4000	(465)	0	0	0	0	0	(2,618)	9,900	6	0
RTAM7...	1	69,220	735392 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.3500	.1,384.4000	(155)	0	0	0	0	0	(853)	3,300	6	0
RTAM7...	1	69,220	735393 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.5000	.1,384.4000	(155)	0	0	0	0	0	(845)	3,300	6	0
RTAM7...	2	138,440	735394 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.5500	.1,384.4000	(310)	0	0	0	0	0	(1,685)	6,600	6	0
RTAM7...	6	415,320	735395 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.6000	.1,384.4000	(930)	0	0	0	0	0	(5,040)	19,800	6	0
RTAM7...	2	138,440	735396 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.7000	.1,384.4000	(310)	0	0	0	0	0	(1,670)	6,600	6	0
RTAM7...	1	69,220	735397 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.7500	.1,384.4000	(155)	0	0	0	0	0	(833)	3,300	6	0
RTAM7...	9	622,980	735398 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.8000	.1,384.4000	(1,395)	0	0	0	0	0	(7,470)	29,700	6	0
RTAM7...	2	138,440	735399 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,367.9000	.1,384.4000	(310)	0	0	0	0	0	(1,650)	6,600	6	0
RTAM7...	1	69,220	735400 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.0000	.1,384.4000	(155)	0	0	0	0	0	(820)	3,300	6	0
RTAM7...	1	69,220	735401 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.2000	.1,384.4000	(155)	0	0	0	0	0	(810)	3,300	6	0
RTAM7...	4	276,880	735402 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.4000	.1,384.4000	(620)	0	0	0	0	0	(3,200)	13,200	6	0
RTAM7...	2	138,440	735403 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,368.5000	.1,384.4000	(310)	0	0	0	0	0	(1,590)	6,600	6	0
RTAM7...	2	138,440	735404 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,369.2000	.1,384.4000	(310)	0	0	0	0	0	(1,520)	6,600	6	0
RTAM7...	1	69,220	735405 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,369.6000	.1,384.4000	(155)	0	0	0	0	0	(740)	3,300	6	0
RTAM7...	1	69,220	735406 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,369.7000	.1,384.4000	(155)	0	0	0	0	0	(735)	3,300	6	0
RTAM7...	1	69,220	735407 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,369.8000	.1,384.4000	(155)	0	0	0	0	0	(730)	3,300	6	0
RTAM7...	1	69,220	735408 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,370.1000	.1,384.4000	(155)	0	0	0	0	0	(715)	3,300	6	0
RTAM7...	3	207,660	735409 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,370.4000	.1,384.4000	(465)	0	0	0	0	0	(2,100)	9,900	6	0
RTAM7...	1	69,220	735410 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,370.6000	.1,384.4000	(155)	0	0	0	0	0	(690)	3,300	6	0
RTAM7...	5	346,100	735411 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,370.9000	.1,384.4000	(775)	0	0	0	0	0	(3,375)	16,500	6	0
RTAM7...	1	69,220	735412 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,370.9500	.1,384.4000	(155)	0	0	0	0	0	(673)	3,300	6	0
RTAM7...	3	207,660	735413 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,371.2000	.1,384.4000	(465)	0	0	0	0	0	(1,980)	9,900	6	0
RTAM7...	2	138,440	735414 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,371.3000	.1,384.4000	(310)	0	0	0	0	0	(1,310)	6,600	6	0
RTAM7...	1	69,220	735415 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,371.6000	.1,384.4000	(155)	0	0	0	0	0	(640)	3,300	6	0
RTAM7...	1	69,220	735416 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,371.8000	.1,384.4000	(155)	0	0	0	0	0	(630)	3,300	6	0
RTAM7...	1	69,220	735417 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,372.3500	.1,384.4000	(155)	0	0	0	0	0	(603)	3,300	6	0
RTAM7...	2	138,440	735418 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,372.5000	.1,384.4000	(310)	0	0	0	0	0	(1,190)	6,600	6	0
RTAM7...	3	207,660	735419 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,372.9000	.1,384.4000	(465)	0	0	0	0	0	(1,725)	9,900	6	0
RTAM7...	9	622,980	735420 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	.1,373.1000	.1,384.4000	(1,395)	0	0	0	0	0	(5,085)	29,700	6	0
RTAM7...	5	346,100	736089 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.1000	.1,384.4000	(775)	0	0	0	0	0	(8,325)	16,500	6	0
RTAM7...	10	692,200	736090 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.7000	.1,384.4000	(1,550)	0	0	0	0	0	(16,350)	33,000	6	0
RTAM7...	2	138,440	736091 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.8500	.1,384.4000	(310)	0	0	0	0	0	(3,255)	6,600	6	0
RTAM7...	1	69,220	736092 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,351.9000	.1,384.4000	(155)	0	0	0	0	0	(1,625)	3,300	6	0
RTAM7...	2	138,440	736093 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.0000	.1,384.4000	(310)	0	0	0	0	0	(3,240)	6,600	6	0
RTAM7...	1	69,220	736094 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.5000	.1,384.4000	(155)	0	0	0	0	0	(1,595)	3,300	6	0
RTAM7...	1	69,220	736095 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,352.6000	.1,384.4000	(155)	0	0	0	0	0	(1,590)	3,300	6	0
RTAM7...	1	69,220	736096 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,353.3000	.1,384.4000	(155)	0	0	0	0	0	(1,555)	3,300	6	0
RTAM7...	2	138,440	736097 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	.1,353.7000	.1,384.4000	(310)	0	0	0	0	0	(3,070)	6,600	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	3	207,660	736098 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.1500	..1,384.4000	(465)	0	0	0	0	0	(4,538)	9,900	6	0
RTAM7...	1	69,220	736099 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.9000	..1,384.4000	(155)	0	0	0	0	0	(1,475)	3,300	6	0
RTAM7...	1	69,220	736100 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.2000	..1,384.4000	(155)	0	0	0	0	0	(1,460)	3,300	6	0
RTAM7...	1	69,220	736101 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.2500	..1,384.4000	(155)	0	0	0	0	0	(1,458)	3,300	6	0
RTAM7...	2	138,440	736102 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.6000	..1,384.4000	(310)	0	0	0	0	0	(2,880)	6,600	6	0
RTAM7...	1	69,220	736103 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,356.9000	..1,384.4000	(155)	0	0	0	0	0	(1,375)	3,300	6	0
RTAM7...	2	138,440	736104 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.3000	..1,384.4000	(310)	0	0	0	0	0	(2,710)	6,600	6	0
RTAM7...	1	69,220	736105 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.4000	..1,384.4000	(155)	0	0	0	0	0	(1,350)	3,300	6	0
RTAM7...	1	69,220	736106 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.6500	..1,384.4000	(155)	0	0	0	0	0	(1,338)	3,300	6	0
RTAM7...	1	69,220	736107 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.7000	..1,384.4000	(155)	0	0	0	0	0	(1,335)	3,300	6	0
RTAM7...	1	69,220	736108 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.7500	..1,384.4000	(155)	0	0	0	0	0	(1,333)	3,300	6	0
RTAM7...	2	138,440	736109 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.8500	..1,384.4000	(310)	0	0	0	0	0	(2,655)	6,600	6	0
RTAM7...	1	69,220	736110 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.0000	..1,384.4000	(155)	0	0	0	0	0	(1,320)	3,300	6	0
RTAM7...	1	69,220	736111 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.1500	..1,384.4000	(155)	0	0	0	0	0	(1,313)	3,300	6	0
RTAM7...	4	276,880	736112 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.8500	..1,384.4000	(620)	0	0	0	0	0	(5,110)	13,200	6	0
RTAM7...	1	69,220	736113 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.9500	..1,384.4000	(155)	0	0	0	0	0	(1,273)	3,300	6	0
RTAM7...	4	276,880	736114 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.0500	..1,384.4000	(620)	0	0	0	0	0	(5,070)	13,200	6	0
RTAM7...	9	622,980	736115 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.1000	..1,384.4000	(1,395)	0	0	0	0	0	(11,385)	29,700	6	0
RTAM7...	1	69,220	736116 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.1500	..1,384.4000	(155)	0	0	0	0	0	(1,263)	3,300	6	0
RTAM7...	1	69,220	736117 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.2000	..1,384.4000	(155)	0	0	0	0	0	(1,260)	3,300	6	0
RTAM7...	7	484,540	736118 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.2500	..1,384.4000	(1,085)	0	0	0	0	0	(8,803)	23,100	6	0
RTAM7...	8	553,760	736119 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.3000	..1,384.4000	(1,240)	0	0	0	0	0	(10,040)	26,400	6	0
RTAM7...	5	346,100	736120 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.4000	..1,384.4000	(775)	0	0	0	0	0	(6,250)	16,500	6	0
RTAM7...	1	69,220	736121 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.5000	..1,384.4000	(155)	0	0	0	0	0	(1,245)	3,300	6	0
RTAM7...	1	69,220	736122 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,359.8500	..1,384.4000	(155)	0	0	0	0	0	(1,228)	3,300	6	0
MFSM7...	59	5,256,900	734675 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,745.5000	..1,782.0000	12,390	0	0	0	0	0	(107,675)	247,800	6	0
MFSM7...	65	5,791,500	735358 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,753.9000	..1,782.0000	13,650	0	0	0	0	0	(91,325)	273,000	6	0
MFSM7...	8	712,800	736043 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,740.8000	..1,782.0000	1,680	0	0	0	0	0	(16,480)	33,600	6	0
MFSM7...	1	89,100	736044 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.1000	..1,782.0000	210	0	0	0	0	0	(2,045)	4,200	6	0
MFSM7...	2	178,200	736045 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.4000	..1,782.0000	420	0	0	0	0	0	(4,060)	8,400	6	0
MFSM7...	5	445,500	736046 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.5000	..1,782.0000	1,050	0	0	0	0	0	(10,125)	21,000	6	0
MFSM7...	2	178,200	736047 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.8000	..1,782.0000	420	0	0	0	0	0	(4,020)	8,400	6	0
MFSM7...	1	89,100	736048 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,741.9000	..1,782.0000	210	0	0	0	0	0	(2,005)	4,200	6	0
MFSM7...	3	267,300	736049 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,742.0000	..1,782.0000	630	0	0	0	0	0	(6,000)	12,600	6	0
MFSM7...	8	712,800	736050 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,742.5000	..1,782.0000	1,680	0	0	0	0	0	(15,800)	33,600	6	0
MFSM7...	1	89,100	736051 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,742.8000	..1,782.0000	210	0	0	0	0	0	(1,960)	4,200	6	0
MFSM7...	3	267,300	736052 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,742.9000	..1,782.0000	630	0	0	0	0	0	(5,865)	12,600	6	0
MFSM7...	8	712,800	736053 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,743.8000	..1,782.0000	1,680	0	0	0	0	0	(15,280)	33,600	6	0
MFSM7...	2	178,200	736054 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,744.2000	..1,782.0000	420	0	0	0	0	0	(3,780)	8,400	6	0
MFSM7...	13	1,158,300	736055 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,744.4000	..1,782.0000	2,730	0	0	0	0	0	(24,440)	54,600	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.17

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
MFSM7.....	1	89,100	736056 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,745.0000	..1,782.0000	210	0	0	0	0	0	(1,850)	4,200	6	0
MFSM7.....	2	178,200	737595 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/17/2017	..1,777.7000	..1,782.0000	420	0	0	0	0	0	(430)	8,400	6	0
MFSM7.....	1	89,100	737596 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/17/2017	..1,777.8000	..1,782.0000	210	0	0	0	0	0	(210)	4,200	6	0
MESM7.....	30	1,442,100	734670 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	927.4000	961.4000	10,650	0	0	0	0	0	(51,000)	60,000	6	0
MESM7.....	35	1,682,450	735356 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	938.9000	961.4000	12,425	0	0	0	0	0	(39,375)	70,000	6	0
MESM7.....	1	48,070	736008 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	936.9000	961.4000	355	0	0	0	0	0	(1,225)	2,000	6	0
MESM7.....	4	192,280	736009 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	937.0000	961.4000	1,420	0	0	0	0	0	(4,880)	8,000	6	0
MESM7.....	1	48,070	736010 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	937.2000	961.4000	355	0	0	0	0	0	(1,210)	2,000	6	0
MESM7.....	1	48,070	736011 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	937.5000	961.4000	355	0	0	0	0	0	(1,195)	2,000	6	0
MESM7.....	1	48,070	736012 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	937.7000	961.4000	355	0	0	0	0	0	(1,185)	2,000	6	0
MESM7.....	2	96,140	736013 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.0000	961.4000	710	0	0	0	0	0	(2,340)	4,000	6	0
MESM7.....	1	48,070	736014 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.1000	961.4000	355	0	0	0	0	0	(1,165)	2,000	6	0
MESM7.....	1	48,070	736015 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.2000	961.4000	355	0	0	0	0	0	(1,160)	2,000	6	0
MESM7.....	1	48,070	736016 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.5000	961.4000	355	0	0	0	0	0	(1,145)	2,000	6	0
MESM7.....	2	96,140	736017 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.8000	961.4000	710	0	0	0	0	0	(2,260)	4,000	6	0
MESM7.....	1	48,070	736018 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	938.9000	961.4000	355	0	0	0	0	0	(1,125)	2,000	6	0
MESM7.....	3	144,210	736019 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.0000	961.4000	1,065	0	0	0	0	0	(3,360)	6,000	6	0
MESM7.....	1	48,070	736020 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.1000	961.4000	355	0	0	0	0	0	(1,115)	2,000	6	0
MESM7.....	4	192,280	736021 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.2000	961.4000	1,420	0	0	0	0	0	(4,440)	8,000	6	0
MESM7.....	1	48,070	736022 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.3000	961.4000	355	0	0	0	0	0	(1,105)	2,000	6	0
MESM7.....	3	144,210	736023 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.4000	961.4000	1,065	0	0	0	0	0	(3,300)	6,000	6	0
MESM7.....	1	48,070	736024 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.5000	961.4000	355	0	0	0	0	0	(1,095)	2,000	6	0
MESM7.....	1	48,070	736025 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.6000	961.4000	355	0	0	0	0	0	(1,090)	2,000	6	0
MESM7.....	5	240,350	736026 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	939.7000	961.4000	1,775	0	0	0	0	0	(5,425)	10,000	6	0
ESM7.....	171	20,171,160	734666 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	..2,363.2000	..2,359.2000	46,170	0	0	0	0	0	34,200	855,000	6	0
ESM7.....	2	235,920	735348 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.4500	..2,359.2000	540	0	0	0	0	0	925	10,000	6	0
ESM7.....	93	10,970,280	735349 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.5000	..2,359.2000	25,110	0	0	0	0	0	43,245	465,000	6	0
ESM7.....	35	4,128,600	735350 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.5500	..2,359.2000	9,450	0	0	0	0	0	16,363	175,000	6	0
ESM7.....	18	2,123,280	735351 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.6000	..2,359.2000	4,860	0	0	0	0	0	8,460	90,000	6	0
ESM7.....	22	2,595,120	735352 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..2,368.6500	..2,359.2000	5,940	0	0	0	0	0	10,395	110,000	6	0
ESM7.....	2	235,920	735982 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.6500	..2,359.2000	540	0	0	0	0	0	1,245	10,000	6	0
ESM7.....	51	6,015,960	735983 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7000	..2,359.2000	13,770	0	0	0	0	0	31,875	255,000	6	0
ESM7.....	116	13,683,360	735984 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7500	..2,359.2000	31,320	0	0	0	0	0	72,790	580,000	6	0
ESM7.....	1	117,960	735985 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.8000	..2,359.2000	270	0	0	0	0	0	630	5,000	6	0
FAM7.....	3	515,460	734668 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/10/2017	..1,702.1500	..1,718.2000	(60)	0	0	0	0	0	(4,815)	21,600	6	0
FAM7.....	2	343,640	735354 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/13/2017	..1,710.1500	..1,718.2000	(40)	0	0	0	0	0	(1,610)	14,400	6	0
FAM7.....	1	171,820	735987 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,713.9500	..1,718.2000	(20)	0	0	0	0	0	(425)	7,200	6	0
ESM7.....	1	117,960	736221 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..2,371.7500	..2,359.2000	270	0	0	0	0	0	628	5,000	6	0
RTAM7.....	534	36,963,480	734664 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/10/2017	..1,361.2000	..1,384.4000	(82,770)	0	0	0	0	0	(619,440)	1,762,200	6	0
RTAM7.....	11	761,420	735263 ICE NEW MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,365.1000	..1,384.4000	(1,705)	0	0	0	0	0	(10,615)	36,300	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	9	622,980	735264 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,365.3500	..1,384.4000	(1,395)	0	0	0	0	0	(8,573)	29,700	6	0
RTAM7...	11	761,420	735265 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,365.7000	..1,384.4000	(1,705)	0	0	0	0	0	(10,285)	36,300	6	0
RTAM7...	47	3,253,340	735266 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.1500	..1,384.4000	(7,285)	0	0	0	0	0	(42,888)	155,100	6	0
RTAM7...	5	346,100	735267 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.6000	..1,384.4000	(775)	0	0	0	0	0	(4,450)	16,500	6	0
RTAM7...	13	899,860	735268 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.7500	..1,384.4000	(2,015)	0	0	0	0	0	(11,473)	42,900	6	0
RTAM7...	9	622,980	735269 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,366.9500	..1,384.4000	(1,395)	0	0	0	0	0	(7,853)	29,700	6	0
RTAM7...	12	830,640	735270 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.3500	..1,384.4000	(1,860)	0	0	0	0	0	(10,230)	39,600	6	0
RTAM7...	3	207,660	735271 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.5000	..1,384.4000	(465)	0	0	0	0	0	(2,535)	9,900	6	0
RTAM7...	11	761,420	735272 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.5500	..1,384.4000	(1,705)	0	0	0	0	0	(9,268)	36,300	6	0
RTAM7...	24	1,661,280	735273 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.6000	..1,384.4000	(3,720)	0	0	0	0	0	(20,160)	79,200	6	0
RTAM7...	6	415,320	735274 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.7500	..1,384.4000	(930)	0	0	0	0	0	(4,995)	19,800	6	0
RTAM7...	29	2,007,380	735275 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.8000	..1,384.4000	(4,495)	0	0	0	0	0	(24,070)	95,700	6	0
RTAM7...	3	207,660	735276 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,367.9000	..1,384.4000	(465)	0	0	0	0	0	(2,475)	9,900	6	0
RTAM7...	1	69,220	735277 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.0000	..1,384.4000	(155)	0	0	0	0	0	(820)	3,300	6	0
RTAM7...	1	69,220	735278 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.1000	..1,384.4000	(155)	0	0	0	0	0	(815)	3,300	6	0
RTAM7...	27	1,868,940	735279 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.4000	..1,384.4000	(4,185)	0	0	0	0	0	(21,600)	89,100	6	0
RTAM7...	21	1,453,620	735280 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.5000	..1,384.4000	(3,255)	0	0	0	0	0	(16,695)	69,300	6	0
RTAM7...	6	415,320	735281 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.5500	..1,384.4000	(930)	0	0	0	0	0	(4,755)	19,800	6	0
RTAM7...	16	1,107,520	735282 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.6000	..1,384.4000	(2,480)	0	0	0	0	0	(12,640)	52,800	6	0
RTAM7...	4	276,880	735283 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.8000	..1,384.4000	(620)	0	0	0	0	0	(3,120)	13,200	6	0
RTAM7...	10	692,200	735284 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,368.9500	..1,384.4000	(1,550)	0	0	0	0	0	(7,725)	33,000	6	0
RTAM7...	21	1,453,620	735285 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,369.2000	..1,384.4000	(3,255)	0	0	0	0	0	(15,960)	69,300	6	0
RTAM7...	8	553,760	735286 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,369.6000	..1,384.4000	(1,240)	0	0	0	0	0	(5,920)	26,400	6	0
RTAM7...	12	830,640	735287 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,369.7000	..1,384.4000	(1,860)	0	0	0	0	0	(8,820)	39,600	6	0
RTAM7...	14	969,080	735288 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,369.8000	..1,384.4000	(2,170)	0	0	0	0	0	(10,220)	46,200	6	0
RTAM7...	11	761,420	735289 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.1000	..1,384.4000	(1,705)	0	0	0	0	0	(7,865)	36,300	6	0
RTAM7...	34	2,353,480	735290 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.4000	..1,384.4000	(5,270)	0	0	0	0	0	(23,800)	112,200	6	0
RTAM7...	5	346,100	735291 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.5000	..1,384.4000	(775)	0	0	0	0	0	(3,475)	16,500	6	0
RTAM7...	17	1,176,740	735292 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.6000	..1,384.4000	(2,635)	0	0	0	0	0	(11,730)	56,100	6	0
RTAM7...	8	553,760	735293 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.7500	..1,384.4000	(1,240)	0	0	0	0	0	(5,460)	26,400	6	0
RTAM7...	2	138,440	735294 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.8000	..1,384.4000	(310)	0	0	0	0	0	(1,360)	6,600	6	0
RTAM7...	67	4,637,740	735295 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.9000	..1,384.4000	(10,385)	0	0	0	0	0	(45,225)	221,100	6	0
RTAM7...	9	622,980	735296 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,370.9500	..1,384.4000	(1,395)	0	0	0	0	0	(6,053)	29,700	6	0
RTAM7...	4	276,880	735297 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.0000	..1,384.4000	(620)	0	0	0	0	0	(2,680)	13,200	6	0
RTAM7...	8	553,760	735298 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.1000	..1,384.4000	(1,240)	0	0	0	0	0	(5,320)	26,400	6	0
RTAM7...	39	2,699,580	735299 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.2000	..1,384.4000	(6,045)	0	0	0	0	0	(25,740)	128,700	6	0
RTAM7...	9	622,980	735300 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.3000	..1,384.4000	(1,395)	0	0	0	0	0	(5,895)	29,700	6	0
RTAM7...	15	1,038,300	735301 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.4000	..1,384.4000	(2,325)	0	0	0	0	0	(9,750)	49,500	6	0
RTAM7...	7	484,540	735302 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.6000	..1,384.4000	(1,085)	0	0	0	0	0	(4,480)	23,100	6	0
RTAM7...	9	622,980	735303 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.8000	..1,384.4000	(1,395)	0	0	0	0	0	(5,670)	29,700	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	1	69,220	735304 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,371.9000	..1,384.4000	(155)	0	0	0	0	0	(625)	3,300	6	0
RTAM7...	18	1,245,960	735305 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,372.3500	..1,384.4000	(2,790)	0	0	0	0	0	(10,845)	59,400	6	0
RTAM7...	2	138,440	735306 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,372.9000	..1,384.4000	(310)	0	0	0	0	0	(1,150)	6,600	6	0
RTAM7...	2	138,440	735307 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/13/2017	..1,373.1000	..1,384.4000	(310)	0	0	0	0	0	(1,130)	6,600	6	0
RTAM7...	1	69,220	735908 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.1000	..1,384.4000	(155)	0	0	0	0	0	(1,665)	3,300	6	0
RTAM7...	52	3,599,440	735909 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.7000	..1,384.4000	(8,060)	0	0	0	0	0	(85,020)	171,600	6	0
RTAM7...	6	415,320	735910 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.8500	..1,384.4000	(930)	0	0	0	0	0	(9,765)	19,800	6	0
RTAM7...	5	346,100	735911 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,351.9000	..1,384.4000	(775)	0	0	0	0	0	(8,125)	16,500	6	0
RTAM7...	14	969,080	735912 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.0000	..1,384.4000	(2,170)	0	0	0	0	0	(22,680)	46,200	6	0
RTAM7...	5	346,100	735913 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.2500	..1,384.4000	(775)	0	0	0	0	0	(8,038)	16,500	6	0
RTAM7...	6	415,320	735914 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.4000	..1,384.4000	(930)	0	0	0	0	0	(9,600)	19,800	6	0
RTAM7...	13	899,860	735915 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.5000	..1,384.4000	(2,015)	0	0	0	0	0	(20,735)	42,900	6	0
RTAM7...	8	553,760	735916 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,352.6000	..1,384.4000	(1,240)	0	0	0	0	0	(12,720)	26,400	6	0
RTAM7...	4	276,880	735917 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,353.0000	..1,384.4000	(620)	0	0	0	0	0	(6,280)	13,200	6	0
RTAM7...	10	692,200	735918 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,353.3000	..1,384.4000	(1,550)	0	0	0	0	0	(15,550)	33,000	6	0
RTAM7...	6	415,320	735919 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,353.7000	..1,384.4000	(930)	0	0	0	0	0	(9,210)	19,800	6	0
RTAM7...	28	1,938,160	735920 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.1500	..1,384.4000	(4,340)	0	0	0	0	0	(42,350)	92,400	6	0
RTAM7...	13	899,860	735921 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.4000	..1,384.4000	(2,015)	0	0	0	0	0	(19,500)	42,900	6	0
RTAM7...	13	899,860	735922 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,354.9000	..1,384.4000	(2,015)	0	0	0	0	0	(19,175)	42,900	6	0
RTAM7...	1	69,220	735923 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.1000	..1,384.4000	(155)	0	0	0	0	0	(1,465)	3,300	6	0
RTAM7...	9	622,980	735924 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.2000	..1,384.4000	(1,395)	0	0	0	0	0	(13,140)	29,700	6	0
RTAM7...	11	761,420	735925 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.2500	..1,384.4000	(1,705)	0	0	0	0	0	(16,033)	36,300	6	0
RTAM7...	6	415,320	735926 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.4000	..1,384.4000	(930)	0	0	0	0	0	(8,700)	19,800	6	0
RTAM7...	38	2,630,360	735927 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.6000	..1,384.4000	(5,890)	0	0	0	0	0	(54,720)	125,400	6	0
RTAM7...	5	346,100	735928 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.7000	..1,384.4000	(775)	0	0	0	0	0	(7,175)	16,500	6	0
RTAM7...	1	69,220	735929 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,355.9000	..1,384.4000	(155)	0	0	0	0	0	(1,425)	3,300	6	0
RTAM7...	3	207,660	735930 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,356.3000	..1,384.4000	(465)	0	0	0	0	0	(4,215)	9,900	6	0
RTAM7...	11	761,420	735931 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,356.5000	..1,384.4000	(1,705)	0	0	0	0	0	(15,345)	36,300	6	0
RTAM7...	12	830,640	735932 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,356.9000	..1,384.4000	(1,860)	0	0	0	0	0	(16,500)	39,600	6	0
RTAM7...	7	484,540	735933 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.3000	..1,384.4000	(1,085)	0	0	0	0	0	(9,485)	23,100	6	0
RTAM7...	6	415,320	735934 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.4000	..1,384.4000	(930)	0	0	0	0	0	(8,100)	19,800	6	0
RTAM7...	20	1,384,400	735935 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.6500	..1,384.4000	(3,100)	0	0	0	0	0	(26,750)	66,000	6	0
RTAM7...	8	553,760	735936 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.7000	..1,384.4000	(1,240)	0	0	0	0	0	(10,680)	26,400	6	0
RTAM7...	13	899,860	735937 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.7500	..1,384.4000	(2,015)	0	0	0	0	0	(17,323)	42,900	6	0
RTAM7...	3	207,660	735938 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.8500	..1,384.4000	(465)	0	0	0	0	0	(3,983)	9,900	6	0
RTAM7...	5	346,100	735939 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.9000	..1,384.4000	(775)	0	0	0	0	0	(6,625)	16,500	6	0
RTAM7...	3	207,660	735940 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,357.9500	..1,384.4000	(465)	0	0	0	0	0	(3,968)	9,900	6	0
RTAM7...	21	1,453,620	735941 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.0000	..1,384.4000	(3,255)	0	0	0	0	0	(27,720)	69,300	6	0
RTAM7...	1	69,220	735942 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.0500	..1,384.4000	(155)	0	0	0	0	0	(1,318)	3,300	6	0
RTAM7...	4	276,880	735943 ICE NEW MINI RUSSELL FUT...	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	NYF.....	03/14/2017	..1,358.1000	..1,384.4000	(620)	0	0	0	0	0	(5,260)	13,200	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
RTAM7...	4	276,880	735944 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.5000	1,384.4000	(620)	0	0	0	0	0	(5,180)	13,200	6	0
RTAM7...	6	415,320	735945 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.5500	1,384.4000	(930)	0	0	0	0	0	(7,755)	19,800	6	0
RTAM7...	11	761,420	735946 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.6500	1,384.4000	(1,705)	0	0	0	0	0	(14,163)	36,300	6	0
RTAM7...	4	276,880	735947 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.7000	1,384.4000	(620)	0	0	0	0	0	(5,140)	13,200	6	0
RTAM7...	3	207,660	735948 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.7500	1,384.4000	(465)	0	0	0	0	0	(3,848)	9,900	6	0
RTAM7...	6	415,320	735949 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.8000	1,384.4000	(930)	0	0	0	0	0	(7,680)	19,800	6	0
RTAM7...	33	2,284,260	735950 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.8500	1,384.4000	(5,115)	0	0	0	0	0	(42,158)	108,900	6	0
RTAM7...	8	553,760	735951 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.9000	1,384.4000	(1,240)	0	0	0	0	0	(10,200)	26,400	6	0
RTAM7...	2	138,440	735952 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,358.9500	1,384.4000	(310)	0	0	0	0	0	(2,545)	6,600	6	0
RTAM7...	6	415,320	735953 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.0000	1,384.4000	(930)	0	0	0	0	0	(7,620)	19,800	6	0
RTAM7...	1	69,220	735954 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.0500	1,384.4000	(155)	0	0	0	0	0	(1,268)	3,300	6	0
RTAM7...	49	3,391,780	735955 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.1000	1,384.4000	(7,595)	0	0	0	0	0	(61,985)	161,700	6	0
RTAM7...	2	138,440	735956 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.2500	1,384.4000	(310)	0	0	0	0	0	(2,515)	6,600	6	0
RTAM7...	25	1,730,500	735957 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.3000	1,384.4000	(3,875)	0	0	0	0	0	(31,375)	82,500	6	0
RTAM7...	20	1,384,400	735958 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.4000	1,384.4000	(3,100)	0	0	0	0	0	(25,000)	66,000	6	0
RTAM7...	6	415,320	735959 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.5000	1,384.4000	(930)	0	0	0	0	0	(7,470)	19,800	6	0
RTAM7...	1	69,220	735960 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.5500	1,384.4000	(155)	0	0	0	0	0	(1,243)	3,300	6	0
RTAM7...	8	553,760	735961 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.6000	1,384.4000	(1,240)	0	0	0	0	0	(9,920)	26,400	6	0
RTAM7...	24	1,661,280	735962 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.7500	1,384.4000	(3,720)	0	0	0	0	0	(29,580)	79,200	6	0
RTAM7...	3	207,660	735963 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.8500	1,384.4000	(465)	0	0	0	0	0	(3,683)	9,900	6	0
RTAM7...	8	553,760	735964 ICE NEW MINI RUSSELL FUT...	Surplus	N/A	EQUITY/INDEX	06/16/2017	NYF	03/14/2017	1,359.9000	1,384.4000	(1,240)	0	0	0	0	0	(9,800)	26,400	6	0
ESM7...	1,264	149,101,440	734660 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/10/2017	2,363.2000	2,359.2000	341,280	0	0	0	0	0	252,800	6,320,000	6	0
ESM7...	59	6,959,640	735204 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	2,368.4500	2,359.2000	15,930	0	0	0	0	0	27,288	295,000	6	0
ESM7...	625	73,725,000	735205 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	2,368.5000	2,359.2000	168,750	0	0	0	0	0	290,625	3,125,000	6	0
ESM7...	448	52,846,080	735206 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	2,368.5500	2,359.2000	120,960	0	0	0	0	0	209,440	2,240,000	6	0
ESM7...	173	20,407,080	735207 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	2,368.6000	2,359.2000	46,710	0	0	0	0	0	81,310	865,000	6	0
ESM7...	138	16,278,480	735208 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	2,368.6500	2,359.2000	37,260	0	0	0	0	0	65,205	690,000	6	0
ESM7...	7	825,720	735842 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/14/2017	2,371.6500	2,359.2000	1,890	0	0	0	0	0	4,358	35,000	6	0
ESM7...	450	53,082,000	735843 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/14/2017	2,371.7000	2,359.2000	121,500	0	0	0	0	0	281,250	2,250,000	6	0
ESM7...	980	115,600,800	735844 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/14/2017	2,371.7500	2,359.2000	264,600	0	0	0	0	0	614,950	4,900,000	6	0
ESM7...	5	589,800	735845 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/14/2017	2,371.8000	2,359.2000	1,350	0	0	0	0	0	3,150	25,000	6	0
FAM7...	320	54,982,400	734662 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/10/2017	1,702.1500	1,718.2000	(6,400)	0	0	0	0	0	(513,600)	2,304,000	6	0
FAM7...	15	2,577,300	735210 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.0000	1,718.2000	(300)	0	0	0	0	0	(12,300)	108,000	6	0
FAM7...	14	2,405,480	735211 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.0500	1,718.2000	(280)	0	0	0	0	0	(11,410)	100,800	6	0
FAM7...	40	6,872,800	735212 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.1000	1,718.2000	(800)	0	0	0	0	0	(32,400)	288,000	6	0
FAM7...	67	11,511,940	735213 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.1500	1,718.2000	(1,340)	0	0	0	0	0	(53,935)	482,400	6	0
FAM7...	65	11,168,300	735214 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.2000	1,718.2000	(1,300)	0	0	0	0	0	(52,000)	468,000	6	0
FAM7...	31	5,326,420	735215 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.2500	1,718.2000	(620)	0	0	0	0	0	(24,645)	223,200	6	0
FAM7...	12	2,061,840	735216 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/13/2017	1,710.3000	1,718.2000	(240)	0	0	0	0	0	(9,480)	86,400	6	0
FAM7...	69	11,855,580	735847 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	06/16/2017	CME	03/14/2017	1,713.9000	1,718.2000	(1,380)	0	0	0	0	0	(29,670)	496,800	6	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.21

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
FAM7.....	83	14,261,060	735848 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,713.9500	..1,718.2000	(1,660)	0	0	0	0	0	(35,275)	597,600	6	0
FAM7.....	61	10,481,020	735849 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,714.0000	..1,718.2000	(1,220)	0	0	0	0	0	(25,620)	439,200	6	0
FAM7.....	32	5,498,240	735850 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.	06/16/2017	CME.....	03/14/2017	..1,714.0500	..1,718.2000	(640)	0	0	0	0	0	(13,280)	230,400	6	0
TYM7.....	439	54,682,938	730132 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/23/2017	124.5156	124.5625	(96,031)	0	0	0	0	0	(20,576)	2,129,753	1	0
TYM7.....	30	3,736,875	731160 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8047	124.5625	(6,563)	0	0	0	0	0	7,266	145,541	1	0
TYM7.....	19	2,366,688	731161 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8125	124.5625	(4,156)	0	0	0	0	0	4,750	92,176	1	0
TYM7.....	2	249,125	731162 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8281	124.5625	(438)	0	0	0	0	0	531	9,703	1	0
TYM7.....	42	5,231,625	731163 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8359	124.5625	(9,188)	0	0	0	0	0	11,484	203,758	1	0
TYM7.....	51	6,352,688	731164 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8438	124.5625	(11,156)	0	0	0	0	0	14,344	247,420	1	0
TYM7.....	55	6,850,938	731165 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8516	124.5625	(12,031)	0	0	0	0	0	15,898	266,826	1	0
TYM7.....	22	2,740,375	731166 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8594	124.5625	(4,813)	0	0	0	0	0	6,531	106,730	1	0
TYM7.....	14	1,743,875	731167 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8672	124.5625	(3,063)	0	0	0	0	0	4,266	67,919	1	0
TYM7.....	7	871,938	731168 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8750	124.5625	(1,531)	0	0	0	0	0	2,188	33,960	1	0
TYM7.....	17	2,117,563	731169 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8828	124.5625	(3,719)	0	0	0	0	0	5,445	82,473	1	0
TYM7.....	105	13,079,063	731170 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8906	124.5625	(22,969)	0	0	0	0	0	34,454	509,394	1	0
TYM7.....	51	6,352,688	731171 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.8984	124.5625	(11,156)	0	0	0	0	0	17,133	247,420	1	0
TYM7.....	4	498,250	731172 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9063	124.5625	(875)	0	0	0	0	0	1,375	19,405	1	0
TYM7.....	49	6,103,563	731173 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9141	124.5625	(10,719)	0	0	0	0	0	17,226	237,717	1	0
TYM7.....	35	4,359,688	731174 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9219	124.5625	(7,656)	0	0	0	0	0	12,578	169,798	1	0
TYM7.....	4	498,250	731175 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9297	124.5625	(875)	0	0	0	0	0	1,469	19,405	1	0
TYM7.....	935	116,465,938	731176 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9375	124.5625	(204,531)	0	0	0	0	0	350,625	4,536,034	1	0
TYM7.....	980	122,071,250	731177 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/24/2017	124.9531	124.5625	(214,375)	0	0	0	0	0	382,817	4,754,346	1	0
TYM7.....	1	124,563	731571 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8516	124.5625	(219)	0	0	0	0	0	289	4,851	1	0
TYM7.....	548	68,260,250	731572 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/27/2017	124.8750	124.5625	(119,875)	0	0	0	0	0	171,250	2,658,553	1	0
TYM7.....	180	22,421,250	731847 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	02/28/2017	124.5625	124.5625	(39,375)	0	0	0	0	0	873,247	873,247	1	0
TYM7.....	800	99,650,000	736492 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/21/2017	CBT.....	03/15/2017	123.7188	124.5625	(175,000)	0	0	0	0	0	(675,000)	3,881,099	1	0
TUM7.....	449	97,187,454	729632 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	108.1719	108.2266	(35,080)	0	0	0	0	0	(49,112)	74,085	1	0
TUM7.....	3	649,359	729633 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	108.1875	108.2266	(234)	0	0	0	0	0	(234)	495	1	0
TUM7.....	2	432,906	729634 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	108.1953	108.2266	(156)	0	0	0	0	0	(125)	330	1	0
TUM7.....	2,024	438,101,127	730350 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/23/2017	108.1484	108.2266	(158,135)	0	0	0	0	0	(316,250)	333,960	1	0
TUM7.....	1,925	416,672,268	731140 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	108.2188	108.2266	(150,400)	0	0	0	0	0	(30,088)	317,625	1	0
TUM7.....	54	11,688,469	731141 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	108.2266	108.2266	(4,219)	0	0	0	0	0	0	8,910	1	0
TUM7.....	38	8,225,219	731565 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	108.2891	108.2266	(2,969)	0	0	0	0	0	4,750	6,270	1	0
TUM7.....	151	32,684,422	731566 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	108.2969	108.2266	(11,798)	0	0	0	0	0	21,234	24,915	1	0
TUM7.....	719	155,629,798	731567 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	108.3047	108.2266	(56,175)	0	0	0	0	0	112,344	118,635	1	0
TUM7.....	1,995	431,823,986	736490 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/15/2017	108.0234	108.2266	(155,869)	0	0	0	0	0	(810,469)	329,175	1	0
TUM7.....	5	1,082,266	736491 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/15/2017	108.0313	108.2266	(391)	0	0	0	0	0	(1,953)	825	1	0
TUM7.....	1	216,453	740305 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/27/2017	108.2031	108.2266	(78)	0	0	0	0	0	(47)	165	1	0
FVM7.....	37	4,355,883	727031 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/15/2017	117.0469	117.7266	(6,070)	0	0	0	0	0	(25,148)	0	1	0
FVM7.....	618	72,755,016	727032 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/15/2017	117.0547	117.7266	(101,389)	0	0	0	0	0	(415,216)	0	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
FVM7.....	873	102,775,289	727698 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/16/2017	117.0781	117.7266	(143,224)	0	0	0	0	0	(566,079)	0	1	0
FVM7.....	873	102,775,289	727699 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/16/2017	117.0859	117.7266	(143,224)	0	0	0	0	0	(559,261)	0	1	0
FVM7.....	2,417	284,545,103	728053 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/17/2017	117.3906	117.7266	(396,533)	0	0	0	0	0	(811,943)	0	1	0
FVM7.....	27	3,178,617	728054 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/17/2017	117.3984	117.7266	(4,430)	0	0	0	0	0	(8,859)	0	1	0
FVM7.....	2,530	297,848,204	729191 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/21/2017	117.5625	117.7266	(415,072)	0	0	0	0	0	(415,072)	0	1	0
FVM7.....	1	117,727	729618 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.5078	117.7266	(164)	0	0	0	0	0	(219)	0	1	0
FVM7.....	3	353,180	729619 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.5156	117.7266	(492)	0	0	0	0	0	(633)	0	1	0
FVM7.....	338	39,791,578	729620 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.5313	117.7266	(55,452)	0	0	0	0	0	(66,015)	0	1	0
FVM7.....	4,817	567,088,854	729621 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.5469	117.7266	(790,277)	0	0	0	0	0	(865,519)	0	1	0
FVM7.....	1	117,727	729622 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.5547	117.7266	(164)	0	0	0	0	0	(172)	0	1	0
FVM7.....	17	2,001,352	729623 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.6250	117.7266	(2,789)	0	0	0	0	0	(1,727)	0	1	0
FVM7.....	1	117,727	729624 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.6328	117.7266	(164)	0	0	0	0	0	(94)	0	1	0
FVM7.....	19	2,236,805	729625 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.6406	117.7266	(3,117)	0	0	0	0	0	(1,633)	0	1	0
FVM7.....	17	2,001,352	729626 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.6484	117.7266	(2,789)	0	0	0	0	0	(1,328)	0	1	0
FVM7.....	12	1,412,719	729627 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/22/2017	117.6563	117.7266	(1,969)	0	0	0	0	0	(844)	0	1	0
FVM7.....	18	2,119,078	730108 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/23/2017	117.7344	117.7266	(2,953)	0	0	0	0	0	141	0	1	0
FVM7.....	3	353,180	730109 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/23/2017	117.7422	117.7266	(492)	0	0	0	0	0	47	0	1	0
FVM7.....	13,697	...1,612,500,733	730110 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/23/2017	117.7500	117.7266	(2,247,130)	0	0	0	0	0	321,058	0	1	0
FVM7.....	3	353,180	731117 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	117.9766	117.7266	(492)	0	0	0	0	0	750	0	1	0
FVM7.....	1,000	117,726,563	731118 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	117.9922	117.7266	(164,060)	0	0	0	0	0	265,630	0	1	0
FVM7.....	1	117,727	731119 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0000	117.7266	(164)	0	0	0	0	0	273	0	1	0
FVM7.....	8	941,813	731120 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0078	117.7266	(1,312)	0	0	0	0	0	2,250	0	1	0
FVM7.....	80	9,418,125	731121 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0156	117.7266	(13,125)	0	0	0	0	0	23,126	0	1	0
FVM7.....	1,818	214,026,892	731122 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0234	117.7266	(298,261)	0	0	0	0	0	539,728	0	1	0
FVM7.....	1,241	146,098,665	731123 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0313	117.7266	(203,598)	0	0	0	0	0	378,120	0	1	0
FVM7.....	944	111,133,875	731124 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0391	117.7266	(154,873)	0	0	0	0	0	295,000	0	1	0
FVM7.....	6	706,359	731125 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0469	117.7266	(984)	0	0	0	0	0	1,922	0	1	0
FVM7.....	43	5,062,242	731126 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0547	117.7266	(7,055)	0	0	0	0	0	14,110	0	1	0
FVM7.....	3	353,180	731127 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0625	117.7266	(492)	0	0	0	0	0	1,008	0	1	0
FVM7.....	17	2,001,352	731128 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0703	117.7266	(2,789)	0	0	0	0	0	5,844	0	1	0
FVM7.....	4	470,906	731129 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0781	117.7266	(656)	0	0	0	0	0	1,406	0	1	0
FVM7.....	4	470,906	731130 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0859	117.7266	(656)	0	0	0	0	0	1,438	0	1	0
FVM7.....	853	100,420,758	731131 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.0938	117.7266	(139,943)	0	0	0	0	0	313,213	0	1	0
FVM7.....	2	235,453	731132 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.1016	117.7266	(328)	0	0	0	0	0	750	0	1	0
FVM7.....	25	2,943,164	731133 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.1094	117.7266	(4,101)	0	0	0	0	0	9,571	0	1	0
FVM7.....	13	1,530,445	731134 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.1250	117.7266	(2,133)	0	0	0	0	0	5,180	0	1	0
FVM7.....	4	470,906	731135 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/24/2017	118.1328	117.7266	(656)	0	0	0	0	0	1,625	0	1	0
FVM7.....	580	68,281,407	731542 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9141	117.7266	(95,155)	0	0	0	0	0	108,750	0	1	0
FVM7.....	10	1,177,266	731543 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9609	117.7266	(1,641)	0	0	0	0	0	2,344	0	1	0
FVM7.....	9	1,059,539	731544 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9688	117.7266	(1,477)	0	0	0	0	0	2,180	0	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	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
FVM7....	2	235,453	731545 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9766	117.7266	(328)	0	0	0	0	0	500	0	1	0
FVM7....	3	353,180	731546 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9844	117.7266	(492)	0	0	0	0	0	773	0	1	0
FVM7....	2	235,453	731547 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	117.9922	117.7266	(328)	0	0	0	0	0	531	0	1	0
FVM7....	2	235,453	731548 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	02/27/2017	118.0000	117.7266	(328)	0	0	0	0	0	547	0	1	0
FVM7....	983	115,725,211	732592 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/03/2017	116.8438	117.7266	(161,271)	0	0	0	0	0	(867,802)	0	1	0
FVM7....	983	115,725,211	732593 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/03/2017	117.0078	117.7266	(161,271)	0	0	0	0	0	(706,531)	0	1	0
FVM7....	750	88,294,922	734695 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/10/2017	116.6875	117.7266	(123,045)	0	0	0	0	0	(779,295)	0	1	0
FVM7....	400	47,090,625	736129 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/14/2017	116.6172	117.7266	(65,624)	0	0	0	0	0	(443,748)	0	1	0
FVM7....	800	94,181,250	736432 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/15/2017	117.1563	117.7266	(131,248)	0	0	0	0	0	(456,248)	0	1	0
FVM7....	200	23,545,313	736433 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	06/30/2017	CBT.....	03/15/2017	117.1641	117.7266	(32,812)	0	0	0	0	0	(112,500)	0	1	0
13429999. Total-Short Futures-Hedging Other.....												(4,937,603)	0	0	0	0	0	(30,810,429)	..221,385,974	XXX	XXX
13899999. Total-Short Futures.....												(4,937,603)	0	0	0	0	0	(30,810,429)	..221,385,974	XXX	XXX
14099999. Total-Hedging Other.....												(1,539,321)	0	0	0	0	0	(29,159,682)	..221,538,224	XXX	XXX
14499999. TOTAL.....												(1,539,321)	0	0	0	0	0	(29,159,682)	..221,538,224	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	0	0	0	(1,539,321)	0	0	221,538,224	221,538,224
NAIC 1 Designation											
Bank of America, N.A.....		Y.....	(131,310,000)	0	(18,426,465)	112,883,535	0	(22,250,401)	109,059,599	12,133,577	12,133,577
Barclays Bank PLC.....		Y.....	48,415,000	63,840,792	0	15,425,792	51,345,064	0	2,930,064	14,700,652	14,700,652
BNP PARIBAS.....		Y.....	(137,770,000)	0	(12,488,686)	125,281,314	0	(7,064,309)	130,705,691	17,607,856	17,607,856
Citibank, N.A.....		Y.....	(10,330,000)	16,648,686	0	26,978,686	12,993,462	0	23,323,462	10,956,026	10,956,026
Commerzbank AG.....		Y.....	100,998,000	117,535,886	0	16,537,886	117,535,886	0	16,537,886	10,312,108	10,312,108
Credit Agricole Corporate & Investment Bank.....		Y.....	175,895,000	154,878,930	0	0	159,359,461	0	0	13,779,545	0
Credit Suisse International.....		Y.....	(83,460,000)	14,499,765	0	97,959,765	16,600,450	0	100,060,450	10,751,485	10,751,485
Deutsche Bank AG LONDON.....		Y.....	(15,910,000)	86,631,070	0	102,541,070	84,393,678	0	100,303,678	14,966,017	14,966,017
Goldman Sachs Financial Markets L.P.....		Y.....	(63,448,000)	293,163,991	0	356,611,991	293,192,928	0	356,640,928	15,293,523	15,293,523
Goldman Sachs International.....		Y.....	277,201,000	0	(10,733,601)	0	0	(30,743,515)	0	41,520,518	0
HSBC Bank USA, N.A.....		Y.....	0	187,659,891	0	187,659,891	187,862,940	0	187,862,940	18,472,051	18,472,051
ING Bank N.V.....		Y.....	10,700,000	11,864,302	0	1,164,302	11,864,302	0	1,164,302	596,782	596,782
JPMorgan Chase Bank, N.A.....		Y.....	(203,380,000)	0	(51,699,334)	151,680,666	0	(15,549,217)	187,830,783	8,812,971	8,812,971
Morgan Stanley & Co. International plc.....		Y.....	95,680,000	93,450,168	0	0	93,554,389	0	0	7,864,221	5,634,389
Morgan Stanley Capital Services LLC.....		Y.....	(48,429,478)	605,718	0	49,035,196	8,723,439	0	57,152,917	42,134,828	42,134,828
NATIXIS SA.....		Y.....	(1,530,000)	15,147,758	0	16,677,758	17,326,238	0	18,856,238	2,160,268	2,160,268
ROYAL BANK OF SCOTLAND GROUP PLC.....		Y.....	(2,510,000)	608,219	0	3,118,219	0	(2,415,797)	94,203	2,089,075	2,089,075
Societe Generale.....		Y.....	(126,020,000)	43,150,080	0	169,170,080	44,466,338	0	170,486,338	16,881,417	16,881,417
SG AMERICAS SECURITIES, LLC.....		Y.....	0	7,845,246	0	7,845,246	8,140,944	0	8,140,944	23,633,638	23,633,638
0299999. Total NAIC 1 Designation.....			(115,208,478)	1,107,530,501	(93,348,086)	1,440,571,397	1,107,359,520	(78,023,240)	1,471,150,423	284,666,559	227,136,664
0999999. Gross Totals.....			(115,208,478)	1,107,530,501	(93,348,086)	1,440,571,397	1,105,820,199	(78,023,240)	1,471,150,423	506,204,783	448,674,889
1. Offset per SSAP No. 64.....				93,348,086	(93,348,086)						
2. Net after right of offset per SSAP No. 64.....				1,014,182,415	0						

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BANK OF AMERICA..... ATLANTA, GA.....		0.000	0	0	(1,849,971)	(1,934,945)	(1,764,951)	XXX
BANK OF AMERICA..... BOSTON, MA.....		0.000	0	0	(610,428)	(599,921)	18,351	XXX
BANK OF AMERICA..... DALLAS, TX.....		0.000	0	0	(7,878,285)	(4,390,472)	(4,979,354)	XXX
BANK OF AMERICA..... HARTFORD, CT.....		0.000	0	0	(222,901,027)	(262,824,426)	(263,544,918)	XXX
BANK OF AMERICA..... SAN FRANCISCO ,CA.....		0.000	0	0	1,320,329	836,658	373,094	XXX
BANK OF AMERICA..... NEW YORK, NY.....		0.000	0	0	1,416,064	765,697	1,018,797	XXX
CANADIAN IMPERIAL BANK OF COMMERCE..... MONTREAL, CANADA.....		0.000	0	0	97,897	97,487	97,077	XXX
JP MORGAN CHASE..... SYRACUSE, NY.....		0.000	0	0	(9,310)	(20,646)	(7,383)	XXX
JP MORGAN CHASE..... CHICAGO, IL.....		0.000	0	0	31,908,205	44,281,731	39,383,094	XXX
JP MORGAN CHASE..... NEW YORK, NY.....		0.000	0	0	152,507,697	(92,248,335)	388,446,814	XXX
JP MORGAN CHASE..... SPRINGFIELD,IL.....		0.000	0	0	117,842	118,973	115,117	XXX
MELLON BANK..... PITTSBURGH, PA.....		0.000	0	0	138,230,518	114,835,189	2,386,840	XXX
NORTHERN TRUST..... CHICAGO, IL.....		0.000	0	0	500,000	467,428	499,975	XXX
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		0.000	0	0	234,514	234,514	234,639	XXX
SANTANDER BANK..... NEW YORK, NY.....		0.000	0	0	127,924,366	127,924,366	127,997,967	XXX
STATE STREET..... BOSTON, MA.....		0.000	0	0	(559,788)	(816,125)	288,515	XXX
SUNTRUST..... DES MOINES, IA.....		0.000	0	0	99,769	117,528	58,622	XXX
SUNTRUST..... ROANOKE, VA.....		0.000	0	0	31,271	36,659	41,185	XXX
WACHOVIA BANK..... PHILADELPHIA , PA.....		0.000	0	0	27,460	10,424	251,549	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	220,607,123	(73,108,216)	290,915,030	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	220,607,123	(73,108,216)	290,915,030	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	215,277	215,329	218,947	XXX
0599999. Total Cash.....	XXX	XXX	0	0	220,822,400	(72,892,887)	291,133,977	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