

QUARTERLY STATEMENT
As of March 31, 2013
of the Condition and Affairs of the
AXA EQUITABLE LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 12th 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-equitable.com
Statutory Statement Contact: Nicholas Gismondi, Lead Director (201) 743-5073
E-Mail Address: controllers@axa-equitable.com Fax Number: (201) 743-5006

OFFICERS

MARK PEARSON
Chairman of the Board and
Chief Executive Officer

ANDREW JOHN McMAHON
President

NICHOLAS BURRITT LANE
Senior Executive Director

ANDERS BJÖRN MALMSTRÖM
Senior Executive Director and
Chief Financial Officer

SALVATORE FERNANDO PIAZZOLLA
Senior Executive Director and Chief
Human Resources Officer

JOSHUA ETHAN BRAVERMAN
Senior Executive Director and Treasurer

DAVE SOL HATTEM
Senior Executive Director and
General Counsel

CHARLES ANGELO MARINO
Executive Director and
Chief Actuary

ANDREA MARIE NITZAN
Executive Director and
Chief Accounting Officer

KEITH ELLIOTT FLOMAN
Managing Director and
Appointed Actuary

ADRIENNE AIMEE JOHNSON
Managing Director and Chief Auditor

KAREN FIELD HAZIN
Lead Director, Secretary and
Associate General Counsel

DIRECTORS

HENRI de CASTRIES
BARBARA ANNE FALLON-WALSH
PETER STEPHEN KRAUS
BERTRAM LEE SCOTT

RAMON EUGENE de OLIVEIRA
DANNY LYMAN HALE
ANDREW JOHN McMAHON
LORIE ANN SLUTSKY

DENIS DUVERNE
ANTHONY JOHN HAMILTON
MARK PEARSON
RICHARD CHARLES VAUGHAN

State of..... New York.....


County of..... New York.....

} ss

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

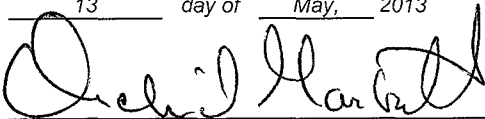

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer


KEITH ELLIOTT FLOMAN
Managing Director and Appointed Actuary

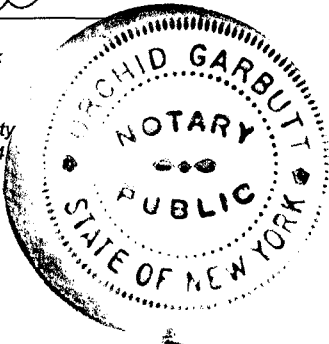

KAREN FIELD HAZIN
Lead Director, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
13 day of May, 2013

- 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 _____



Orchid Garbutt
Notary Public, State of New York
No. 01GA6049018
Qualified in: Kings County
Certificate filed in New York County
Commission Expires: 10/02/2014



AXA EQUITABLE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	.....30,565,489,060	.....0	.....30,565,489,060	.....30,466,548,139
2. Stocks:				
2.1 Preferred stocks.....	.....402,429,791	.....0	.....402,429,791	.....341,322,345
2.2 Common stocks.....	.....1,030,799,070	.....0	.....1,030,799,070	.....723,492,776
3. Mortgage loans on real estate:				
3.1 First liens.....	.....5,395,987,165	.....0	.....5,395,987,165	.....5,350,624,881
3.2 Other than first liens.....	.....87,083,192	.....0	.....87,083,192	.....87,094,078
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 (\$.....382,558,729), cash equivalents (\$.....100,000,000) and short-term investments (\$.....648,659,444).....	.....1,131,218,173	.....0	.....1,131,218,173	.....2,072,805,040
6. Contract loans (including \$.....0 premium notes).....	.....3,449,702,861	.....7,710,985	.....3,441,991,876	.....3,503,100,184
7. Derivatives.....	.....844,138,424	.....0	.....844,138,424	.....1,105,042,085
8. Other invested assets.....	.....1,586,548,192	.....152,244	.....1,586,395,948	.....1,495,179,794
9. Receivables for securities.....	.....53,901,123	.....0	.....53,901,123	.....11,206,676
10. Securities lending reinvested collateral assets.....	.....0	.....0	.....0	.....0
11. Aggregate write-ins for invested assets.....	.....1,250,000	.....0	.....1,250,000	.....5,788,411
12. Subtotals, cash and invested assets (Lines 1 to 11).....	.....44,548,547,052	.....7,863,229	.....44,540,683,823	.....45,162,204,410
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....0	.....0	.....0	.....0
14. Investment income due and accrued.....	.....551,656,934	.....0	.....551,656,934	.....548,553,674
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	.....94,101,397	.....3,221,876	.....90,879,521	.....89,128,924
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	.....122,560,497	.....0	.....122,560,497	.....118,799,797
15.3 Accrued retrospective premiums.....	.....0	.....0	.....0	.....0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	.....73,254,874	.....0	.....73,254,874	.....107,858,349
16.2 Funds held by or deposited with reinsured companies.....	.....1,411,364	.....0	.....1,411,364	.....1,379,208
16.3 Other amounts receivable under reinsurance contracts.....	.....17,597,533	.....0	.....17,597,533	.....86,028,925
17. Amounts receivable relating to uninsured plans.....	.....0	.....0	.....0	.....0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....0	.....0	.....0	.....0
18.2 Net deferred tax asset.....	.....776,440,357	.....71,840,357	.....704,600,000	.....710,600,000
19. Guaranty funds receivable or on deposit.....	.....11,218,168	.....0	.....11,218,168	.....10,989,689
20. Electronic data processing equipment and software.....	.....175,693,052	.....170,531,535	.....5,161,517	.....5,545,095
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....12,391,983	.....12,391,983	.....0	.....0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....2,081	.....0	.....2,081	.....1,572
23. Receivables from parent, subsidiaries and affiliates.....	.....189,267,795	.....0	.....189,267,795	.....172,130,003
24. Health care (\$.....0) and other amounts receivable.....	.....0	.....0	.....0	.....0
25. Aggregate write-ins for other than invested assets.....	.....921,084,201	.....65,243,449	.....855,840,752	.....832,922,208
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	.....47,495,227,288	.....331,092,429	.....47,164,134,859	.....47,846,141,854
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....102,811,745,575	.....0	.....102,811,745,575	.....96,981,098,195
28. Total (Lines 26 and 27).....	.....150,306,972,863	.....331,092,429	.....149,975,880,434	.....144,827,240,049

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	.....1,250,000	.....0	.....1,250,000	.....5,150,000
1102. Miscellaneous invested assets.....	.....0	.....0	.....0	.....638,411
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).....	.....1,250,000	.....0	.....1,250,000	.....5,788,411
2501. Aviation reinsurance premiums due and unpaid.....	.....603,759	.....0	.....603,759	.....603,759
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	.....10,126,707	.....0	.....10,126,707	.....84,100
2503. Miscellaneous assets.....	.....58,144,228	.....0	.....58,144,228	.....59,384,232
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.....852,209,507	.....65,243,449	.....786,966,058	.....772,850,117
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	.....921,084,201	.....65,243,449	.....855,840,752	.....832,922,208

AXA EQUITABLE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....39,974,645,139 less \$.....0 included in Line 6.3 (including \$.....36,386 Modco Reserve).....	39,974,645,139	40,494,104,997
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	550,868,951	554,401,360
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	836,653,609	837,917,424
4. Contract claims:		
4.1 Life.....	394,351,534	415,658,932
4.2 Accident and health.....	46,050,052	56,950,778
5. Policyholders' dividends \$....5,225,543 and coupons \$.....0 due and unpaid.....	5,255,543	3,550,515
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	190,784,271	260,395,080
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	65,098,770	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 \$....19,764 discount; including \$....912,359 accident and health premiums.....	6,115,832	5,778,880
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,579,493	3,429,396
9.3 Other amounts payable on reinsurance, including \$....3 assumed and \$....2,146,136 ceded.....	2,146,139	1,333,776
9.4 Interest Maintenance Reserve.....	123,924,561	124,124,391
10. Commissions to agents due or accrued - life and annuity contracts \$....47,915,261, accident and health \$....632,148 and deposit-type contract funds \$.....0.....	48,547,409	23,985,746
11. Commissions and expense allowances payable on reinsurance assumed.....	1,479,271	3,543,447
12. General expenses due or accrued.....	129,836,838	223,576,710
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,295,801,771) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,448,818,388)	(2,335,361,916)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	36,603,291	34,084,611
15.1 Current federal and foreign income taxes, including \$....(640,582,505) on realized capital gains (losses).....	63,364,946	38,915,682
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,172,955	3,080,854
17. Amounts withheld or retained by company as agent or trustee.....	822,835,969	1,176,918,539
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	206,387,781	169,617,152
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	4,174	1,102
21. Liability for benefits for employees and agents if not included above.....	439,734,347	362,093,238
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	579,948,946	488,763,257
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	1,318,380	1,318,380
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	19,392,219	17,289,415
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.....	84,602,163	161,959,261
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.....	111,524,151	147,830,381
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	42,298,408,346	43,275,261,388
27. From Separate Accounts statement.....	102,758,238,138	96,862,584,847
28. Total liabilities (Lines 26 and 27).....	145,056,646,484	140,137,846,235
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	1,524,948,300	1,524,943,600
33. Gross paid in and contributed surplus.....	2,605,940,438	2,605,890,688
34. Aggregate write-ins for special surplus funds.....	945,062,152	945,062,152
35. Unassigned funds (surplus).....	(159,216,940)	(389,002,626)
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 \$....53,507,437 in Separate Accounts Statement).....	4,916,733,950	4,686,893,814
38. Totals of Lines 29, 30 and 37.....	4,919,233,950	4,689,393,814
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	149,975,880,434	144,827,240,049

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	13,362,318	13,576,908
2503. Accrued interest on policy claims and other contract funds.....	22,498,193	15,935,673
2598. Summary of remaining write-ins for Line 25 from overflow page.....	75,660,699	118,314,859
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	111,524,151	147,830,381
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.....	912,562,152	912,562,152
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).....	945,062,152	945,062,152

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,795,180,846	2,930,999,328	11,487,512,681
2. Considerations for supplementary contracts with life contingencies.....	4,611,252	5,774,196	25,091,620
3. Net investment income.....	538,360,671	517,917,921	2,466,099,381
4. Amortization of Interest Maintenance Reserve (IMR).....	5,177,420	5,595,168	24,234,166
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(114,758,203)	262,141	(81,595,255)
6. Commissions and expense allowances on reinsurance ceded.....	4,817,177	5,337,560	24,629,771
7. Reserve adjustments on reinsurance ceded.....	(2,563,585)	(1,388,083)	25,661,233
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	300,802,678	293,728,641	1,191,759,402
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	45,935,686	31,104,749	125,517,457
9. Totals (Lines 1 to 8.3).....	3,577,563,942	3,789,331,621	15,288,910,456
10. Death benefits.....	391,299,503	367,937,844	1,583,733,833
11. Matured endowments (excluding guaranteed annual pure endowments).....	720,828	1,553,326	6,435,686
12. Annuity benefits.....	414,554,841	366,694,525	1,354,203,247
13. Disability benefits and benefits under accident and health contracts.....	7,550,197	17,940,852	70,806,955
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	2,048,974,832	1,996,106,520	7,803,790,371
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	20,853,184	31,386,264	99,548,805
18. Payments on supplementary contracts with life contingencies.....	16,363,142	16,635,509	65,346,471
19. Increase in aggregate reserves for life and accident and health contracts.....	(522,992,267)	30,365,280	1,075,045,111
20. Totals (Lines 10 to 19).....	2,377,324,260	2,828,620,120	12,058,910,479
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	279,666,431	311,498,415	1,218,774,203
22. Commissions and expense allowances on reinsurance assumed.....	289,368	2,400,569	7,757,491
23. General insurance expenses.....	163,276,414	149,942,840	636,826,386
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	33,492,520	23,149,680	82,477,931
25. Increase in loading on deferred and uncollected premiums.....	(2,161,651)	3,102,778	9,675,212
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(62,234,877)	(45,318,299)	170,111,654
27. Aggregate write-ins for deductions.....	10,541,285	(6,100,739)	(22,797,197)
28. Totals (Lines 20 to 27).....	2,800,193,750	3,267,295,364	14,161,736,159
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	777,370,192	522,036,257	1,127,174,297
30. Dividends to policyholders.....	65,166,969	72,663,719	259,299,796
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	712,203,223	449,372,538	867,874,501
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	180,091,473	404,139,605	279,821,237
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).....	532,111,750	45,232,933	588,053,264
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(339,538,080) (excluding taxes of \$.....2,680,241 transferred to the IMR).....	(682,464,884)	(543,372,289)	14,304,849
35. Net income (Line 33 plus Line 34).....	(150,353,134)	(498,139,356)	602,358,113
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	4,689,393,814	4,624,816,095	4,624,816,095
37. Net income (Line 35).....	(150,353,134)	(498,139,356)	602,358,113
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....161,415,960.....	381,331,005	(215,306,755)	(204,991,172)
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,714,821)	1,549,313	1,981,163
40. Change in net deferred income tax.....	(8,331,314)	344,204,545	81,028,068
41. Change in nonadmitted assets.....	135,886,413	(515,575,366)	43,366,693
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	(160,271,197)	82,144,662
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(91,185,689)	(264,159,624)	(268,327,435)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(47,230,589)	(18,392,762)	(101,073,225)
47. Other changes in surplus in Separate Accounts Statement.....	49,752,290	(19,875,123)	102,796,577
48. Change in surplus notes.....	4,700	4,700	18,800
49. Cumulative effect of changes in accounting principles.....	(38,900,000)	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.....	49,750	72,357	479,009
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	(362,500,000)
53. Aggregate write-ins for gains and losses in surplus.....	531,525	34,259	87,296,466
54. Net change in capital and surplus (Lines 37 through 53).....	229,840,136	(1,345,855,009)	64,577,719
55. Capital and surplus as of statement date (Lines 36 + 54).....	4,919,233,950	3,278,961,086	4,689,393,814
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	0	0	16,384
08.302. Sundry receipts and adjustments.....	45,935,686	31,104,749	125,501,073
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).....	45,935,686	31,104,749	125,517,457
2701. Aviation reinsurance losses.....	(22,194)	579,798	(805,971)
2702. Increase (decrease) in certain liabilities.....	5,497,693	5,732,381	18,302,008
2703. Sundry disbursements and adjustments.....	5,058,743	(12,515,516)	(45,089,072)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	7,043	102,598	4,795,838
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	10,541,285	(6,100,739)	(22,797,197)
5301. Tax Benefit Associated with compensation Plans.....	531,525	34,259	7,161,529
5302. Additional Minimum Liability on Qualified Pension Plan.....	0	0	40,509,000
5303. Reinsurance Reserve Credit.....	0	0	39,625,937
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).....	531,525	34,259	87,296,466

AXA EQUITABLE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,830,761,098	2,916,716,065	11,465,588,750
2. Net investment income.....	542,305,814	495,017,561	2,455,312,773
3. Miscellaneous income.....	363,874,930	321,161,812	1,303,685,635
4. Total (Lines 1 through 3).....	3,736,941,842	3,732,895,438	15,224,587,158
5. Benefit and loss related payments.....	2,893,927,453	2,777,702,918	10,963,762,371
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	51,220,916	19,332,496	86,139,686
7. Commissions, expenses paid and aggregate write-ins for deductions.....	498,171,991	513,657,131	1,828,053,598
8. Dividends paid to policyholders.....	67,973,980	74,258,020	290,448,500
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	(149,863,003)	65,058,806	(28,950,669)
10. Total (Lines 5 through 9).....	3,361,431,337	3,450,009,371	13,139,453,486
11. Net cash from operations (Line 4 minus Line 10).....	375,510,505	282,886,067	2,085,133,672
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,360,357,395	1,620,059,208	4,151,642,081
12.2 Stocks.....	13,247,780	13,147,082	95,699,083
12.3 Mortgage loans.....	210,394,711	299,951,814	766,810,922
12.4 Real estate.....	0	0	(74,467)
12.5 Other invested assets.....	61,093,335	77,339,782	836,857,360
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(1,089)	(8)	19,651
12.7 Miscellaneous proceeds.....	(561,584,921)	(908,584,894)	(30,215,890)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,083,507,211	1,101,912,984	5,820,738,740
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,449,099,440	1,941,838,208	4,659,270,804
13.2 Stocks.....	69,040,332	51,689,945	150,892,987
13.3 Mortgage loans.....	258,210,692	331,970,988	1,545,252,286
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	47,023,357	94,195,607	359,028,867
13.6 Miscellaneous applications.....	86,562,574	67,663,064	528,827,736
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,909,936,395	2,487,357,811	7,243,272,680
14. Net increase (decrease) in contract loans and premium notes.....	(60,355,932)	(13,423,166)	(30,536,682)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(766,073,252)	(1,372,021,662)	(1,391,997,258)
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.....	49,750	72,357	479,009
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(7,048,848)	(13,369,833)	(49,674,224)
16.5 Dividends to stockholders.....	0	0	362,500,000
16.6 Other cash provided (applied).....	(544,025,022)	(260,675,755)	(394,317,218)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(551,024,120)	(273,973,231)	(806,012,433)
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).....	(941,586,867)	(1,363,108,825)	(112,876,019)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,072,805,040	2,185,681,059	2,185,681,059
19.2 End of period (Line 18 plus Line 19.1).....	1,131,218,173	822,572,234	2,072,805,040
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Non-cash acquistiion of investments.....	11,805,332	12,739,945	18,283,002
20.0002 Non-cash disposition of investments.....	7,990,056	10,836,504	10,836,504

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.....	.....643,961,428	.....673,056,043	.....2,675,693,638
3. Ordinary individual annuities.....	.....1,591,382,906	.....1,309,773,549	.....5,766,110,831
4. Credit life (group and individual).....	.....0	.....0	.....0
5. Group life insurance.....	.....0	.....0	.....0
6. Group annuities.....	.....707,304,451	.....1,079,471,332	.....3,571,247,694
7. A&H - group.....	.....0	.....0	.....0
8. A&H - credit (group and individual).....	.....0	.....0	.....0
9. A&H - other.....	.....18,639,414	.....22,599,264	.....87,682,912
10. Aggregate of all other lines of business.....	.....0	.....0	.....0
11. Subtotal.....	.....2,961,288,199	.....3,084,900,188	.....12,100,735,075
12. Deposit-type contracts.....	.....0	.....0	.....0
13. Total.....	.....2,961,288,199	.....3,084,900,188	.....12,100,735,075

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

1 A. Accounting Practices

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

The New York State Department of Financial Services 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.

Note 2 - Accounting Changes and Corrections of Errors

In March 2012, the NAIC adopted SSAP No. 92, Accounting for Postretirement Benefits Other Than Pensions, and SSAP No. 102, Accounting for Pensions, each with an effective adoption date of January 1, 2013 and superseding SSAP No. 14 and SSAP No. 89, respectively. The requirements of these new pronouncements could have a material impact on the surplus of many entities. Consequently, entities are permitted an election on a plan-by-plan basis either to recognize the full transition surplus impact immediately on January 1, 2013 or over a period not to exceed ten years and subject to an annual formulaic minimum amount. The Company has elected to absorb the full impact of the change in accounting principles as of January 1, 2013 and reduced surplus by \$38.9 million.

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

The table below summarizes the amount of the Company's investment in 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.
- (2) Loan-backed securities with a recognized other than temporary impairment recorded during the quarter ended March 31, 2013 are as follows:

		1 Amortized Cost Basis before Other than Temporary Impairment (OTTI)	3		Fair Value * 1-(2a+2b)
			Other than Temporary Impairment Recognized in Loss		
			2a	2b	
			Interest	Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to Sell	0	0	0	0
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 15,302,585	\$ 25,476	\$ 14,138,962	\$ 1,138,147
c.	Total 1st Quarter	\$ 15,302,585	\$ 25,476	\$ 14,138,962	\$ 1,138,147
m.	Annual Aggregate Total	XXX	\$ 25,476	\$ 14,138,962	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other- than-temporary- impairment 2-3	5 Amortized Cost after other-than- temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
22545DAM9	11,315,540	711,150	10,604,391	711,150	711,150	03/31/2013
92976BGE6	3,987,044	452,473	3,534,571	452,473	426,997	03/31/2013
Total	XXX	XXX	\$ 14,138,962	XXX	XXX	XXX

(4) Impaired (fair value is less than amortized cost) loan-backed securities for which an other than temporary impairment has not been recognized as a realized loss as of March 31, 2013 are as follows:

(5)

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	\$ 6,399,062
2. 12 Months or Longer	\$ 236,260,158

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

1. Less than 12 Months	\$ 34,860,562
2. 12 Months or Longer	\$ 879,019,808

The \$242,659,219 of unrealized losses includes \$ 163,089,238 of valuation allowances already recognized through surplus.

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

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

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

Significant Exposure as of March 31, 2013

State	Admitted Value	Fair Value
CA	186,936,314	155,459,609
NY	142,306,478	114,077,904

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

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-G No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plan

In March 2012, the NAIC adopted SSAP #92 and SSAP #102, each with an effective adoption date of January 1, 2013. The Company elected to absorb the full impact of the change in accounting principles and reduced surplus by \$38.9 million:

(6) Components of Net Periodic Benefit Cost	<u>Q1 2013</u>	<u>Q1 2012</u>
	(in millions)	
a. Service Cost	\$11.1	\$10.2
b. Interest Cost	22.4	25.6
c. Expected return on plan assets	(37.5)	(35.2)
d. Amortization of unrecognized transition obligation or transition asset	1.1	1.1
e. Amount of recognized gains and losses	40.0	39.8
f. Amount of prior service cost recognized	0.3	0.3
g. Amount of gain or loss recognized due to a settlement or curtailment	-	-
Plan Amendments – Recognition of Statutory amendment	0.9	-
h. Total net periodic benefit cost	\$38.3	\$41.8

There were no other significant changes to footnote 12A.

B. No significant change

C/D/E/F - NONE

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 April 2013, the plaintiffs in the Sivolella and Sanford Litigations amended the complaints to add additional claims under Section 36(b) of the Investment Company Act for recovery of alleged excessive fees paid to FMG LLC in its capacity as administrator of EQ Advisors Trust. The Plaintiffs seek recovery of the alleged overpayments, or alternatively, rescission of the contract and restitution of the excessive fees paid, interest, costs and fees.

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 20 - Fair Value

1. Fair Value Measurements at March 31, 2013

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 225,193,853	\$ 225,193,853
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	-	-	\$ 225,193,853	\$ 225,193,853
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	\$ 1,516,578	-	\$ 12,102,430	\$ 13,619,008
Parent, Subsidiaries and Affiliates	-	-	1,017,180,062	1,017,180,062
Total Common Stocks	\$ 1,516,578	-	\$ 1,029,282,492	\$ 1,030,799,070
Derivative Assets:				
Swaps	-	\$ 225,509,826	-	\$ 225,509,826
Futures	-	-	-	-
Options	-	310,663,982	-	310,663,982
Floors	-	267,605,202	-	267,605,202
Swaptions	-	82,108,417	-	82,108,417
Total Derivatives	-	\$ 885,887,427	-	\$ 885,887,427
Separate Account Assets	96,399,392,408	5,442,196,473	221,060,124	102,062,649,005
Total Assets at Fair Value	\$96,400,908,986	\$6,328,083,900	\$ 1,475,536,469	\$ 104,204,529,355
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

2. Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance as of 01/01/2013	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 3/31/2013
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 208,082,983	\$ 4,181,796	\$ (7,608,637)	\$ (14,092,715)	\$ 34,752,416	\$ -	\$ -	\$ (121,989)	\$ -	\$ 225,193,853
Other Structured Securities	-	-	-	-	-	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-	-	-	-	-	-
Other Governments	-	-	-	-	-	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-	-	-	-	-	-
Other Corporate	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates - Bonds	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Stocks	12,102,430	-	-	-	-	-	-	-	-	12,102,430
Parent, Subsidiaries and Affiliates - Stocks	706,947,512	-	-	-	310,232,549	-	-	-	-	1,017,180,062
Separate Account Assets	223,633,826	151,892	-	-	(47,323)	-	-	(2,250,784)	(427,487)	221,060,124
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,150,766,751	\$ 4,333,688	\$ (7,608,637)	\$ (14,092,715)	\$ 344,937,642	\$ -	\$ -	\$ (2,372,773)	\$ (427,487)	\$ 1,475,536,469
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

- a) Amount includes: \$ 4,181,796 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$7,608,637) Level 3 securities no longer carried at market value.

3/4/5 No significant change.

B. N/A

C/D. No significant change

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:

.....
- 3.1

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

Yes [☐] No [☒]
- 3.2

If the response to 3.1 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

5.

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

Yes [☐] No [☒] N/A [☐]
-
-

- 6.1

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

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

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

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

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

06/31/2012.....
- 6.4

By what department or departments?
New York and Nevada

- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☒] No [☐] N/A [☐]

- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated by 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
Alliance Corporate Finance Group Inc.	New York, NY				YES
AllianceBernstein Corporation	New York, NY				YES
AllianceBernstein Global Derivatives Corporation	New York, NY				YES
AllianceBernstein Holding LP	New York, NY				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	New York, NY				YES
AXA Advisors LLC	New York, NY				YES
AXA Distributors LLC	New York, NY				YES
AXA Equitable Funds Management Group LLC	New York, NY				YES
AXA Investment Managers Inc.	Greenwich, CT				YES
AXA Private Equity (US) LLC	New York, NY				YES
AXA Rosenberg Investment Management LLC	Orinda, CA				YES
Sanford C. Bernstein & Co.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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [☒] No [☐]
- 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 [☒]

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

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).

PART 1 - FINANCIAL

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

Yes [X] No []

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

\$.....0

PART 1 - INVESTMENT

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

Yes [X] No []

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

Collateral for open future contracts on OTC derivatives held by broker and Schedule of Special Deposits

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

\$.....3,978,883

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:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$1,150,000,000	\$1,150,000,000
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$706,947,512	\$1,017,180,062
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$386,725,036	\$386,725,036
14.26 All Other.....	\$104,470,050	\$186,028,560
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$2,348,142,598	\$2,739,933,658
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

Yes [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 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 reporting on the liability page:	\$.....0

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

Yes [X] No []

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

1	2
Name of Custodian(s)	Custodian Address
JPMorgan Chase	270 Park Avenue New York NY 10017
Citigroup N.A.	3800 CitibankCenter Tampa FL 33610-9559

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

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

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

Yes [] No [X]

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

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

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

1	2	3
Central Registration Depository	Name(s)	Address
902	Adelante Capital Management	555 12th Street, Suite 2100 Oakland, CA 94607
902	Aegon USA Realty Advisors	4333 Morris Road NE Cedar Rapids, IA 52499
902	Albion Investors, LLC	1345 Avenue of the Americas New York, NY 10105
902	AllianceBernstein, LP	1345 Avenue of the Americas New York, NY 10105
902	Brookfield Investment Management Inc.	3 WFC, 200 Vesey Street, 10th Fl., NY, NY 10281
902	Morgan Stanley	3424 Peachtree Road N.E. Suite 800 Atlanta, GA 30326
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004

PART 1 - INVESTMENT

18.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X]

No []

18.2

If no, list exceptions:

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

Amount

\$.....1,721,050,179

\$.....0

\$.....3,761,099,682

\$.....5,482,149,861

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

\$.....0

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

\$.....0

\$.....0

\$.....0

\$.....0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

\$.....920,496

\$.....0

\$.....0

\$.....920,496

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....5,483,070,357

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

\$.....0

\$.....0

\$.....0

\$.....0

2. Operating Percentages:

2.1 A&H loss percent.....

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses.....

.....(52.7)

.....0.0

.....(58.5)

3.1 Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....

\$.....0

3.3 Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date.....

\$.....0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	------------------------	------------------------	-------------------------------	--------------------------------------	---

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	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	6,087,218	16,502,314	242,238	213,318	23,045,088	0
2.	Alaska.....	AK.....L.....	423,434	1,927,901	65,723	5,551	2,422,609	0
3.	Arizona.....	AZ.....L.....	5,649,859	24,608,902	152,456	47,926	30,459,143	0
4.	Arkansas.....	AR.....L.....	1,960,697	11,511,507	67,169	29,584	13,568,957	0
5.	California.....	CA.....L.....	66,092,970	185,596,834	1,731,206	5,361,888	258,782,898	0
6.	Colorado.....	CO.....L.....	7,792,534	51,471,425	154,033	865,277	60,283,269	0
7.	Connecticut.....	CT.....L.....	8,710,013	50,685,670	270,226	21,485	59,687,394	0
8.	Delaware.....	DE.....L.....	2,924,644	9,845,382	31,869	36,184	12,838,079	0
9.	District of Columbia.....	DC.....L.....	1,392,758	4,743,325	65,152	109	6,201,344	0
10.	Florida.....	FL.....L.....	44,940,617	163,286,851	1,366,397	3,427,798	213,021,663	0
11.	Georgia.....	GA.....L.....	11,546,427	40,197,688	757,474	70,749	52,572,338	0
12.	Hawaii.....	HI.....L.....	2,370,492	8,934,834	65,753	14,221	11,385,300	0
13.	Idaho.....	ID.....L.....	976,914	3,757,060	11,478	3,835	4,749,287	0
14.	Illinois.....	IL.....L.....	25,268,444	95,327,774	735,931	341,731	121,673,880	0
15.	Indiana.....	IN.....L.....	6,106,537	22,532,946	143,706	362,319	29,145,508	0
16.	Iowa.....	IA.....L.....	3,190,634	14,892,077	39,761	7,001	18,129,473	0
17.	Kansas.....	KS.....L.....	4,187,097	17,249,745	61,538	684,789	22,183,169	0
18.	Kentucky.....	KY.....L.....	2,703,649	11,242,094	32,422	39,014	14,017,179	0
19.	Louisiana.....	LA.....L.....	4,063,140	15,048,800	209,521	24,147	19,345,608	0
20.	Maine.....	ME.....L.....	1,154,967	6,037,230	20,085	2,823,337	10,035,619	0
21.	Maryland.....	MD.....L.....	17,184,478	43,360,968	289,971	63,918	60,899,335	0
22.	Massachusetts.....	MA.....L.....	7,514,181	51,310,741	248,177	48,525	59,121,624	0
23.	Michigan.....	MI.....L.....	20,749,428	107,589,449	473,901	235,740	129,048,518	0
24.	Minnesota.....	MN.....L.....	29,633,137	40,014,566	96,979	633,758	70,378,440	0
25.	Mississippi.....	MS.....L.....	2,830,662	5,766,856	139,498	11,665	8,748,681	0
26.	Missouri.....	MO.....L.....	9,652,643	23,321,950	127,959	14,270	33,116,822	0
27.	Montana.....	MT.....L.....	614,871	655,424	4,679	1,762	1,276,736	0
28.	Nebraska.....	NE.....L.....	2,089,059	9,884,468	27,395	15,496	12,016,418	0
29.	Nevada.....	NV.....L.....	3,220,101	16,284,732	12,390	5,188	19,522,411	0
30.	New Hampshire.....	NH.....L.....	595,426	6,163,538	33,101	15,210	6,807,275	0
31.	New Jersey.....	NJ.....L.....	38,739,966	199,806,492	1,652,227	3,992,086	244,190,771	0
32.	New Mexico.....	NM.....L.....	1,545,761	5,396,359	56,661	18,924	7,017,705	0
33.	New York.....	NY.....L.....	106,201,022	272,576,527	4,803,838	58,763,592	442,344,979	0
34.	North Carolina.....	NC.....L.....	14,181,312	51,976,943	233,174	2,506,616	68,898,045	0
35.	North Dakota.....	ND.....L.....	1,186,697	8,010,852	15,840	242	9,213,631	0
36.	Ohio.....	OH.....L.....	10,898,676	84,036,881	161,767	311,419	95,408,743	0
37.	Oklahoma.....	OK.....L.....	3,834,374	22,243,721	125,655	19,421	26,223,171	0
38.	Oregon.....	OR.....L.....	2,521,154	10,315,743	52,031	96,825	12,985,753	0
39.	Pennsylvania.....	PA.....L.....	28,612,108	126,501,717	1,733,125	9,565	156,856,515	0
40.	Rhode Island.....	RI.....L.....	1,252,403	6,906,620	17,538	4,259	8,180,820	0
41.	South Carolina.....	SC.....L.....	3,716,165	28,085,944	190,853	44,034	32,036,996	0
42.	South Dakota.....	SD.....L.....	2,259,047	4,028,654	33,631	1,293,404	7,614,736	0
43.	Tennessee.....	TN.....L.....	9,179,047	24,911,349	363,104	17,971	34,471,471	0
44.	Texas.....	TX.....L.....	29,166,762	135,765,063	517,873	2,432,166	167,881,864	0
45.	Utah.....	UT.....L.....	5,382,742	16,001,141	11,632	2,442	21,397,957	0
46.	Vermont.....	VT.....L.....	404,404	1,653,035	9,353	16,951	2,083,743	0
47.	Virginia.....	VA.....L.....	13,275,695	53,163,632	387,056	2,902,146	69,728,529	0
48.	Washington.....	WA.....L.....	6,513,117	28,224,210	57,155	25,375	34,819,857	0
49.	West Virginia.....	WV.....L.....	2,730,386	6,661,762	98,989	12,966	9,504,103	0
50.	Wisconsin.....	WI.....L.....	9,436,129	44,891,212	199,276	152,383	54,679,000	0
51.	Wyoming.....	WY.....L.....	1,276,860	6,069,268	22,226	850,327	8,218,681	0
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	14,391	0	0	0	14,391	0
54.	Puerto Rico.....	PR.....L.....	6,470,950	12,528,996	422,883	43,649	19,466,478	0
55.	US Virgin Islands.....	VI.....L.....	47,264	4,102	9,342	0	60,708	0
56.	Northern Mariana Islands.....	MP.....N.....	2,891	0	0	0	2,891	0
57.	Canada.....	CAN.....L.....	131,288	58,471	2,805	0	192,564	0
58.	Aggregate Other Alien.....	OT.....XXX.....	9,137,168	118,889	306,650	990	9,563,697	0
59.	Subtotal.....	(a).....53.....	609,744,810	2,209,690,634	19,162,872	88,943,548	2,927,541,864	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	1,589	0	43,613	45,202	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	31,082,931	8,062	0	0	31,090,993	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	2,540,909	0	1,277,575	0	3,818,484	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	643,368,650	2,209,700,285	20,440,447	88,987,161	2,962,496,543	0
96.	Plus Reinsurance Assumed.....	XXX.....	62,363,926	2,163,963	3,279,831	0	67,807,720	0
97.	Totals (All Business).....	XXX.....	705,732,576	2,211,864,248	23,720,278	88,987,161	3,030,304,263	0
98.	Less Reinsurance Ceded.....	XXX.....	82,029,829	108,141,049	13,983,528	0	204,154,406	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	623,702,747	2,103,723,199	9,736,750	88,987,161	2,826,149,857	0
DETAILS OF WRITE-INS								
58001.	Canal Zone.....	XXX.....	18,738	0	0	0	18,738	0
58002.	Mexico.....	XXX.....	286,206	0	215,054	0	501,260	0
58003.	Philippines.....	XXX.....	3,537	0	0	0	3,537	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	8,828,687	118,889	91,596	990	9,040,162	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	9,137,168	118,889	306,650	990	9,563,697	0
9401.	.....	XXX.....	0	0	0	0	0	0
9402.	.....	XXX.....	0	0	0	0	0	0
9403.	.....	XXX.....	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA Assistance SA	100.00			
	AXA Inter Partner Assistance - Belgium	98.75			
	AXA Corporate Solutions Assurance - France	100.00			
	MATRIX	100.00			
	AXA Group Solutions - France	100.00			
	AXA Assistance Inc. USA	73.77			
	AXA Investment Managers	100.00			
	AXA Investment Managers - France	100.00			
	AXA Rosenberg Group LLC	100.00			
	AXA IM Rose Inc	100.00	22-3624513		
	AllianceBemstein LP	14.47	13-4064930		
	AXA Mediterranean Holdings, S.A.U	100.00			
	AXA Millésimes	42.34			
	AXA Real Estate Investment Managers	100.00			
	AXA Technology Services	100.00			
	AXA Belgium	100.00			
	AXA Life Insurance Company Ltd. - Hong Kong	100.00			
	AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
	AXA General Insurance China Ltd	100.00			
	AXA China - France	51.00			
	AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe	Beaujon	100.00			
	AXA Pojistovna a.s.	100.00			
	AXA Zivni Pojistovna a.s.	100.00			
	AXA Penzijni Fond a.s.	99.98			
	AXA Bizosito Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpiezen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpiezen i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
	Compagnie Financiere de Paris	100.00			
AXA France	Assurance	100.00			
	AXA Corporate Solutions Assurance	98.75			
AXA Global	Life	100.00			
AXA Global	P&C	100.00			
AXA Liabilities	Managers - France	99.90			
	AXA Liabilities Managers - US	100.00			
Colisee Re - France		99.90	AA-1320035		

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

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

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
Seguro Directo Gere Compania de Seguros SA		100.00			
AXA Portugal Companhia de Seguros SA		83.02			
AXA Portugal Companhia de Seguros Vida SA		87.63			
AXA Services s.r.o.		100.00			
EX-SR a.s. v likvdacii		100.00			
AXA d.s.s., a.s.		100.00			
AXA d.d.s., a.s.		100.00			
AXA General Insurance		94.13			
AXA 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			
ASMHoldings Limited		48.80			
Krungthai-AXA Life Insurance Company Limited		25.00			
AXA Hayat ve Emeklilik A.S.		100.00			
AXA Sigorta A.S.		72.55			
AXA Insurance		50.29			
AXA Ukraine		50.00			
AXA Global Risks (Uk) Limited		100.00			
Hordel FV		100.00			
AXA Equity & Law Plc		99.90			
	AXA UK PLC	46.90			
	AXA UK PLC	53.10			
	Bluefin Group Limited	100.00			
	GBI Holdings Limited	100.00			
	Guardian Royal Exchange PLC	100.00			
	Architas Advisory Services Limited	100.00			
	Architas Multi-Manager Limited	100.00			
	AXA Sun Direct Limited	100.00			

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 America Corporate Solutions, Inc.		100.00	36-3044045		
Coliseum Reinsurance Company		100.00	36-2994662	36552	DE
AllianceBemstein LP		2.94	13-4064930		
Mosaic Insurance Company		100.00	04-2482364	16187	DE
AXA Corporate Solutions Life Reinsurance Company		100.00	04-2729166	68365	DE
AXA Delaware LLC		100.00	13-4177328		
AXA Insurance Company		100.00	13-3594502	33022	NY
AXA Financial, Inc.		100.00	13-3623351		
787 Holdings, LLC		100.00	27-0294443		
1285 Holdings, LLC		100.00	46-1106388		
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
AllianceBemstein LP		5.50	13-4064930		
AXA Equitable Life Insurance Company		100.00	13-5570651	62944	NY
AXA Equitable Funds Management Group, LLC		100.00	27-5373651		
Equitable Deal Flow Fund, LP		100.00	13-3385076		
EVSA, Inc		100.00	23-2671508		
Equitable Holdings, LLC		100.00	22-2766036		
Equitable Casualty Insurance Company		100.00	06-1166226	10589	VT
ECMC, LLC		100.00	13-3266813		
AllianceBemstein Corporation		100.00	13-3633538		
AXA Distributors, LLC		100.00	52-2233674		
JMR Reality services, Inc		100.00	13-3813232		
ACMC, LLC.		100.00	13-2677213		
AllianceBemstein LP		38.85	13-4064930		
AXA Equitable Life and Annuity Company		100.00	13-3198083	62880	CO
MONEY Life Insurance Company		100.00	13-1632487	66370	NY
MONEY Life Insurance Company of America		100.00	86-0222062	78077	AZ
AllianceBemstein LP		0.93	13-4064930		
U.S. Financial Life Insurance Company		100.00	38-2046096	84530	OH
AllianceBemstein LP		2.46	13-4064930		
MONEY International Holdings, LLC		100.00	13-3790446		
MONEY Life Insurance Company of the Americas, Ltd.		100.00	98-0152046		
MONEY Financial Services, Inc		100.00	11-3722370		
Financial Marketing Agency, Inc.		100.00	31-1465146		
1740 Advisors, Inc.		100.00	13-2645490		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0968.....	AXA.....	00000.....	00-0000000	0000.....	0000898427	Paris Stock Exchange	AXA SA.....	FRA.....	UIP.....			.....0.000		0.....
0.....		0.....		0.....	0.....		AXA Assistance SA.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Inter Partner Assistance - Belgium.....	BEL.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Corporate Solutions Assurance - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....98.750	AXA.....	0.....
0.....		0.....		0.....	0.....		MATRIX.....	USA.....	IA.....	AXA Corporate Solutions Assurance - Fr.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Group Solutions - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Assistance Inc. USA.....	USA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....73.770	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA Konzern AG.....	Ownership.....	.....5.200	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers Holdings US.....	USA.....	NIA.....	AXA Investment Managers - France.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Rosenberg Group LLC.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	.....75.000	AXA.....	0.....
0.....		0.....	22-3624513	0.....	0001459848		AXA IM Rose Inc.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	AXA IM Rose Inc.....	Ownership.....	.....14.470	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Mediterranean Holdings, S.A.U.....	ESP.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Millésimes.....	PRT.....	NIA.....	AXA.....	Ownership.....	.....42.340	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Real Estate Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Technology Services.....	FRA.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Belgium.....	BEL.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Life Insurance Company Ltd. - Hong Kong.....	CHN.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA General Ins. Hong Kong Ltd.- Hong Kong.....	CHN.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA General Insurance China Ltd.....	CHN.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA China - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....51.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA-Mimentals Assurance Company Limited.....	CHN.....	IA.....	AXA China - France.....	Ownership.....	.....51.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Societe Beaujon.....	FRA.....	NIA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Pojistovna a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Zivtni Pojistonva a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Penzijni Fond a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	.....99.980	AXA.....	0.....
0.....		0.....		0.....	0.....		Compagnie Financiere de Paris.....	FRA.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA France Assurance.....	FRA.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Corporate Solutions Assurance.....	FRA.....	IA.....	AXA France Assurance.....	Ownership.....	.....98.750	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Global Life.....	FRA.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Global P&C.....	FRA.....	IA.....	AXA.....	Ownership.....	.....100.000	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Liabilities Managers- France.....	FRA.....	IA.....	AXA.....	Ownership.....	.....99.900	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....	0.....	.....	0.....	0.....	.....	AXA Liabilities Managers-US.....	USA.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	AA-1320035	0.....	0.....	.....	Colisee Re - France.....	FRA.....	IA.....	AXA.....	Ownership.....	..99.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Konzern AG.....	DEU.....	NIA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	WinCom Versicherungs-Holding AG.....	DEU.....	NIA.....	AXA Konzern AG.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung Leben AG...	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	..94.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	DBV Deutsche Lebensversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA ART Versicherung AG - Clogogne.....	DEU.....	IA.....	AXA Konzern AG.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Art Holdings Inc.....	USA.....	NIA.....	AXA ART Versicherung AG - Clogogne.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Fine Art Service International Inc.....	USA.....	NIA.....	AXA Art Holdings Inc.....	Ownership.....	..100.000	AXA.....	0.....
0.....	29530.....	13-3368745	0.....	0.....	.....	AXA Art Insurance Corporation.....	USA.....	IA.....	AXA Art Holdings Inc.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Biztosito Zrt.....	HUN.....	IA.....	AXA Societe Beaujon.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Szolgaltato Kft.....	HUN.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA India Holdings.....	IND.....	NIA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Bharti AXA Life Insurance Company.....	IND.....	IA.....	AXA India Holdings.....	Ownership.....	..22.220	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Business Services Private Limited.....	IND.....	NIA.....	AXA.....	Ownership.....	..99.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Bharti AXA General Insurance.....	IND.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	National Mutual International Pty Limited.....	AUS.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	P.T. Asuransi AXA Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	..80.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	P.T. Life Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	..80.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.....	SGP.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Life Europe.....	IRL.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Global Distributors (Ireland) Limited.....	IRL.....	NIA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Ireland Limited.....	IRL.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA mps Financial Ltd.....	IRL.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Italia S.p.A.....	ITA.....	NIA.....	AXA.....	Ownership.....	..98.240	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Assicurazioni S.p.A.....	ITA.....	IA.....	AXA Italia S.p.A.....	Ownership.....	..98.110	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Japan Holding Co., Ltd.....	JPN.....	NIA.....	AXA.....	Ownership.....	..78.670	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Life Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA General Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Collection Services Co. Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Nextia Life Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	..97.250	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Seguros, S.A. de CV.....	MEX.....	IA.....	AXA.....	Ownership.....	..99.940	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Voltaire Participacoes.....	BRA.....	IA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Luxembourg SA.....	LUX.....	IA.....	AXA.....	Ownership.....	..99.990	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Finance Solutions S.ar.l. ("Finso").....	LUX.....	NIA.....	AXA.....	Ownership.....	..100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....	0.....	.....	0.....	0.....	.....	Matignon Finance S.A.....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA-AFFIN General Insurance Berhad.....	MYS.....	IA.....	AXA.....	Ownership.....	...42.400	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA-AFFIN Life Insurance Berhad.....	MYS.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...49.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Philippine AXA Life Insurance Corporation.....	MYS.....	IA.....	AXA.....	Ownership.....	...45.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Middle East SAL Lebanon.....	LBN.....	NIA.....	AXA.....	Ownership.....	...49.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Holding SAL.....	LBN.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Gulf Holding W.L.L.....	BHR.....	NIA.....	AXA.....	Ownership.....	...95.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Holding Maroc.....	MAR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Assurance Maroc.....	MAR.....	IA.....	AXA Holding Maroc.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Zycie Towarzystwo Ubezpiezen S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...90.240	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Powszechne Towarzystwo Emerytalne S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Towarzystwo Ubezpiezen i Reasekuracji S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Seguro Directo Gere Compania de Seguros SA....	PRT.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros SA.....	PRT.....	IA.....	AXA.....	Ownership.....	...83.020	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros Vida SA....	PRT.....	IA.....	AXA.....	Ownership.....	...87.630	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Life Insurance SA.....	ROU.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...99.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.....	SGP.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	ipac financial planning Taiwan Limited.....	TWN.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Insurance Singapore Pte Ltd.....	SGP.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Asia Regional Centre Pte Ltd.....	SGP.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Services s.r.o.....	SVK.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	EX-SR a.s. v likvdacii.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA d.s.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA d.d.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA General Insurance.....	KOR.....	IA.....	AXA.....	Ownership.....	...94.130	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Medterraenan Holding, S.A.U.....	ESP.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Hilo Direct, Seguros y Reaseguros S.A.....	ESP.....	IA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...99.990	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA MEDLA IT & Local Support Services, S.A.....	ESP.....	NIA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Regional Services, S.A.....	ESP.....	NIA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Seguros Generales, S.A. de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...99.890	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Pensiones, S.A. E.G.F.P.....	ESP.....	IA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Tigris, S.A.....	ESP.....	IA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Vida, S.A.de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Medterraenan Holding, S.A.U.....	Ownership.....	...99.800	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Senegal.....	SEN.....	IA.....	AXA.....	Ownership.....	...51.530	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Cote d'Ivoire.....	CIV.....	IA.....	AXA.....	Ownership.....	...78.640	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....	0.....	.....	0.....	0.....	.....	AXA Cameroun ©.....	CMR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Gabon.....	GAB.....	IA.....	AXA.....	Ownership.....	...86.490	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Versicherungen AG.....	CHE.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Leben AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Rechtsschutz AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...66.670	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Insurance Public Co. Ltd.....	THA.....	IA.....	AXA.....	Ownership.....	...24.990	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	ASM Holdings Limited.....	THA.....	NIA.....	AXA.....	Ownership.....	...48.800	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Krungthai-AXA Life Insurance Company Limited....	THA.....	IA.....	AXA.....	Ownership.....	...25.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Hayat ve Emeklilik A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Sigorta A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...72.550	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Insurance.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.290	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Ukraine.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Global Risks (Uk) Limited.....	GBR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Hordel FV.....	GBR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Equity & Law Plc.....	GBR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA Equity & Law Plc.....	Ownership.....	...46.900	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA.....	Ownership.....	...53.100	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Bluefin Group Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	GBI Holdings Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Guardian Royal Exchange PLC.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	Architas Advisory Services Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....	0.....	.....	0.....	0.....	.....	Architas Multi-Manager Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	.....	0.....	0.....	.....	AXA Sun Direct Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....	00000.....	90-0226248.....	0.....	0001333986.....	.....	AXA America Holdings, Inc.....	USA.....	UIP.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	30-0011728.....	0.....	0.....	.....	AXA Technology Services America Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....	00000.....	36-3044045.....	0.....	0001456276.....	.....	AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0968.....	36552.....	36-2994662.....	0.....	0001456280.....	.....	Coliseum Reinsurance Company.....	USA.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	13-4064930.....	0.....	0001109448.....	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	...2.940	AXA.....	0.....
0968.....	16187.....	04-2482364.....	0.....	0.....	.....	Mosaic Insurance Company.....	USA.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0968.....	68365.....	04-2729166.....	0.....	0.....	.....	AXA Corporate Solutions Life Reinsurance Company.....	USA.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0.....	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.....
0.....	0.....	13-3623351.....	0.....	0000888002.....	.....	AXA Financial, Inc.....	USA.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....	0.....	27-0294443.....	0.....	0.....	.....	787 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	...100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	46-1106388	0.....	0.....		1285 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	52-2197822	0.....	0001257148		AXA Equitable Financial Services, LLC.....	USA.....	UDP.....	AXA Financial, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-4078005	0.....	0.....		AXA Distribution Holding Corporation.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-4071393	0.....	0000033179		AXA Advisors, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	06-1555494	0.....	0001292309		AXA Network, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	27-1540220	0.....	0.....		PlanConnect, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	..100.000	AXA.....	0.....
0968.....		14355.....	14-1903564	0.....	0001450152		AXA Re Arizona Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	AXA Re Arizona Company.....	Ownership.....	.....5.500	AXA.....	0.....
0968.....		62944.....	13-5570651	0.....	0000727920		AXA Equitable Life Insurance Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	..100.000	AXA.....	*.....
0.....		0.....	27-5373651	0.....	0.....		AXA Equitable Funds Management Group, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-3385076	0.....	0.....		Equitable Deal Flow Fund, LP.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	23-2671508	0.....	0.....		EVSA, Inc.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	22-2766036	0.....	0001257149		Equitable Holdings, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-2677213	0.....	0000003798		ACMC, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	ACMC, LLC.....	Ownership.....	.....38.850	AXA.....	0.....
0968.....		10589.....	06-1166226	0.....	0.....		Equitable Casualty Insurance Company.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-3266813	0.....	0000842885		ECMC, LLC.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-3633538	0.....	0.....		AllianceBernstein Corporation.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	52-2233674	0.....	0000858875		AXA Distributors, LLC.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-3813232	0.....	0.....		JMR Reality services, Inc.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0968.....		62880.....	13-3198083	0.....	0001342913		AXA Equitable Life and Annuity Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0968.....		66370.....	13-1632487	0.....	0001209935		MONY Life Insurance Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	13-3790446	0.....	0.....		MONY International Holdings, LLC.....	USA.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0.....		0.....	98-0152046	0.....	0.....		MONY Life Insurance Company of the Americas, Ltd.....	USA.....	IA.....	MONY International Holdings, LLC.....	Ownership.....	..100.000	AXA.....	0.....
0968.....		78077.....	86-0222062	0.....	0000835357		MONY Life Insurance Company of America.....	USA.....	IA.....	MONY Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	MONY Life Insurance Company of America.....	Ownership.....	.....0.930	AXA.....	0.....
0968.....		84530.....	38-2046096	0.....	0.....		U.S. Financial Life Insurance Company.....	USA.....	IA.....	MONY Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	.....2.460	AXA.....	0.....
0000.....		0.....	11-3722370	0.....	0.....		MONY Financial Services, Inc.....	USA.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		0.....	31-1465146	0.....	0.....		Financial Marketing Agency, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	..100.000	AXA.....	0.....
0000.....		0.....	13-2645490	0.....	0.....		1740 Advisors, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	..100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Asterisk Explanation														
*	Reporting Entity													

AXA EQUITABLE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES


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

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


Explanations:

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


Bar Code:




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



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



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



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



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



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

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.....	.....65,243,449	.....65,243,449	.....0	.....0
2505. Corporate-owned life insurance.....	.....786,966,058	.....0	.....786,966,058	.....772,850,117
2597. Summary of remaining write-ins for Line 25.....	.....852,209,507	.....65,243,449	.....786,966,058	.....772,850,117

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	.....75,660,699	.....118,314,859
2597. Summary of remaining write-ins for Line 25.....	.....75,660,699	.....118,314,859

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Commissions on aviation reinsurance.....	.....0	.....0	.....(118)
2705. Initial premiums on coinsurance contracts.....	.....0	.....0	.....4,756,254
2706. Fines & penalties of reg authorities.....	.....7,043	.....102,598	.....39,702
2797. Summary of remaining write-ins for Line 27.....	.....7,043	.....102,598	.....4,795,838

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.							
58004. United Kingdom.....	XXX.....	.....42,940	.....(1)	.....5,097	.....378	.....48,414	.....0
58005. Other Foreign.....	XXX.....	.....8,785,747	.....118,890	.....86,499	.....612	.....8,991,748	.....0
58997. Summary of remaining write-ins for line 58.....	XXX.....	.....8,828,687	.....118,889	.....91,596	.....990	.....9,040,162	.....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	(74,467)
5. Deduct amounts received on disposals.....	0	(74,467)
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.....	5,437,718,959	4,671,886,693
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	256,732,079	1,541,569,987
2.2 Additional investment made after acquisition.....	1,478,613	3,682,299
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	60,503	202,786
5. Unrealized valuation increase (decrease).....	(1,497,330)	(4,542,820)
6. Total gain (loss) on disposals.....	0	(6,585,980)
7. Deduct amounts received on disposals.....	210,394,710	766,810,922
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	1,027,757	1,683,085
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).....	5,483,070,357	5,437,718,959
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	5,483,070,357	5,437,718,959
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	5,483,070,357	5,437,718,959

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.....	1,495,332,041	1,613,637,089
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	3,874,200	73,870,912
2.2 Additional investment made after acquisition.....	43,149,157	285,157,954
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	5,446	4,864
5. Unrealized valuation increase (decrease).....	107,955,499	64,408,709
6. Total gain (loss) on disposals.....	(11,024)	308,789,886
7. Deduct amounts received on disposals.....	61,093,335	836,857,360
8. Deduct amortization of premium and depreciation.....	41,857	593,533
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	2,621,931	13,086,480
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,586,548,196	1,495,332,041
12. Deduct total nonadmitted amounts.....	152,244	152,244
13. Statement value at end of current period (Line 11 minus Line 12).....	1,586,395,952	1,495,179,797

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.....	31,531,363,242	30,615,797,904
2. Cost of bonds and stocks acquired.....	1,518,139,772	4,810,163,801
3. Accrual of discount.....	11,839,046	65,640,631
4. Unrealized valuation increase (decrease).....	345,191,219	425,108,000
5. Total gain (loss) on disposals.....	2,576,605	10,622,726
6. Deduct consideration for bonds and stocks disposed of.....	1,373,605,175	4,247,341,168
7. Deduct amortization of premium.....	20,935,587	56,367,093
8. Total foreign exchange change in book/adjusted carrying value.....	(1,712,257)	1,981,635
9. Deduct current year's other than temporary impairment recognized.....	14,138,962	94,243,194
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	31,998,717,903	31,531,363,242
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	31,998,717,903	31,531,363,242

SCHEDULE D - PART 1B

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

QS102

	1	2	3	4	5	6	7	8
	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. Class 1 (a).....	20,486,432,739	3,676,173,198	4,529,297,860	238,180,239	19,871,488,316	0	0	20,486,432,739
2. Class 2 (a).....	10,212,794,889	306,958,101	431,572,394	(161,669,106)	9,926,511,490	0	0	10,212,794,889
3. Class 3 (a).....	899,013,372	5,992,580	12,104,392	9,692,953	902,594,513	0	0	899,013,372
4. Class 4 (a).....	288,865,682	3,501,420	28,855,417	(3,325,203)	260,186,482	0	0	288,865,682
5. Class 5 (a).....	141,544,459	0	0	11,402,694	152,947,153	0	0	141,544,459
6. Class 6 (a).....	187,730,580	0	602,195	13,292,165	200,420,550	0	0	187,730,580
7. Total Bonds.....	32,216,381,721	3,992,625,299	5,002,432,258	107,573,742	31,314,148,504	0	0	32,216,381,721
PREFERRED STOCK								
8. Class 1.....	25,000,000	0	0	0	25,000,000	0	0	25,000,000
9. Class 2.....	244,424,634	65,235,000	3,727,500	2,230,915	308,163,049	0	0	244,424,634
10. Class 3.....	69,397,712	0	2,630,970	0	66,766,742	0	0	69,397,712
11. Class 4.....	2,500,000	0	0	0	2,500,000	0	0	2,500,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	341,322,346	65,235,000	6,358,470	2,230,915	402,429,791	0	0	341,322,346
15. Total Bonds and Preferred Stock.....	32,557,704,067	4,057,860,299	5,008,790,728	109,804,657	31,716,578,295	0	0	32,557,704,067

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....648,659,445	.....XXX.....	.....648,659,445	.....142,710	.....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.....	.....1,749,833,586	.....1,985,278,088
2. Cost of short-term investments acquired.....	.....2,243,525,859	.....14,621,105,814
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....3,344,700,000	.....14,856,550,316
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).....	.....648,659,445	.....1,749,833,586
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....648,659,445	.....1,749,833,586

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,105,042,082
2.	Cost paid/(consideration received) on additions.....	86,562,574
3.	Unrealized valuation increase (decrease).....	29,920,234
4.	Total gain (loss) on termination recognized.....	(315,863,262)
5.	Considerations received (paid) on terminations.....	60,550,255
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	(972,948)
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).....	844,138,426
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	844,138,426

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.....	61,177,346
3.14	Section 1, Column 18, prior year.....	0
		61,177,346
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.....	(64,590,399)
3.24	Section 1, Column 19, prior year.....	(125,767,745)
		61,177,346
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(709,043,520)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(709,043,520)
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.....	(709,043,520)
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	709,043,520
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(0)
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	(0)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	844,138,427	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0	
3.	Total (Line 1 plus Line 2).....		844,138,427
4.	Part D, Section 1, Column 5.....	1,269,173,392	
5.	Part D, Section 1, Column 6.....	(425,034,965)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	885,887,427	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		885,887,427
10.	Part D, Section 1, Column 8.....	1,307,052,560	
11.	Part D, Section 1, Column 9.....	(421,165,133)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	514,242,801	
14.	Part B, Section 1, Column 20.....	262,829,203	
15.	Part D, Section 1, Column 11.....	777,072,004	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	100,000,000	0
2. Cost of cash equivalents acquired.....	300,000,000	1,400,000,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	300,000,000	1,300,000,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	100,000,000	100,000,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	100,000,000	100,000,000

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

60713141.....	CRITTENDEN.....	AR.....	.....	03/20/2013....	.....4.600	.....2,525,000	......0	.....4,400,000
60712308.....	JACKSON.....	AR.....	.....	01/25/2013....	.....4.350	.....850,000	......0	.....1,500,000
60712309.....	SAN JOAQUIN.....	CA.....	.....	03/04/2013....	.....5.150	.....1,500,000	......0	.....3,100,000
60713104.....	SAN JOAQUIN.....	CA.....	.....	02/26/2013....	.....3.300	.....2,400,000	......0	.....5,300,000
60713116.....	SAN JOAQUIN.....	CA.....	.....	03/13/2013....	.....5.200	.....2,100,000	......0	.....3,800,000
60713102.....	STANISLAUS.....	CA.....	.....	03/07/2013....	.....4.350	.....1,425,000	......0	.....2,470,000
60713122.....	YUBA.....	CA.....	.....	03/07/2013....	.....5.250	.....900,000	......0	.....2,600,000
60712277.....	OSCEOLA.....	FL.....	.....	03/28/2013....	.....3.900	.....7,000,000	......0	.....12,520,000
60712290.....	ST. LUCIE.....	FL.....	.....	01/31/2013....	.....4.250	.....34,000,000	......0	.....51,800,000
60713130.....	BAKER.....	GA.....	.....	03/07/2013....	.....4.750	.....750,000	......0	.....1,400,000
60712300.....	HARDIN.....	IA.....	.....	02/04/2013....	.....4.200	.....1,050,000	......0	.....2,815,000
60712303.....	SIOUX.....	IA.....	.....	02/06/2013....	.....3.900	.....3,250,000	......0	.....7,650,000
60713113.....	ONEIDA.....	ID.....	.....	02/20/2013....	.....4.700	.....1,800,000	......0	.....3,525,000
60713115.....	FULTON.....	IL.....	.....	03/27/2013....	.....4.500	.....4,700,000	......0	.....16,147,000
60713114.....	BOONE.....	IN.....	.....	02/14/2013....	.....4.600	.....600,000	......0	.....2,980,000
60713110.....	WHITE.....	IN.....	.....	03/05/2013....	.....4.100	.....2,200,000	......0	.....3,911,640
60713134.....	HENDERSON.....	KY.....	.....	03/19/2013....	.....3.950	.....9,975,000	......0	.....21,148,400
60712293.....	BECKER.....	MN.....	.....	02/13/2013....	.....4.800	.....2,600,000	......0	.....4,175,000
60712302.....	CHIPPEWA.....	MN.....	.....	01/31/2013....	.....4.400	.....1,700,000	......0	.....3,533,000
60713100.....	CHIPPEWA.....	MN.....	.....	02/26/2013....	.....4.850	.....600,000	......0	.....1,232,000
60712304.....	COTTONWOOD.....	MN.....	.....	01/25/2013....	.....4.700	.....665,000	......0	.....1,775,000
60713111.....	COTTONWOOD.....	MN.....	.....	03/25/2013....	.....5.200	.....844,000	......0	.....4,300,000
60712263.....	KANDIYOHI.....	MN.....	.....	01/16/2013....	.....5.050	.....2,300,000	......0	.....5,700,000
60712280.....	KANDIYOHI.....	MN.....	.....	01/22/2013....	.....3.850	.....570,000	......0	.....1,173,200
60712312.....	KANDIYOHI.....	MN.....	.....	01/31/2013....	.....3.750	.....6,600,000	......0	.....10,665,000
60712313.....	KANDIYOHI.....	MN.....	.....	03/05/2013....	.....5.300	.....275,000	......0	.....1,703,000
60713106.....	MARTIN.....	MN.....	.....	02/27/2013....	.....4.200	.....325,000	......0	.....880,000
60713107.....	MARTIN.....	MN.....	.....	02/27/2013....	.....4.200	.....1,675,000	......0	.....3,500,000
60713157.....	REDWOOD.....	MN.....	.....	03/27/2013....	.....4.600	.....325,000	......0	.....760,000
60712305.....	TRAVERSE.....	MN.....	.....	02/05/2013....	.....4.600	.....1,815,000	......0	.....2,865,000
60712314.....	WATONWAN.....	MN.....	.....	02/11/2013....	.....3.750	.....558,000	......0	.....1,470,000
60712301.....	CARROLL.....	MO.....	.....	01/29/2013....	.....4.500	.....1,200,000	......0	.....3,213,800
60713120.....	CARROLL.....	MO.....	.....	02/20/2013....	.....5.050	.....1,460,000	......0	.....2,532,653
60713156.....	CARROLL.....	MO.....	.....	03/28/2013....	.....4.750	.....500,000	......0	.....867,347
60712296.....	SUNFLOWER.....	MS.....	.....	02/28/2013....	.....3.350	.....6,000,000	......0	.....11,290,141
60712297.....	SUNFLOWER.....	MS.....	.....	02/28/2013....	.....3.900	.....3,500,000	......0	.....6,585,915
60712298.....	SUNFLOWER.....	MS.....	.....	02/28/2013....	.....4.300	.....8,250,000	......0	.....15,523,944
60712287.....	BLAINE.....	MT.....	.....	02/12/2013....	.....4.850	.....725,000	......0	.....1,885,000

QE02

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
60712295.....	CASCADE.....	MT.....		01/24/2013.....	.....5.300	.....390,000	......0	.....1,000,000
60712311.....	CHOUTEAU.....	MT.....		02/28/2013.....	.....4.100	.....2,300,000	......0	.....6,000,000
60712271.....	GLACIER.....	MT.....		01/07/2013.....	.....4.350	.....5,000,000	......0	.....8,000,000
60713124.....	PONDERA.....	MT.....		02/27/2013.....	.....4.900	.....555,000	......0	.....2,850,000
60713105.....	WHEATLAND.....	MT.....		02/06/2013.....	.....4.300	.....500,000	......0	.....1,850,000
60712273.....	CHAVES.....	NM.....		02/01/2013.....	.....4.700	.....6,500,000	......0	.....15,136,000
60713101.....	WILLIAMSON.....	TX.....		03/18/2013.....	.....3.800	.....8,900,000	......0	.....17,630,000
60713117A.....	BENTON.....	WA.....		03/29/2013.....	.....4.220	.....15,800,000	......0	.....29,500,000
60713145.....	FRANKLIN.....	WA.....		03/21/2013.....	.....5.200	.....1,400,000	......0	.....4,350,000
60712307.....	GRANT.....	WA.....		02/11/2013.....	.....3.850	.....1,231,000	......0	.....2,188,500
60713135.....	STEVENS.....	WA.....		02/20/2013.....	.....4.400	.....450,000	......0	.....756,800
60713109.....	PORTAGE.....	WI.....		03/19/2013.....	.....4.390	.....5,000,000	......0	.....8,900,000
60712294.....	WAUSHARA.....	WI.....		01/11/2013.....	.....4.400	.....3,300,000	......0	.....7,414,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				.....XXX.....	.....XXX.....	.....170,838,000	......0	.....338,272,340

Commercial Mortgages - All Other

160000967.....	SAN FRANCISCO.....	CA.....		03/27/2013.....	.....4.500	.....53,921,937	......0	.....97,200,000
160000956.....	ENGLEWOOD.....	CO.....		02/20/2013.....	.....5.000	.....(133,750)	......0	.....0
160000927.....	BETHESDA.....	MD.....		05/15/2012.....	.....5.000	.....105,892	.....1,472,800	.....2,678,000
160000961.....	BETHESDA.....	MD.....		02/26/2013.....	.....4.850	.....32,000,000	......0	.....49,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				.....XXX.....	.....XXX.....	.....85,894,079	.....1,472,800	.....148,878,000
0899999. Total - Mortgages in Good Standing.....				.....XXX.....	.....XXX.....	.....256,732,079	.....1,472,800	.....487,150,340

Mortgages in the Process of Foreclosure

Farm Mortgages

19951600.....	SAN JOAQUIN.....	CA.....		03/06/2013.....	.....7.500	.....0	.....3,101	.....2,545,470
10660600.....	BACA.....	CO.....		03/20/2013.....	.....6.100	.....0	.....2,712	.....1,124,300
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages.....				.....XXX.....	.....XXX.....	.....0	.....5,813	.....3,669,770
3299999. Total - Mortgages in the Process of Foreclosure.....				.....XXX.....	.....XXX.....	.....0	.....5,813	.....3,669,770
3399999. Total Mortgages.....				.....XXX.....	.....XXX.....	.....256,732,079	.....1,478,613	.....490,820,110

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

Mortgages Closed by Repayment

SCHEDULE B - PART 3

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

QE02.2

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60711149.....	CRITTENDEN.....	AR.....		12/02/2011....	03/20/2013....	.....1,374,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,374,000	.....1,374,000	.....0	.....0	.....0
10656300.....	JACKSON.....	AR.....		06/15/2005....	01/25/2013....	.....411,500	.....0	.....0	.....0	.....0	.....0	.....0	.....411,500	.....411,500	.....0	.....0	.....0
60712150.....	COCHISE.....	AZ.....		08/09/2012....	01/02/2013....	.....740,000	.....0	.....0	.....0	.....0	.....0	.....0	.....740,000	.....740,000	.....0	.....0	.....0
19936300.....	COLUSA.....	CA.....		02/24/1998....	01/03/2013....	.....70,487	.....0	.....0	.....0	.....0	.....0	.....0	.....70,487	.....70,487	.....0	.....0	.....0
11620600.....	FRESNO.....	CA.....		02/20/2007....	01/02/2013....	.....741,852	.....0	.....0	.....0	.....0	.....0	.....0	.....741,852	.....741,852	.....0	.....0	.....0
160000726.....	LOS ANGELES.....	CA.....		08/30/2007....	01/30/2013....	.....8,820,504	.....0	.....0	.....0	.....0	.....0	.....0	.....8,789,368	.....8,789,368	.....0	.....0	.....0
19934000.....	MENDOCINO.....	CA.....		09/29/1997....	01/09/2013....	.....266,998	.....0	.....0	.....0	.....0	.....0	.....0	.....266,998	.....266,998	.....0	.....0	.....0
19936600.....	MONTEREY.....	CA.....		02/23/1998....	02/01/2013....	.....60,048	.....0	.....0	.....0	.....0	.....0	.....0	.....60,048	.....60,048	.....0	.....0	.....0
11627600.....	NAPA.....	CA.....		01/16/2008....	03/12/2013....	.....2,782,011	.....0	.....0	.....0	.....0	.....0	.....0	.....2,763,474	.....2,763,474	.....0	.....0	.....0
11627700.....	NAPA.....	CA.....		01/16/2008....	03/12/2013....	.....2,353,994	.....0	.....0	.....0	.....0	.....0	.....0	.....2,338,307	.....2,338,307	.....0	.....0	.....0
11630000.....	NAPA.....	CA.....		08/14/2008....	03/12/2013....	.....4,853,000	.....0	.....0	.....0	.....0	.....0	.....0	.....4,740,875	.....4,740,875	.....0	.....0	.....0
19987100.....	NAPA.....	CA.....		12/30/2002....	03/12/2013....	.....2,575,388	.....0	.....0	.....0	.....0	.....0	.....0	.....2,538,767	.....2,538,767	.....0	.....0	.....0
19987200.....	NAPA.....	CA.....		12/30/2002....	03/12/2013....	.....5,150,776	.....0	.....0	.....0	.....0	.....0	.....0	.....5,064,580	.....5,064,580	.....0	.....0	.....0
19987400.....	NAPA.....	CA.....		12/30/2002....	03/12/2013....	.....2,591,090	.....0	.....0	.....0	.....0	.....0	.....0	.....2,538,767	.....2,538,767	.....0	.....0	.....0
19995800.....	NAPA.....	CA.....		10/16/2003....	03/12/2013....	.....1,706,154	.....0	.....0	.....0	.....0	.....0	.....0	.....1,677,874	.....1,677,874	.....0	.....0	.....0
160000679.....	SAN FRANCISCO.....	CA.....		06/22/2005....	03/27/2013....	.....54,061,049	.....0	.....0	.....0	.....0	.....0	.....0	.....53,921,937	.....53,921,937	.....0	.....0	.....0
11619300.....	SAN JOAQUIN.....	CA.....		09/21/2006....	03/04/2013....	.....1,073,628	.....0	.....0	.....0	.....0	.....0	.....0	.....1,073,628	.....1,073,628	.....0	.....0	.....0
19967700.....	SAN JOAQUIN.....	CA.....		09/21/2000....	03/13/2013....	.....1,120,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,090,000	.....1,090,000	.....0	.....0	.....0
11610600.....	STANISLAUS.....	CA.....		01/01/2005....	01/02/2013....	.....66,000	.....0	.....0	.....0	.....0	.....0	.....0	.....66,000	.....66,000	.....0	.....0	.....0
12776000.....	TULARE.....	CA.....		09/01/2012....	03/15/2013....	.....46,692	.....0	.....(1,013)	.....0	.....0	.....(1,013)	.....0	.....45,679	.....45,679	.....0	.....0	.....0
19950100.....	YOLO.....	CA.....		01/07/1999....	03/12/2013....	.....981,079	.....0	.....0	.....0	.....0	.....0	.....0	.....956,276	.....956,276	.....0	.....0	.....0
19987300.....	YOLO.....	CA.....		12/30/2002....	03/12/2013....	.....2,072,872	.....0	.....0	.....0	.....0	.....0	.....0	.....2,031,013	.....2,031,013	.....0	.....0	.....0
11622300.....	YUBA.....	CA.....		04/12/2007....	03/07/2013....	.....673,645	.....0	.....0	.....0	.....0	.....0	.....0	.....673,645	.....673,645	.....0	.....0	.....0
10660600.....	BACA.....	CO.....		09/29/2005....	03/06/2013....	.....694,304	.....0	.....0	.....0	.....0	.....0	.....0	.....692,781	.....692,781	.....0	.....0	.....0
10624600.....	ST. LUCIE.....	FL.....		12/05/2002....	01/31/2013....	.....15,837,704	.....0	.....0	.....0	.....0	.....0	.....0	.....15,837,704	.....15,837,704	.....0	.....0	.....0
10624700.....	ST. LUCIE.....	FL.....		12/05/2002....	01/31/2013....	.....771,767	.....0	.....0	.....0	.....0	.....0	.....0	.....771,767	.....771,767	.....0	.....0	.....0
10668600.....	BAKER.....	GA.....		09/01/2012....	03/07/2013....	.....519,389	.....0	.....(65,102)	.....0	.....0	.....(65,102)	.....0	.....454,287	.....454,287	.....0	.....0	.....0
10631300.....	JASPER.....	IA.....		03/04/2003....	02/01/2013....	.....457,500	.....0	.....0	.....0	.....0	.....0	.....0	.....450,000	.....450,000	.....0	.....0	.....0
10626300.....	O'BRIEN.....	IA.....		12/26/2002....	03/04/2013....	.....53,750	.....0	.....0	.....0	.....0	.....0	.....0	.....50,000	.....50,000	.....0	.....0	.....0
60711161.....	SIoux.....	IA.....		02/28/2012....	02/06/2013....	.....2,758,000	.....0	.....0	.....0	.....0	.....0	.....0	.....2,758,000	.....2,758,000	.....0	.....0	.....0
11631500.....	ONEIDA.....	ID.....		09/30/2008....	02/20/2013....	.....1,326,694	.....0	.....0	.....0	.....0	.....0	.....0	.....1,326,694	.....1,326,694	.....0	.....0	.....0
11008800.....	FULTON.....	IL.....		09/01/2012....	03/27/2013....	.....3,860,070	.....0	.....(384,070)	.....0	.....0	.....(384,070)	.....0	.....3,476,000	.....3,476,000	.....0	.....0	.....0
40502000.....	LEE.....	IL.....		09/01/2012....	01/30/2013....	.....254,313	.....0	.....(10,268)	.....0	.....0	.....(10,268)	.....0	.....237,110	.....237,110	.....0	.....0	.....0
10624900.....	MONTGOMERY.....	IL.....		01/02/2003....	01/24/2013....	.....17,072	.....0	.....0	.....0	.....0	.....0	.....0	.....17,072	.....17,072	.....0	.....0	.....0
10126600.....	BOONE.....	IN.....		03/22/2002....	02/14/2013....	.....368,000	.....0	.....0	.....0	.....0	.....0	.....0	.....368,000	.....368,000	.....0	.....0	.....0
10627900.....	WHITE.....	IN.....		02/11/2003....	03/05/2013....	.....360,000	.....0	.....0	.....0	.....0	.....0	.....0	.....360,000	.....360,000	.....0	.....0	.....0
19756200.....	FINNEY.....	KS.....		05/19/1998....	02/15/2013....	.....84,000	.....0	.....0	.....0	.....0	.....0	.....0	.....84,000	.....84,000	.....0	.....0	.....0
10635500.....	GREELEY.....	KS.....		06/04/2003....	02/14/2013....	.....457,300	.....0	.....0	.....0	.....0	.....0	.....0	.....447,300	.....447,300	.....0	.....0	.....0

QE02.3

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
19758600.....	LANE.....	KS.....	.....	07/17/1998....	01/22/2013....	.....67,500	.....0	.....0	.....0	.....0	.....0	.....0	.....67,500	.....67,500	.....0	.....0	.....0
19750700.....	MEADE.....	KS.....	.....	03/17/1998....	01/04/2013....	.....96,210	.....0	.....0	.....0	.....0	.....0	.....0	.....96,210	.....96,210	.....0	.....0	.....0
10628300.....	HURON.....	MI.....	.....	02/04/2003....	01/16/2013....	.....367,000	.....0	.....0	.....0	.....0	.....0	.....0	.....367,000	.....367,000	.....0	.....0	.....0
10628100.....	CHIPPEWA.....	MN.....	.....	01/03/2003....	02/26/2013....	.....487,000	.....0	.....0	.....0	.....0	.....0	.....0	.....487,000	.....487,000	.....0	.....0	.....0
19893400.....	CHIPPEWA.....	MN.....	.....	08/11/1999....	03/05/2013....	.....89,400	.....0	.....0	.....0	.....0	.....0	.....0	.....87,300	.....87,300	.....0	.....0	.....0
10015600.....	COTTONWOOD.....	MN.....	.....	02/08/2010....	03/25/2013....	.....644,000	.....0	.....0	.....0	.....0	.....0	.....0	.....644,000	.....644,000	.....0	.....0	.....0
11008100.....	COTTONWOOD.....	MN.....	.....	06/13/2007....	01/25/2013....	.....262,500	.....0	.....0	.....0	.....0	.....0	.....0	.....262,500	.....262,500	.....0	.....0	.....0
10634400.....	DAKOTA.....	MN.....	.....	05/30/2003....	01/29/2013....	.....224,000	.....0	.....0	.....0	.....0	.....0	.....0	.....224,000	.....224,000	.....0	.....0	.....0
19888500.....	FARIBAULT.....	MN.....	.....	04/27/1999....	01/07/2013....	.....16,250	.....0	.....0	.....0	.....0	.....0	.....0	.....16,250	.....16,250	.....0	.....0	.....0
11010600.....	KANDIYOHI.....	MN.....	.....	10/30/2007....	01/16/2013....	.....1,490,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,490,000	.....1,490,000	.....0	.....0	.....0
19851800.....	KANDIYOHI.....	MN.....	.....	12/16/1997....	03/05/2013....	.....82,000	.....0	.....0	.....0	.....0	.....0	.....0	.....80,000	.....80,000	.....0	.....0	.....0
10629100.....	KITTSO.....	MN.....	.....	03/20/2003....	01/02/2013....	.....195,447	.....0	.....0	.....0	.....0	.....0	.....0	.....195,447	.....195,447	.....0	.....0	.....0
60711205.....	REDWOOD.....	MN.....	.....	04/26/2012....	03/27/2013....	.....227,100	.....0	.....0	.....0	.....0	.....0	.....0	.....224,200	.....224,200	.....0	.....0	.....0
10113900.....	RICE.....	MN.....	.....	03/23/2001....	02/15/2013....	.....131,850	.....0	.....0	.....0	.....0	.....0	.....0	.....98,100	.....98,100	.....0	.....0	.....0
19864300.....	SWIFT.....	MN.....	.....	04/30/1998....	03/28/2013....	.....8,600	.....0	.....0	.....0	.....0	.....0	.....0	.....8,600	.....8,600	.....0	.....0	.....0
10633000.....	WATONWAN.....	MN.....	.....	03/27/2003....	02/11/2013....	.....457,500	.....0	.....0	.....0	.....0	.....0	.....0	.....457,500	.....457,500	.....0	.....0	.....0
10111300.....	YELLOW MEDICINE.....	MN.....	.....	04/05/2001....	01/07/2013....	.....13,167	.....0	.....0	.....0	.....0	.....0	.....0	.....13,167	.....13,167	.....0	.....0	.....0
19890700.....	YELLOW MEDICINE.....	MN.....	.....	05/18/1999....	01/18/2013....	.....42,000	.....0	.....0	.....0	.....0	.....0	.....0	.....42,000	.....42,000	.....0	.....0	.....0
19751800.....	BARTON.....	MO.....	.....	03/23/1998....	03/14/2013....	.....29,500	.....0	.....0	.....0	.....0	.....0	.....0	.....29,500	.....29,500	.....0	.....0	.....0
10106200.....	CARROLL.....	MO.....	.....	09/15/2010....	02/20/2013....	.....875,943	.....0	.....0	.....0	.....0	.....0	.....0	.....862,779	.....862,779	.....0	.....0	.....0
11014400.....	CARROLL.....	MO.....	.....	06/30/2008....	01/29/2013....	.....443,248	.....0	.....0	.....0	.....0	.....0	.....0	.....443,248	.....443,248	.....0	.....0	.....0
11014500.....	CARROLL.....	MO.....	.....	06/30/2008....	01/29/2013....	.....438,451	.....0	.....0	.....0	.....0	.....0	.....0	.....438,451	.....438,451	.....0	.....0	.....0
40460000.....	BLAINE.....	MT.....	.....	09/01/2012....	02/15/2013....	.....820,868	.....0	.....0	.....0	.....0	.....0	.....0	.....793,453	.....793,453	.....0	.....0	.....0
19980800.....	CASCADE.....	MT.....	.....	02/28/2002....	01/24/2013....	.....284,906	.....0	.....0	.....0	.....0	.....0	.....0	.....284,906	.....284,906	.....0	.....0	.....0
11634300.....	PONDERA.....	MT.....	.....	07/21/2009....	02/27/2013....	.....399,084	.....0	.....0	.....0	.....0	.....0	.....0	.....399,084	.....399,084	.....0	.....0	.....0
10627200.....	SWEET GRASS.....	MT.....	.....	02/20/2003....	03/07/2013....	.....4,575,000	.....0	.....0	.....0	.....0	.....0	.....0	.....4,575,000	.....4,575,000	.....0	.....0	.....0
19939300.....	WHEATLAND.....	MT.....	.....	05/20/1998....	02/06/2013....	.....245,000	.....0	.....0	.....0	.....0	.....0	.....0	.....245,000	.....245,000	.....0	.....0	.....0
19853500.....	CASS.....	ND.....	.....	01/02/1998....	01/07/2013....	.....77,500	.....0	.....0	.....0	.....0	.....0	.....0	.....77,500	.....77,500	.....0	.....0	.....0
19859600.....	CASS.....	ND.....	.....	04/01/1998....	01/31/2013....	.....56,500	.....0	.....0	.....0	.....0	.....0	.....0	.....56,500	.....56,500	.....0	.....0	.....0
19859800.....	CASS.....	ND.....	.....	04/21/1998....	03/21/2013....	.....76,700	.....0	.....0	.....0	.....0	.....0	.....0	.....76,700	.....76,700	.....0	.....0	.....0
10121300.....	RICHLAND.....	ND.....	.....	10/01/2001....	02/05/2013....	.....88,000	.....0	.....0	.....0	.....0	.....0	.....0	.....86,000	.....86,000	.....0	.....0	.....0
19688800.....	CUSTER.....	NE.....	.....	04/27/1993....	01/25/2013....	.....153,728	.....0	.....0	.....0	.....0	.....0	.....0	.....153,728	.....153,728	.....0	.....0	.....0
19775700.....	HAMILTON.....	NE.....	.....	07/12/1999....	02/28/2013....	.....90,777	.....0	.....0	.....0	.....0	.....0	.....0	.....85,163	.....85,163	.....0	.....0	.....0
10634700.....	YORK.....	NE.....	.....	04/16/2003....	02/20/2013....	.....54,000	.....0	.....0	.....0	.....0	.....0	.....0	.....54,000	.....54,000	.....0	.....0	.....0
10246400.....	CHAVES.....	NM.....	.....	05/03/2011....	02/01/2013....	.....2,959,538	.....0	.....0	.....0	.....0	.....0	.....0	.....2,959,538	.....2,959,538	.....0	.....0	.....0
19857100.....	FAYETTE.....	OH.....	.....	04/06/1998....	01/08/2013....	.....136,500	.....0	.....0	.....0	.....0	.....0	.....0	.....136,500	.....136,500	.....0	.....0	.....0
19885100.....	LAKE.....	SD.....	.....	03/19/1999....	03/26/2013....	.....16,000	.....0	.....0	.....0	.....0	.....0	.....0	.....16,000	.....16,000	.....0	.....0	.....0

QE024

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
19755600.....	STANLEY.....	SD.....	.....	05/26/1998....	01/18/2013....	.....326,800	.....0	.....0	.....0	.....0	.....0	.....0	.....228,000	.....228,000	.....0	.....0	.....0
19850900.....	TURNER.....	SD.....	.....	10/24/1997....	02/12/2013....	.....121,000	.....0	.....0	.....0	.....0	.....0	.....0	.....121,000	.....121,000	.....0	.....0	.....0
160000908.....	AUSTIN.....	TX.....	.....	08/27/2010....	03/08/2013....	.....35,741,913	.....0	.....0	.....0	.....0	.....0	.....0	.....35,620,924	.....35,620,924	.....0	.....0	.....0
61182200.....	EL PASO.....	TX.....	.....	09/01/2012....	02/04/2013....	.....34,603	.....0	.....0	.....0	.....0	.....0	.....0	.....34,603	.....34,603	.....0	.....0	.....0
11623900.....	FRANKLIN.....	WA.....	.....	09/01/2012....	03/21/2013....	.....504,248	.....0	.....(42,697)	.....0	.....0	.....(42,697)	.....0	.....461,550	.....461,550	.....0	.....0	.....0
12675000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	03/21/2013....	.....857,427	.....0	.....(93,505)	.....0	.....0	.....(93,505)	.....0	.....763,922	.....763,922	.....0	.....0	.....0
10036000.....	GRANT.....	WA.....	.....	04/08/2010....	02/11/2013....	.....1,181,465	.....0	.....0	.....0	.....0	.....0	.....0	.....1,181,465	.....1,181,465	.....0	.....0	.....0
64015302.....	GRANT.....	WA.....	.....	09/01/2012....	02/25/2013....	.....12,680	.....0	.....0	.....0	.....0	.....0	.....0	.....12,680	.....12,680	.....0	.....0	.....0
64015402.....	GRANT.....	WA.....	.....	09/01/2012....	03/01/2013....	.....12,680	.....0	.....0	.....0	.....0	.....0	.....0	.....12,680	.....12,680	.....0	.....0	.....0
64015502.....	GRANT.....	WA.....	.....	09/01/2012....	02/26/2013....	.....12,680	.....0	.....0	.....0	.....0	.....0	.....0	.....12,680	.....12,680	.....0	.....0	.....0
64018800.....	LEWIS.....	WA.....	.....	09/01/2012....	02/20/2013....	.....45,901	.....0	.....(903)	.....0	.....0	.....(903)	.....0	.....41,020	.....41,020	.....0	.....0	.....0
64018802.....	LEWIS.....	WA.....	.....	09/01/2012....	02/20/2013....	.....49,630	.....0	.....(1,159)	.....0	.....0	.....(1,159)	.....0	.....48,471	.....48,471	.....0	.....0	.....0
10658300.....	GRANT.....	WI.....	.....	06/29/2005....	01/08/2013....	.....2,571,150	.....0	.....0	.....0	.....0	.....0	.....0	.....2,571,150	.....2,571,150	.....0	.....0	.....0
11003700.....	IOWA.....	WI.....	.....	01/10/2007....	03/29/2013....	.....82,358	.....0	.....0	.....0	.....0	.....0	.....0	.....81,756	.....81,756	.....0	.....0	.....0
10005400.....	PORTAGE.....	WI.....	.....	02/02/2010....	03/19/2013....	.....2,234,050	.....0	.....0	.....0	.....0	.....0	.....0	.....2,234,050	.....2,234,050	.....0	.....0	.....0
60711108.....	WAUSHARA.....	WI.....	.....	10/04/2011....	01/11/2013....	.....2,034,490	.....0	.....0	.....0	.....0	.....0	.....0	.....2,029,293	.....2,029,293	.....0	.....0	.....0
10675000.....	BIG HORN.....	WY.....	.....	05/12/2008....	03/01/2013....	.....1,482,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,482,000	.....1,482,000	.....0	.....0	.....0
0199999. Total - Mortgages Closed by Repayment.....						.....186,440,472	.....0	.....(598,717)	.....0	.....0	.....(598,717)	.....0	.....184,876,858	.....184,876,858	.....0	.....0	.....0
Mortgages With Partial Repayments																	
10635000.....	DALLAS.....	AL.....	.....	05/21/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....29,000	.....0	.....0	.....0
19833100.....	CRAIGHEAD.....	AR.....	.....	10/09/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,500	.....0	.....0	.....0
19824800.....	CRITTENDEN.....	AR.....	.....	01/21/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,300	.....0	.....0	.....0
60712105.....	CROSS.....	AR.....	.....	02/15/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....200,000	.....0	.....0	.....0
10677600.....	INDEPENDENCE.....	AR.....	.....	05/05/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....88,103	.....0	.....0	.....0
10668000.....	JACKSON.....	AR.....	.....	02/28/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....32,325	.....0	.....0	.....0
10668200.....	JACKSON.....	AR.....	.....	03/20/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,003	.....0	.....0	.....0
10674800.....	JACKSON.....	AR.....	.....	03/27/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,726	.....0	.....0	.....0
10677200.....	JACKSON.....	AR.....	.....	04/24/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,395	.....0	.....0	.....0
19832300.....	JACKSON.....	AR.....	.....	04/09/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....42,325	.....0	.....0	.....0
10649200.....	LEE.....	AR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(985)	.....0	.....0	.....(985)	.....0	.....0	.....0	.....0	.....0	.....0
19818700.....	MISSISSIPPI.....	AR.....	.....	04/09/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,700	.....0	.....0	.....0
10665800.....	MONROE.....	AR.....	.....	06/13/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,625	.....0	.....0	.....0
12696000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(415)	.....0	.....0	.....(415)	.....0	.....0	.....13,862	.....0	.....0	.....0
12697000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(570)	.....0	.....0	.....(570)	.....0	.....0	.....14,949	.....0	.....0	.....0
60712245.....	PHILLIPS.....	AR.....	.....	12/26/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,716	.....0	.....0	.....0
60712185.....	POINSETT.....	AR.....	.....	06/21/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,000	.....0	.....0	.....0
40511000.....	PRAIRIE.....	AR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(613)	.....0	.....0	.....(613)	.....0	.....0	.....0	.....0	.....0	.....0
19828000.....	WOODRUFF.....	AR.....	.....	03/31/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0

SCHEDULE B - PART 3

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

QE02.5

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60712247.....	WOODRUFF.....	AR.....	.....	11/15/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....100,000	.....0	.....0	.....0
11632200.....	GRAHAM.....	AZ.....	.....	11/03/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,391	.....0	.....0	.....0
11620300.....	YUMA.....	AZ.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(10,102)	.....0	.....0	.....(10,102)	.....0	.....0	.....0	.....0	.....0	.....0
19945900.....	YUMA.....	AZ.....	.....	09/15/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,795	.....0	.....0	.....0
40404000.....	YUMA.....	AZ.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,669)	.....0	.....0	.....(2,669)	.....0	.....0	.....21,747	.....0	.....0	.....0
40451000.....	YUMA.....	AZ.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(50)	.....0	.....0	.....(50)	.....0	.....0	.....0	.....0	.....0	.....0
50056000.....	YUMA.....	AZ.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(212)	.....0	.....0	.....(212)	.....0	.....0	.....18,750	.....0	.....0	.....0
19986900.....	ALAMEDA.....	CA.....	.....	12/04/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
11632400.....	BUTTE.....	CA.....	.....	12/15/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,732	.....0	.....0	.....0
19950500.....	BUTTE.....	CA.....	.....	12/22/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
19954900.....	BUTTE.....	CA.....	.....	03/24/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....72,500	.....0	.....0	.....0
11629200.....	COLUSA.....	CA.....	.....	03/26/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
19909200.....	COLUSA.....	CA.....	.....	03/02/1995....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,760	.....0	.....0	.....0
19983000.....	COLUSA.....	CA.....	.....	06/19/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
11623300.....	FRESNO.....	CA.....	.....	05/29/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....54,000	.....0	.....0	.....0
11633600.....	FRESNO.....	CA.....	.....	05/12/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,325	.....0	.....0	.....0
12773000.....	FRESNO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(947)	.....0	.....0	.....(947)	.....0	.....0	.....0	.....0	.....0	.....0
19946000.....	FRESNO.....	CA.....	.....	09/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....185,625	.....0	.....0	.....0
40435000.....	FRESNO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(73)	.....0	.....0	.....(73)	.....0	.....0	.....0	.....0	.....0	.....0
12654000.....	GLENN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(340)	.....0	.....0	.....(340)	.....0	.....0	.....13,545	.....0	.....0	.....0
19995100.....	GLENN.....	CA.....	.....	09/15/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,000	.....0	.....0	.....0
11628900.....	IMPERIAL.....	CA.....	.....	02/04/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,857	.....0	.....0	.....0
19948200.....	IMPERIAL.....	CA.....	.....	12/09/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....45,433	.....0	.....0	.....0
40422000.....	IMPERIAL.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,265)	.....0	.....0	.....(2,265)	.....0	.....0	.....0	.....0	.....0	.....0
160000906.....	ISLA VISTA.....	CA.....	.....	09/03/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....145,574	.....0	.....0	.....0
11624000.....	KERN.....	CA.....	.....	06/14/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....54,000	.....0	.....0	.....0
19949300.....	KERN.....	CA.....	.....	11/12/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
40493000.....	KERN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,562)	.....0	.....0	.....(2,562)	.....0	.....0	.....0	.....0	.....0	.....0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....77,399	.....0	.....0	.....0
160000904.....	LA JOLLA.....	CA.....	.....	01/26/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....142,042	.....0	.....0	.....0
60711176.....	LAKE.....	CA.....	.....	02/14/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....81,525	.....0	.....0	.....0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....95,868	.....0	.....0	.....0
160000726.....	LOS ANGELES.....	CA.....	.....	08/30/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....31,136	.....0	.....0	.....0
11629600.....	MADERA.....	CA.....	.....	04/24/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,000	.....0	.....0	.....0
11633100.....	MADERA.....	CA.....	.....	02/06/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
11635300.....	MENDOCINO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(8,211)	.....0	.....0	.....(8,211)	.....0	.....0	.....0	.....0	.....0	.....0
19980400.....	MENDOCINO.....	CA.....	.....	03/21/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,650	.....0	.....0	.....0

QE02.6

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
11626900.....	MODOC.....	CA.....	.....	12/27/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....86,360	.....0	.....0	.....0
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,644	.....0	.....0	.....0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....132,408	.....0	.....0	.....0
12678000.....	MONTEREY.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,165)	.....0	.....0	.....(2,165)	.....0	.....0	.....0	.....0	.....0	.....0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....34,910	.....0	.....0	.....0
60711167.....	MONTEREY.....	CA.....	.....	01/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,385	.....0	.....0	.....0
60712119.....	MONTEREY.....	CA.....	.....	05/03/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,054	.....0	.....0	.....0
160000680.....	MURRIETA.....	CA.....	.....	02/27/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....103,599	.....0	.....0	.....0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,116	.....0	.....0	.....0
11620100.....	NAPA.....	CA.....	.....	04/04/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,922	.....0	.....0	.....0
11627500.....	NAPA.....	CA.....	.....	03/13/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....64,672	.....0	.....0	.....0
11627600.....	NAPA.....	CA.....	.....	01/16/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,537	.....0	.....0	.....0
11627700.....	NAPA.....	CA.....	.....	01/16/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,686	.....0	.....0	.....0
11630000.....	NAPA.....	CA.....	.....	08/14/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....112,125	.....0	.....0	.....0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....46,621	.....0	.....0	.....0
12787000.....	NAPA.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(4,842)	.....0	.....0	.....(4,842)	.....0	.....0	.....0	.....0	.....0	.....0
19973100.....	NAPA.....	CA.....	.....	02/07/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....52,453	.....0	.....0	.....0
19987100.....	NAPA.....	CA.....	.....	12/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,621	.....0	.....0	.....0
19987200.....	NAPA.....	CA.....	.....	12/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....86,195	.....0	.....0	.....0
19987400.....	NAPA.....	CA.....	.....	12/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....52,324	.....0	.....0	.....0
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....69,036	.....0	.....0	.....0
19995800.....	NAPA.....	CA.....	.....	10/16/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....28,281	.....0	.....0	.....0
60712199.....	NAPA.....	CA.....	.....	08/06/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,775	.....0	.....0	.....0
60712223.....	NAPA.....	CA.....	.....	09/04/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....217,071	.....0	.....0	.....0
160000738.....	RANCHO CUCAMONGA.....	CA.....	.....	12/21/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....236,188	.....0	.....0	.....0
160000957.....	ROSEVILLE.....	CA.....	.....	12/14/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....55,925	.....0	.....0	.....0
19992200.....	SACRAMENTO.....	CA.....	.....	05/13/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,022	.....0	.....0	.....0
60711206.....	SACRAMENTO.....	CA.....	.....	03/05/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....98,600	.....0	.....0	.....0
160000698.....	SACRAMENTO.....	CA.....	.....	03/15/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....108,856	.....0	.....0	.....0
11613200.....	SAN BENITO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(26,082)	.....0	.....0	.....(26,082)	.....0	.....0	.....64,109	.....0	.....0	.....0
11615500.....	SAN BENITO.....	CA.....	.....	04/04/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....219,325	.....0	.....0	.....0
160000679.....	SAN FRANCISCO.....	CA.....	.....	06/22/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....139,112	.....0	.....0	.....0
10017700.....	SAN JOAQUIN.....	CA.....	.....	02/22/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,500	.....0	.....0	.....0
11612300.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(5,706)	.....0	.....0	.....(5,706)	.....0	.....0	.....17,904	.....0	.....0	.....0
11617900.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(5,460)	.....0	.....0	.....(5,460)	.....0	.....0	.....0	.....0	.....0	.....0
11630100.....	SAN JOAQUIN.....	CA.....	.....	06/17/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,121	.....0	.....0	.....0
12639000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(599)	.....0	.....0	.....(599)	.....0	.....0	.....0	.....0	.....0	.....0
19943800.....	SAN JOAQUIN.....	CA.....	.....	07/09/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....135,000	.....0	.....0	.....0

QE02.7

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19954600.....	SAN JOAQUIN.....	CA.....	.....	04/15/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....100,000	.....0	.....0	.....0
19958800.....	SAN JOAQUIN.....	CA.....	.....	06/09/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....60,000	.....0	.....0	.....0
19965200.....	SAN JOAQUIN.....	CA.....	.....	02/10/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
19967700.....	SAN JOAQUIN.....	CA.....	.....	09/21/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,000	.....0	.....0	.....0
19986200.....	SAN JOAQUIN.....	CA.....	.....	12/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,443	.....0	.....0	.....0
40402000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,367)	.....0	.....0	.....(3,367)	.....0	.....0	.....0	.....0	.....0	.....0
40434000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,202)	.....0	.....0	.....(1,202)	.....0	.....0	.....0	.....0	.....0	.....0
40452000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(5,380)	.....0	.....0	.....(5,380)	.....0	.....0	.....0	.....0	.....0	.....0
60711178.....	SAN JOAQUIN.....	CA.....	.....	12/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....80,506	.....0	.....0	.....0
60712177.....	SAN JOAQUIN.....	CA.....	.....	06/05/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,073	.....0	.....0	.....0
11613100.....	SANTA BARBARA.....	CA.....	.....	08/25/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....104,437	.....0	.....0	.....0
11623700.....	SANTA BARBARA.....	CA.....	.....	07/25/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....71,807	.....0	.....0	.....0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....39,771	.....0	.....0	.....0
11610800.....	SANTA CRUZ.....	CA.....	.....	02/02/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....48,041	.....0	.....0	.....0
11614200.....	SISKIYOU.....	CA.....	.....	12/06/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,299	.....0	.....0	.....0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(15,185)	.....0	.....0	.....(15,185)	.....0	.....0	.....0	.....0	.....0	.....0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,716)	.....0	.....0	.....(2,716)	.....0	.....0	.....0	.....0	.....0	.....0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,092)	.....0	.....0	.....(3,092)	.....0	.....0	.....18,246	.....0	.....0	.....0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(227)	.....0	.....0	.....(227)	.....0	.....0	.....0	.....0	.....0	.....0
60711107.....	SONOMA.....	CA.....	.....	12/19/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....212,910	.....0	.....0	.....0
60712102.....	SONOMA.....	CA.....	.....	03/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....148,625	.....0	.....0	.....0
60712184.....	SONOMA.....	CA.....	.....	08/03/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,516	.....0	.....0	.....0
10157400.....	STANISLAUS.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,843)	.....0	.....0	.....(2,843)	.....0	.....0	.....0	.....0	.....0	.....0
11611100.....	SUTTER.....	CA.....	.....	03/10/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,000	.....0	.....0	.....0
11611600.....	SUTTER.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,816)	.....0	.....0	.....(1,816)	.....0	.....0	.....0	.....0	.....0	.....0
11627300.....	SUTTER.....	CA.....	.....	01/01/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....50,000	.....0	.....0	.....0
19993300.....	SUTTER.....	CA.....	.....	08/12/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
11610500.....	TULARE.....	CA.....	.....	01/10/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....31,000	.....0	.....0	.....0
11633200.....	TULARE.....	CA.....	.....	03/19/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,384	.....0	.....0	.....0
11633400.....	TULARE.....	CA.....	.....	05/05/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....150,000	.....0	.....0	.....0
12750000.....	TULARE.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,019	.....0	.....0	.....0
12776000.....	TULARE.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
12777000.....	TULARE.....	CA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(379)	.....0	.....0	.....(379)	.....0	.....0	.....0	.....0	.....0	.....0
19962500.....	TULARE.....	CA.....	.....	09/22/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,000	.....0	.....0	.....0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....139,002	.....0	.....0	.....0
160000670.....	UPLAND.....	CA.....	.....	12/22/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....123,433	.....0	.....0	.....0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,488	.....0	.....0	.....0

QE02.8

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
11617400.....	VENTURA.....	CA.....	.....	05/25/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....27,002	.....0	.....0	.....0
19998700.....	VENTURA.....	CA.....	.....	08/12/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....91,713	.....0	.....0	.....0
19950100.....	YOLO.....	CA.....	.....	01/07/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,803	.....0	.....0	.....0
19987300.....	YOLO.....	CA.....	.....	12/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,860	.....0	.....0	.....0
11612800.....	YUBA.....	CA.....	.....	06/28/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,000	.....0	.....0	.....0
10619900.....	ALAMOSA.....	CO.....	.....	03/14/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,909	.....0	.....0	.....0
10623400.....	ALAMOSA.....	CO.....	.....	08/20/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....83,593	.....0	.....0	.....0
10660600.....	BACA.....	CO.....	.....	09/29/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,234	.....0	.....0	.....0
19760500.....	BACA.....	CO.....	.....	09/08/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,000	.....0	.....0	.....0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....77,248	.....0	.....0	.....0
19699800.....	KIT CARSON.....	CO.....	.....	10/27/1993....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....53,500	.....0	.....0	.....0
22102200.....	KIT CARSON.....	CO.....	.....	06/14/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,300	.....0	.....0	.....0
160000711.....	LAKEWOOD.....	CO.....	.....	10/31/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....229,552	.....0	.....0	.....0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,653	.....0	.....0	.....0
10650600.....	SAGUACHE.....	CO.....	.....	01/21/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....120,611	.....0	.....0	.....0
10619700.....	WASHINGTON.....	CO.....	.....	01/31/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,250	.....0	.....0	.....0
10635800.....	WASHINGTON.....	CO.....	.....	05/14/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,100	.....0	.....0	.....0
160000725.....	WINDSOR.....	CT.....	.....	07/03/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....82,210	.....0	.....0	.....0
160000689.....	DAVIE.....	FL.....	.....	10/21/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....37,405	.....0	.....0	.....0
10678400.....	MANATEE.....	FL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(4,220)	.....0	.....0	.....(4,220)	.....0	.....0	.....0	.....0	.....0	.....0
19817900.....	OSCEOLA.....	FL.....	.....	02/12/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,000	.....0	.....0	.....0
19826400.....	PALM BEACH.....	FL.....	.....	06/25/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....27,500	.....0	.....0	.....0
160000682.....	PLANTATION.....	FL.....	.....	10/21/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,212	.....0	.....0	.....0
160000688.....	POMPAN0 BEACH.....	FL.....	.....	10/21/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....65,777	.....0	.....0	.....0
160000910.....	WESTON.....	FL.....	.....	12/15/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....186,762	.....0	.....0	.....0
160000911.....	WESTON.....	FL.....	.....	12/15/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,891	.....0	.....0	.....0
10668600.....	BAKER.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
50133000.....	BLECKLEY.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(697)	.....0	.....0	.....(697)	.....0	.....0	.....22,161	.....0	.....0	.....0
10657900.....	CALHOUN.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,040)	.....0	.....0	.....(1,040)	.....0	.....0	.....35,699	.....0	.....0	.....0
12602000.....	CALHOUN.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,819)	.....0	.....0	.....(2,819)	.....0	.....0	.....0	.....0	.....0	.....0
60711111.....	COLQUITT.....	GA.....	.....	12/08/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....65,839	.....0	.....0	.....0
12415000.....	DECATUR.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....58,032	.....0	.....0	.....0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,499)	.....0	.....0	.....(1,499)	.....0	.....0	.....0	.....0	.....0	.....0
60711127.....	EFFINGHAM.....	GA.....	.....	09/27/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....52,843	.....0	.....0	.....0
60711208.....	LAURENS.....	GA.....	.....	03/08/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....75,000	.....0	.....0	.....0
60711209.....	LAURENS.....	GA.....	.....	03/08/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....75,000	.....0	.....0	.....0
12681000.....	MILLER.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,601)	.....0	.....0	.....(1,601)	.....0	.....0	.....0	.....0	.....0	.....0
60712192.....	MILLER.....	GA.....	.....	07/24/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....42,000	.....0	.....0	.....0

QE02.9

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
10672500.....	RANDOLPH.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(5,587)	.....0	.....0	.....(5,587)	.....0	.....0	.....0	.....0	.....0	.....0
40507000.....	SCHLEY.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(841)	.....0	.....0	.....(841)	.....0	.....0	.....0	.....0	.....0	.....0
19833000.....	SEMINOLE.....	GA.....	.....	09/30/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,000	.....0	.....0	.....0
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(762)	.....0	.....0	.....(762)	.....0	.....0	.....9,343	.....0	.....0	.....0
40508000.....	SUMTER.....	GA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,889)	.....0	.....0	.....(2,889)	.....0	.....0	.....0	.....0	.....0	.....0
19824600.....	WORTH.....	GA.....	.....	01/12/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,250	.....0	.....0	.....0
60711170.....	BENTON.....	IA.....	.....	01/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....63,300	.....0	.....0	.....0
19888900.....	BUENA VISTA.....	IA.....	.....	04/29/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,250	.....0	.....0	.....0
10124300.....	CEDAR.....	IA.....	.....	01/02/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
11006900.....	CRAWFORD.....	IA.....	.....	05/14/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,198	.....0	.....0	.....0
11009700.....	DELAWARE.....	IA.....	.....	11/01/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....94,095	.....0	.....0	.....0
10648200.....	HAMILTON.....	IA.....	.....	07/12/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,000	.....0	.....0	.....0
10006400.....	HANCOCK.....	IA.....	.....	12/11/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,600	.....0	.....0	.....0
60712118.....	JACKSON.....	IA.....	.....	05/23/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....27,000	.....0	.....0	.....0
10631300.....	JASPER.....	IA.....	.....	03/04/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,500	.....0	.....0	.....0
10644400.....	JASPER.....	IA.....	.....	01/14/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,500	.....0	.....0	.....0
60712246.....	KOSSUTH.....	IA.....	.....	11/19/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
10125900.....	LYON.....	IA.....	.....	03/19/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
11005600.....	LYON.....	IA.....	.....	03/12/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....49,065	.....0	.....0	.....0
10626300.....	O'BRIEN.....	IA.....	.....	12/26/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,750	.....0	.....0	.....0
19874700.....	OSCEOLA.....	IA.....	.....	08/26/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
11008700.....	PLYMOUTH.....	IA.....	.....	07/19/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,078	.....0	.....0	.....0
11011800.....	SIoux.....	IA.....	.....	12/03/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
10112600.....	WINNEBAGO.....	IA.....	.....	01/26/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....183,064	.....0	.....0	.....0
11613500.....	BONNEVILLE.....	ID.....	.....	12/01/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
11617700.....	BONNEVILLE.....	ID.....	.....	07/05/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,413	.....0	.....0	.....0
84009200.....	CASSIA.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(557)	.....0	.....0	.....(557)	.....0	.....0	.....0	.....0	.....0	.....0
84009202.....	CASSIA.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(43)	.....0	.....0	.....(43)	.....0	.....0	.....0	.....0	.....0	.....0
84009203.....	CASSIA.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(453)	.....0	.....0	.....(453)	.....0	.....0	.....0	.....0	.....0	.....0
11634500.....	FRANKLIN.....	ID.....	.....	07/15/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
10089100.....	GOODING.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(8,879)	.....0	.....0	.....(8,879)	.....0	.....0	.....59,757	.....0	.....0	.....0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,620	.....0	.....0	.....0
19941400.....	JEROME.....	ID.....	.....	06/09/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,985	.....0	.....0	.....0
40504000.....	JEROME.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(672)	.....0	.....0	.....(672)	.....0	.....0	.....0	.....0	.....0	.....0
10072000.....	MADISON.....	ID.....	.....	06/29/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....35,880	.....0	.....0	.....0
160000721.....	MOSCOW.....	ID.....	.....	06/27/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....92,960	.....0	.....0	.....0
11630600.....	OWYHEE.....	ID.....	.....	10/02/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....84,561	.....0	.....0	.....0

QE02.10

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
10199300.....	POWER.....	ID.....	.....	03/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,215	.....0	.....0	.....0
11629500.....	TWIN FALLS.....	ID.....	.....	05/13/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,872	.....0	.....0	.....0
12804000.....	TWIN FALLS.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,859)	.....0	.....0	.....(3,859)	.....0	.....0	.....20,308	.....0	.....0	.....0
41257700.....	WASHINGTON.....	ID.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(557)	.....0	.....0	.....(557)	.....0	.....0	.....6,027	.....0	.....0	.....0
12768000.....	BOONE.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,915)	.....0	.....0	.....(2,915)	.....0	.....0	.....0	.....0	.....0	.....0
11001300.....	CHAMPAIGN.....	IL.....	.....	06/20/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
12795000.....	CHAMPAIGN.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(509)	.....0	.....0	.....(509)	.....0	.....0	.....0	.....0	.....0	.....0
160000681.....	CHICAGO.....	IL.....	.....	02/21/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....68,719	.....0	.....0	.....0
160000708.....	CHICAGO.....	IL.....	.....	06/30/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....78,939	.....0	.....0	.....0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....118,183	.....0	.....0	.....0
10647600.....	CHRISTIAN.....	IL.....	.....	06/03/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,700	.....0	.....0	.....0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,789)	.....0	.....0	.....(3,789)	.....0	.....0	.....7,636	.....0	.....0	.....0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,308	.....0	.....0	.....0
19860700.....	DEKALB.....	IL.....	.....	03/17/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,000	.....0	.....0	.....0
11008800.....	FULTON.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
60712239.....	GREENE.....	IL.....	.....	10/17/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,000	.....0	.....0	.....0
19887500.....	GRUNDY.....	IL.....	.....	03/15/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,000	.....0	.....0	.....0
10662900.....	HENRY.....	IL.....	.....	12/27/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....46,353	.....0	.....0	.....0
60712162.....	IROQUOIS.....	IL.....	.....	05/08/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,875	.....0	.....0	.....0
10649800.....	KANKAKEE.....	IL.....	.....	11/03/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....31,250	.....0	.....0	.....0
19881900.....	LASALLE.....	IL.....	.....	12/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,000	.....0	.....0	.....0
10631800.....	LEE.....	IL.....	.....	05/07/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
10632800.....	LEE.....	IL.....	.....	04/24/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,400	.....0	.....0	.....0
12754000.....	LEE.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,784)	.....0	.....0	.....(3,784)	.....0	.....0	.....29,146	.....0	.....0	.....0
12755000.....	LEE.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,746)	.....0	.....0	.....(1,746)	.....0	.....0	.....13,452	.....0	.....0	.....0
40502000.....	LEE.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,935	.....0	.....0	.....0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(594)	.....0	.....0	.....(594)	.....0	.....0	.....0	.....0	.....0	.....0
40416000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,159)	.....0	.....0	.....(1,159)	.....0	.....0	.....16,346	.....0	.....0	.....0
40512000.....	LOGAN.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(4,437)	.....0	.....0	.....(4,437)	.....0	.....0	.....14,487	.....0	.....0	.....0
60712244.....	LOGAN.....	IL.....	.....	10/11/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,197	.....0	.....0	.....0
10047400.....	MACOUPIN.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,562)	.....0	.....0	.....(2,562)	.....0	.....0	.....0	.....0	.....0	.....0
11017800.....	MACOUPIN.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(16,343)	.....0	.....0	.....(16,343)	.....0	.....0	.....0	.....0	.....0	.....0
19799400.....	MACOUPIN.....	IL.....	.....	09/04/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,750	.....0	.....0	.....0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(845)	.....0	.....0	.....(845)	.....0	.....0	.....0	.....0	.....0	.....0
10654600.....	MERCER.....	IL.....	.....	04/21/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,693	.....0	.....0	.....0
10654800.....	MERCER.....	IL.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,840)	.....0	.....0	.....(1,840)	.....0	.....0	.....8,068	.....0	.....0	.....0
11000800.....	MERCER.....	IL.....	.....	05/03/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,153	.....0	.....0	.....0

SCHEDULE B - PART 3

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

QE02.11

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
11001100.....	MERCER.....	IL.....		05/16/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,151	.....0	.....0	.....0
40500000.....	MERCER.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,849)	.....0	.....0	.....(2,849)	.....0	.....0	.....0	.....0	.....0	.....0
60712167.....	OGLE.....	IL.....		06/07/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,470	.....0	.....0	.....0
10661700.....	ROCK ISLAND.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,100)	.....0	.....0	.....(1,100)	.....0	.....0	.....4,393	.....0	.....0	.....0
160000944.....	SKOKIE.....	IL.....		03/28/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....185,237	.....0	.....0	.....0
11010900.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,362	.....0	.....0	.....0
11011000.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....52,659	.....0	.....0	.....0
12705000.....	TAZEWELL.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,845)	.....0	.....0	.....(1,845)	.....0	.....0	.....22,840	.....0	.....0	.....0
160000912.....	URBANA.....	IL.....		12/17/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....64,885	.....0	.....0	.....0
10667500.....	VERMILION.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(5,619)	.....0	.....0	.....(5,619)	.....0	.....0	.....0	.....0	.....0	.....0
11017700.....	VERMILION.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(3,350)	.....0	.....0	.....(3,350)	.....0	.....0	.....0	.....0	.....0	.....0
12794000.....	VERMILION.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(288)	.....0	.....0	.....(288)	.....0	.....0	.....0	.....0	.....0	.....0
12756000.....	WHITESIDE.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,019)	.....0	.....0	.....(1,019)	.....0	.....0	.....7,847	.....0	.....0	.....0
40486000.....	WILL.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(587)	.....0	.....0	.....(587)	.....0	.....0	.....7,732	.....0	.....0	.....0
60711175.....	WINNEBAGO.....	IL.....		12/28/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,244	.....0	.....0	.....0
12701000.....	WOODFORD.....	IL.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,117)	.....0	.....0	.....(1,117)	.....0	.....0	.....21,711	.....0	.....0	.....0
12802000.....	BLACKFORD.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,090)	.....0	.....0	.....(1,090)	.....0	.....0	.....0	.....0	.....0	.....0
12672000.....	DAVISS.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,110)	.....0	.....0	.....(1,110)	.....0	.....0	.....0	.....0	.....0	.....0
40408000.....	DAVISS.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,112)	.....0	.....0	.....(1,112)	.....0	.....0	.....0	.....0	.....0	.....0
10131200.....	HENRY.....	IN.....		07/01/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
10646200.....	JASPER.....	IN.....		05/07/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
64016502.....	KNOX.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(221)	.....0	.....0	.....(221)	.....0	.....0	.....15,971	.....0	.....0	.....0
64016602.....	KNOX.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(221)	.....0	.....0	.....(221)	.....0	.....0	.....15,971	.....0	.....0	.....0
12810000.....	WELLS.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(545)	.....0	.....0	.....(545)	.....0	.....0	.....0	.....0	.....0	.....0
12758000.....	WHITE.....	IN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,516)	.....0	.....0	.....(1,516)	.....0	.....0	.....19,662	.....0	.....0	.....0
10639600.....	FINNEY.....	KS.....		08/20/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
10678700.....	FINNEY.....	KS.....		09/01/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....95,500	.....0	.....0	.....0
10635500.....	GREELEY.....	KS.....		06/04/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
10651600.....	GREELEY.....	KS.....		01/12/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,500	.....0	.....0	.....0
10670400.....	JEWELL.....	KS.....		07/31/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,840	.....0	.....0	.....0
60712191.....	MITCHELL.....	KS.....		09/20/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,978	.....0	.....0	.....0
19758300.....	REPUBLIC.....	KS.....		08/05/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,990	.....0	.....0	.....0
10639100.....	SHERMAN.....	KS.....		08/18/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....49,408	.....0	.....0	.....0
10613400.....	STANTON.....	KS.....		06/13/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,000	.....0	.....0	.....0
19758900.....	STANTON.....	KS.....		09/22/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
60712217.....	STEVENS.....	KS.....		09/12/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,965	.....0	.....0	.....0
12749000.....	CALDWELL.....	KY.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(3,282)	.....0	.....0	.....(3,282)	.....0	.....0	.....138,888	.....0	.....0	.....0
12806000.....	FRANKLIN.....	LA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,823)	.....0	.....0	.....(1,823)	.....0	.....0	.....15,289	.....0	.....0	.....0

QE02.12

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
10634600.....	RICHLAND.....	LA.....	.....	06/17/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
10645900.....	RICHLAND.....	LA.....	.....	05/14/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,000	.....0	.....0	.....0
160000930.....	BOSTON.....	MA.....	.....	08/31/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....368,816	.....0	.....0	.....0
160000692.....	ACME.....	MI.....	.....	12/29/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....349,002	.....0	.....0	.....0
10113100.....	BERRIEN.....	MI.....	.....	03/06/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,000	.....0	.....0	.....0
11016500.....	EATON.....	MI.....	.....	11/26/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,202	.....0	.....0	.....0
60711187.....	HURON.....	MI.....	.....	02/22/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,000	.....0	.....0	.....0
00114600.....	BLUE EARTH.....	MN.....	.....	11/23/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,300	.....0	.....0	.....0
10148600.....	BLUE EARTH.....	MN.....	.....	12/30/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
10239200.....	BLUE EARTH.....	MN.....	.....	06/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
10653400.....	BLUE EARTH.....	MN.....	.....	03/29/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,500	.....0	.....0	.....0
11008200.....	BLUE EARTH.....	MN.....	.....	06/22/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....106,500	.....0	.....0	.....0
11014000.....	BLUE EARTH.....	MN.....	.....	03/14/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,500	.....0	.....0	.....0
11016900.....	BLUE EARTH.....	MN.....	.....	10/29/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,000	.....0	.....0	.....0
11017000.....	BLUE EARTH.....	MN.....	.....	11/06/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,749	.....0	.....0	.....0
11018700.....	BLUE EARTH.....	MN.....	.....	06/30/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,500	.....0	.....0	.....0
19868400.....	BLUE EARTH.....	MN.....	.....	06/18/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,500	.....0	.....0	.....0
19874000.....	BLUE EARTH.....	MN.....	.....	08/04/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,450	.....0	.....0	.....0
19875200.....	BLUE EARTH.....	MN.....	.....	11/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
19879800.....	BLUE EARTH.....	MN.....	.....	11/17/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....60,500	.....0	.....0	.....0
19886000.....	BLUE EARTH.....	MN.....	.....	02/08/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,100	.....0	.....0	.....0
60712135.....	BLUE EARTH.....	MN.....	.....	03/15/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,000	.....0	.....0	.....0
60712186.....	BLUE EARTH.....	MN.....	.....	07/27/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
60712233.....	BLUE EARTH.....	MN.....	.....	10/03/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,500	.....0	.....0	.....0
11010700.....	BROWN.....	MN.....	.....	09/18/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,000	.....0	.....0	.....0
19875400.....	BROWN.....	MN.....	.....	11/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,200	.....0	.....0	.....0
19877400.....	BROWN.....	MN.....	.....	09/10/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,298	.....0	.....0	.....0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,003	.....0	.....0	.....0
10118100.....	CHIPPEWA.....	MN.....	.....	06/14/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,350	.....0	.....0	.....0
19893000.....	CHIPPEWA.....	MN.....	.....	08/19/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....32,300	.....0	.....0	.....0
19893400.....	CHIPPEWA.....	MN.....	.....	08/11/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,100	.....0	.....0	.....0
60712123.....	CHIPPEWA.....	MN.....	.....	05/14/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,250	.....0	.....0	.....0
60712202.....	CHIPPEWA.....	MN.....	.....	08/07/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,944	.....0	.....0	.....0
10083700.....	COTTONWOOD.....	MN.....	.....	07/14/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,400	.....0	.....0	.....0
10219800.....	COTTONWOOD.....	MN.....	.....	03/23/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,000	.....0	.....0	.....0
10645800.....	COTTONWOOD.....	MN.....	.....	03/15/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,000	.....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
10664100.....	COTTONWOOD.....	MN.....		02/01/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,500	.....0	.....0	.....0
11016800.....	COTTONWOOD.....	MN.....		11/07/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,000	.....0	.....0	.....0
19894500.....	COTTONWOOD.....	MN.....		10/25/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....67,500	.....0	.....0	.....0
60712121.....	COTTONWOOD.....	MN.....		05/07/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,625	.....0	.....0	.....0
60712240.....	COTTONWOOD.....	MN.....		10/23/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....26,750	.....0	.....0	.....0
19865600.....	DAKOTA.....	MN.....		10/30/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,000	.....0	.....0	.....0
10659200.....	DODGE.....	MN.....		08/30/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,800	.....0	.....0	.....0
11003100.....	DODGE.....	MN.....		11/01/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....26,000	.....0	.....0	.....0
11009300.....	DODGE.....	MN.....		07/31/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,500	.....0	.....0	.....0
10114900.....	FARIBAULT.....	MN.....		02/28/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,100	.....0	.....0	.....0
10124800.....	FARIBAULT.....	MN.....		01/11/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,700	.....0	.....0	.....0
10646100.....	FARIBAULT.....	MN.....		06/01/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,600	.....0	.....0	.....0
10651800.....	FARIBAULT.....	MN.....		01/18/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,900	.....0	.....0	.....0
10658600.....	FARIBAULT.....	MN.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(840)	.....0	.....0	.....(840)	.....0	.....0	.....0	.....0	.....0	.....0
11015400.....	FARIBAULT.....	MN.....		08/06/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,250	.....0	.....0	.....0
11015700.....	FARIBAULT.....	MN.....		09/05/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
19890900.....	FARIBAULT.....	MN.....		07/06/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,875	.....0	.....0	.....0
19897900.....	FARIBAULT.....	MN.....		05/26/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
60712124.....	FARIBAULT.....	MN.....		06/21/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
10652600.....	FREEBORN.....	MN.....		02/16/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....81,500	.....0	.....0	.....0
11011300.....	FREEBORN.....	MN.....		11/08/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,800	.....0	.....0	.....0
11013900.....	FREEBORN.....	MN.....		04/04/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,500	.....0	.....0	.....0
11015200.....	FREEBORN.....	MN.....		07/18/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
60712206.....	FREEBORN.....	MN.....		08/28/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,500	.....0	.....0	.....0
11007600.....	JACKSON.....	MN.....		06/05/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,000	.....0	.....0	.....0
19857300.....	JACKSON.....	MN.....		02/20/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,300	.....0	.....0	.....0
19857500.....	JACKSON.....	MN.....		02/20/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,700	.....0	.....0	.....0
19875000.....	JACKSON.....	MN.....		09/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,700	.....0	.....0	.....0
10010200.....	KANDIYOHI.....	MN.....		01/05/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,040	.....0	.....0	.....0
10116900.....	KANDIYOHI.....	MN.....		05/09/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,600	.....0	.....0	.....0
11012900.....	KANDIYOHI.....	MN.....		03/19/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....135,650	.....0	.....0	.....0
19851800.....	KANDIYOHI.....	MN.....		12/16/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,000	.....0	.....0	.....0
19871600.....	KANDIYOHI.....	MN.....		08/10/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
60712108.....	KANDIYOHI.....	MN.....		03/21/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,523	.....0	.....0	.....0
60712109.....	KANDIYOHI.....	MN.....		03/21/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,490	.....0	.....0	.....0
11002500.....	LAC QUI PARLE.....	MN.....		09/22/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,700	.....0	.....0	.....0
10650800.....	LINCOLN.....	MN.....		12/15/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,000	.....0	.....0	.....0
10117100.....	LYON.....	MN.....		06/06/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,178	.....0	.....0	.....0

SCHEDULE B - PART 3

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

QE02.14

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19873000.....	LYON.....	MN.....	.....	07/02/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
19898300.....	LYON.....	MN.....	.....	06/19/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,136	.....0	.....0	.....0
10655800.....	MARSHALL.....	MN.....	.....	06/23/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,250	.....0	.....0	.....0
10662700.....	MARSHALL.....	MN.....	.....	12/15/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....23,000	.....0	.....0	.....0
10164400.....	MARTIN.....	MN.....	.....	01/31/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
10164500.....	MARTIN.....	MN.....	.....	01/31/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
19881600.....	MARTIN.....	MN.....	.....	02/11/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,700	.....0	.....0	.....0
19894200.....	MARTIN.....	MN.....	.....	09/14/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,950	.....0	.....0	.....0
60711106.....	MARTIN.....	MN.....	.....	09/08/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....153,900	.....0	.....0	.....0
60712242.....	MARTIN.....	MN.....	.....	11/09/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,500	.....0	.....0	.....0
10663300.....	NOBLES.....	MN.....	.....	01/04/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....23,500	.....0	.....0	.....0
19870700.....	NOBLES.....	MN.....	.....	02/12/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,200	.....0	.....0	.....0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....31,300	.....0	.....0	.....0
19882500.....	POLK.....	MN.....	.....	12/21/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....75,500	.....0	.....0	.....0
10629900.....	REDWOOD.....	MN.....	.....	02/07/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,125	.....0	.....0	.....0
60711205.....	REDWOOD.....	MN.....	.....	04/26/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,900	.....0	.....0	.....0
10130300.....	RENVILLE.....	MN.....	.....	05/22/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,700	.....0	.....0	.....0
10652000.....	RENVILLE.....	MN.....	.....	01/19/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
11014200.....	RENVILLE.....	MN.....	.....	04/18/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000	.....0	.....0	.....0
19794400.....	RENVILLE.....	MN.....	.....	04/16/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
19886300.....	RENVILLE.....	MN.....	.....	03/08/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
19890400.....	RENVILLE.....	MN.....	.....	04/26/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
19891300.....	RENVILLE.....	MN.....	.....	05/14/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
60711139.....	RENVILLE.....	MN.....	.....	11/18/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....79,000	.....0	.....0	.....0
60711203.....	RENVILLE.....	MN.....	.....	02/22/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,000	.....0	.....0	.....0
10113900.....	RICE.....	MN.....	.....	03/23/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....33,750	.....0	.....0	.....0
10655600.....	RICE.....	MN.....	.....	05/25/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,800	.....0	.....0	.....0
19894400.....	SIBLEY.....	MN.....	.....	10/29/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,688	.....0	.....0	.....0
10286600.....	STEVENS.....	MN.....	.....	08/11/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,125	.....0	.....0	.....0
11014100.....	SWIFT.....	MN.....	.....	04/24/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....338,000	.....0	.....0	.....0
19851700.....	SWIFT.....	MN.....	.....	11/04/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,000	.....0	.....0	.....0
19893500.....	SWIFT.....	MN.....	.....	08/11/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....99,500	.....0	.....0	.....0
10630100.....	WATONWAN.....	MN.....	.....	01/29/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,400	.....0	.....0	.....0
10126800.....	YELLOW MEDICINE.....	MN.....	.....	03/27/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,200	.....0	.....0	.....0
10127700.....	YELLOW MEDICINE.....	MN.....	.....	04/24/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
10642700.....	YELLOW MEDICINE.....	MN.....	.....	12/11/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,700	.....0	.....0	.....0
10649600.....	YELLOW MEDICINE.....	MN.....	.....	09/22/2004....	03/31/2013....	.....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

QE02.15

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
11013700.....	YELLOW MEDICINE.....	MN.....		02/29/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....53,000	.....0	.....0	.....0
19864100.....	YELLOW MEDICINE.....	MN.....		06/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....29,900	.....0	.....0	.....0
19892200.....	YELLOW MEDICINE.....	MN.....		06/04/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,933	.....0	.....0	.....0
60711181.....	YELLOW MEDICINE.....	MN.....		01/30/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
60712139.....	YELLOW MEDICINE.....	MN.....		04/25/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,000	.....0	.....0	.....0
60712259.....	YELLOW MEDICINE.....	MN.....		11/28/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,800	.....0	.....0	.....0
10631700.....	ADAIR.....	MO.....		05/05/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,682	.....0	.....0	.....0
60711200.....	AUDRAIN.....	MO.....		01/17/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....26,054	.....0	.....0	.....0
10669700.....	BARTON.....	MO.....		05/15/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,000	.....0	.....0	.....0
19756700.....	BARTON.....	MO.....		06/16/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,800	.....0	.....0	.....0
10665700.....	BATES.....	MO.....		03/23/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,979	.....0	.....0	.....0
40141000.....	BATES.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,415)	.....0	.....0	.....(1,415)	.....0	.....0	.....0	.....0	.....0	.....0
12559000.....	CALLAWAY.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,194)	.....0	.....0	.....(1,194)	.....0	.....0	.....0	.....0	.....0	.....0
60712160.....	CALLAWAY.....	MO.....		06/18/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....141,000	.....0	.....0	.....0
10106200.....	CARROLL.....	MO.....		09/15/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,164	.....0	.....0	.....0
10660000.....	HOWARD.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(4,039)	.....0	.....0	.....(4,039)	.....0	.....0	.....41,925	.....0	.....0	.....0
40482000.....	KNOX.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
10641000.....	MILLER.....	MO.....		11/26/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....96,000	.....0	.....0	.....0
10672700.....	MILLER.....	MO.....		11/27/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,500	.....0	.....0	.....0
10660900.....	MONROE.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,669)	.....0	.....0	.....(1,669)	.....0	.....0	.....0	.....0	.....0	.....0
12513000.....	MONROE.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(594)	.....0	.....0	.....(594)	.....0	.....0	.....30,919	.....0	.....0	.....0
12514000.....	MONROE.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(146)	.....0	.....0	.....(146)	.....0	.....0	.....7,599	.....0	.....0	.....0
40406000.....	MONROE.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(965)	.....0	.....0	.....(965)	.....0	.....0	.....0	.....0	.....0	.....0
60712125.....	MONROE.....	MO.....		03/09/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,375	.....0	.....0	.....0
84009902.....	MONROE.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,649)	.....0	.....0	.....(1,649)	.....0	.....0	.....0	.....0	.....0	.....0
11012200.....	MONTGOMERY.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(3,901)	.....0	.....0	.....(3,901)	.....0	.....0	.....0	.....0	.....0	.....0
19821700.....	NEW MADRID.....	MO.....		07/29/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
60711164.....	NEW MADRID.....	MO.....		12/30/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....45,000	.....0	.....0	.....0
12744000.....	PEMISCOT.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(17)	.....0	.....0	.....(17)	.....0	.....0	.....0	.....0	.....0	.....0
60711160.....	PEMISCOT.....	MO.....		12/30/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
10661600.....	PUTNAM.....	MO.....		11/18/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,158	.....0	.....0	.....0
11003000.....	RALLS.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(529)	.....0	.....0	.....(529)	.....0	.....0	.....0	.....0	.....0	.....0
19773402.....	RALLS.....	MO.....		05/20/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,621	.....0	.....0	.....0
11007200.....	RAY.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(6,059)	.....0	.....0	.....(6,059)	.....0	.....0	.....0	.....0	.....0	.....0
12560000.....	SCOTLAND.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,715)	.....0	.....0	.....(2,715)	.....0	.....0	.....0	.....0	.....0	.....0
19813900.....	SCOTT.....	MO.....		06/02/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
10247700.....	SHELBY.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,851)	.....0	.....0	.....(1,851)	.....0	.....0	.....0	.....0	.....0	.....0
12694000.....	SHELBY.....	MO.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(236)	.....0	.....0	.....(236)	.....0	.....0	.....0	.....0	.....0	.....0

SCHEDULE B - PART 3

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

QE02.16

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
12526000.....	STODDARD.....	MO.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(647)	.....0	.....0	.....(647)	.....0	.....0	.....11,891	.....0	.....0	.....0
19821400.....	STODDARD.....	MO.....	.....	07/08/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
40342000.....	STODDARD.....	MO.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(207)	.....0	.....0	.....(207)	.....0	.....0	.....3,797	.....0	.....0	.....0
60712111.....	STODDARD.....	MO.....	.....	03/27/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,339	.....0	.....0	.....0
19747100.....	VERNON.....	MO.....	.....	12/18/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....29,000	.....0	.....0	.....0
19767100.....	VERNON.....	MO.....	.....	12/22/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,427	.....0	.....0	.....0
60712117.....	COAHOMA.....	MS.....	.....	04/26/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....60,000	.....0	.....0	.....0
10629600.....	HUMPHREYS.....	MS.....	.....	01/30/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....84,000	.....0	.....0	.....0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,137	.....0	.....0	.....0
40460000.....	BLAINE.....	MT.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....27,415	.....0	.....0	.....0
19945500.....	CHOUTEAU.....	MT.....	.....	07/16/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,500	.....0	.....0	.....0
19991100.....	CHOUTEAU.....	MT.....	.....	04/21/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
60712120.....	CHOUTEAU.....	MT.....	.....	03/20/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
11611900.....	FERGUS.....	MT.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,700)	.....0	.....0	.....(3,700)	.....0	.....0	.....0	.....0	.....0	.....0
19978300.....	FERGUS.....	MT.....	.....	12/18/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
19994400.....	FERGUS.....	MT.....	.....	08/04/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,600	.....0	.....0	.....0
10035900.....	JUDITH BASIN.....	MT.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(6,477)	.....0	.....0	.....(6,477)	.....0	.....0	.....0	.....0	.....0	.....0
11618500.....	MEAGHER.....	MT.....	.....	09/07/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0
10009500.....	MUSSELSHELL.....	MT.....	.....	12/22/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,403	.....0	.....0	.....0
19990500.....	MUSSELSHELL.....	MT.....	.....	04/30/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,673	.....0	.....0	.....0
11628000.....	PONDERA.....	MT.....	.....	12/10/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,886	.....0	.....0	.....0
10159200.....	POWDER RIVER.....	MT.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(10,905)	.....0	.....0	.....(10,905)	.....0	.....0	.....0	.....0	.....0	.....0
10266000.....	POWDER RIVER.....	MT.....	.....	06/03/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,000	.....0	.....0	.....0
10100100.....	TETON.....	MT.....	.....	09/14/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,155	.....0	.....0	.....0
60711147.....	TOOLE.....	MT.....	.....	11/28/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,500	.....0	.....0	.....0
10121300.....	RICHLAND.....	ND.....	.....	10/01/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,000	.....0	.....0	.....0
19881100.....	RICHLAND.....	ND.....	.....	01/15/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	.....0	.....0
10675900.....	STARK.....	ND.....	.....	09/30/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,166	.....0	.....0	.....0
10665400.....	ANTELOPE.....	NE.....	.....	03/16/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,000	.....0	.....0	.....0
10620600.....	CLAY.....	NE.....	.....	03/27/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,230	.....0	.....0	.....0
19749100.....	DAWSON.....	NE.....	.....	04/02/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,035	.....0	.....0	.....0
10635200.....	GAGE.....	NE.....	.....	05/05/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,513	.....0	.....0	.....0
10635300.....	GAGE.....	NE.....	.....	05/05/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,036	.....0	.....0	.....0
10675100.....	HALL.....	NE.....	.....	07/01/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,000	.....0	.....0	.....0
10647500.....	HAMILTON.....	NE.....	.....	06/30/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....64,269	.....0	.....0	.....0
10666500.....	HAMILTON.....	NE.....	.....	06/06/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....39,149	.....0	.....0	.....0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
19751900.....	HAMILTON.....	NE.....	.....	04/09/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
19762700.....	HAMILTON.....	NE.....	.....	11/30/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,279	.....0	.....0	.....0
19767300.....	HAMILTON.....	NE.....	.....	01/13/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
19775700.....	HAMILTON.....	NE.....	.....	07/12/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,614	.....0	.....0	.....0
19779800.....	HAMILTON.....	NE.....	.....	01/27/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,500	.....0	.....0	.....0
10642400.....	MADISON.....	NE.....	.....	12/18/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
19744800.....	MERRICK.....	NE.....	.....	09/24/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,934	.....0	.....0	.....0
19758100.....	NANCE.....	NE.....	.....	08/03/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....52,826	.....0	.....0	.....0
10654100.....	NUCKOLLS.....	NE.....	.....	06/09/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,872	.....0	.....0	.....0
10643900.....	PHELPS.....	NE.....	.....	01/05/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,551	.....0	.....0	.....0
10640500.....	POLK.....	NE.....	.....	09/10/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,500	.....0	.....0	.....0
19759100.....	POLK.....	NE.....	.....	08/10/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
60712145.....	RICHARDSON.....	NE.....	.....	05/02/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,321	.....0	.....0	.....0
10611400.....	SCOTTS BLUFF.....	NE.....	.....	03/27/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,228	.....0	.....0	.....0
22100600.....	YORK.....	NE.....	.....	03/07/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,864	.....0	.....0	.....0
160000932.....	CRANBURY.....	NJ.....	.....	10/19/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....153,701	.....0	.....0	.....0
160000922.....	JERSEY CITY.....	NJ.....	.....	06/03/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....426,555	.....0	.....0	.....0
10676800.....	PASSAIC.....	NJ.....	.....	04/29/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....284,315	.....0	.....0	.....0
10678600.....	CATRON.....	NM.....	.....	08/17/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
10667800.....	CHAVES.....	NM.....	.....	12/27/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....0	.....0	.....0
10670900.....	CHAVES.....	NM.....	.....	08/06/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,000	.....0	.....0	.....0
19569300.....	CHAVES.....	NM.....	.....	11/19/1992....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,500	.....0	.....0	.....0
60711132.....	COLFAX.....	NM.....	.....	11/10/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....53,538	.....0	.....0	.....0
40410000.....	CURRY.....	NM.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(11,490)	.....0	.....0	.....(11,490)	.....0	.....0	.....57,583	.....0	.....0	.....0
10061400.....	DONA ANA.....	NM.....	.....	12/22/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,142	.....0	.....0	.....0
10623800.....	DONA ANA.....	NM.....	.....	10/22/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,448	.....0	.....0	.....0
10647000.....	DONA ANA.....	NM.....	.....	07/27/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....34,910	.....0	.....0	.....0
10668500.....	DONA ANA.....	NM.....	.....	03/07/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
60711125.....	DONA ANA.....	NM.....	.....	10/03/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....180,000	.....0	.....0	.....0
60712149.....	DONA ANA.....	NM.....	.....	06/06/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....135,000	.....0	.....0	.....0
60712220.....	DONA ANA.....	NM.....	.....	08/23/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,200	.....0	.....0	.....0
60712221.....	DONA ANA.....	NM.....	.....	08/23/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,000	.....0	.....0	.....0
60712151.....	LUNA.....	NM.....	.....	08/02/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....35,000	.....0	.....0	.....0
40503000.....	UNION.....	NM.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(14,485)	.....0	.....0	.....(14,485)	.....0	.....0	.....0	.....0	.....0	.....0
160000617.....	NEW YORK.....	NY.....	.....	03/13/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,897	.....0	.....0	.....0
160000678.....	NEW YORK.....	NY.....	.....	04/08/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....107,135	.....0	.....0	.....0
160000686.....	NEW YORK.....	NY.....	.....	08/30/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....481,703	.....0	.....0	.....0
160000704.....	NEW YORK.....	NY.....	.....	07/26/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....162,823	.....0	.....0	.....0

QE02.18

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
160000709.....	NEW YORK.....	NY.....	.....	07/13/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,248	.....0	.....0	.....0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....223,416	.....0	.....0	.....0
160000924.....	NEW YORK.....	NY.....	.....	06/28/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....83,882	.....0	.....0	.....0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....80,846	.....0	.....0	.....0
60711154.....	CLARK.....	OH.....	.....	12/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,921	.....0	.....0	.....0
10131600.....	FAYETTE.....	OH.....	.....	08/21/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,250	.....0	.....0	.....0
19889000.....	GREENE.....	OH.....	.....	04/29/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....192,500	.....0	.....0	.....0
00114200.....	LICKING.....	OH.....	.....	10/07/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,009	.....0	.....0	.....0
60711180.....	LICKING.....	OH.....	.....	03/12/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....188,751	.....0	.....0	.....0
12710000.....	MIAMI.....	OH.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(615)	.....0	.....0	.....(615)	.....0	.....0	.....0	.....0	.....0	.....0
12683000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,933)	.....0	.....0	.....(1,933)	.....0	.....0	.....26,008	.....0	.....0	.....0
12791000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(19,743)	.....0	.....0	.....(19,743)	.....0	.....0	.....475,189	.....0	.....0	.....0
60711179.....	WAYNE.....	OH.....	.....	02/15/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....26,632	.....0	.....0	.....0
10628500.....	ALFALFA.....	OK.....	.....	01/23/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,100	.....0	.....0	.....0
19691400.....	CADDO.....	OK.....	.....	06/28/1993....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	.....0	.....0
19777800.....	CANADIAN.....	OK.....	.....	11/16/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,750	.....0	.....0	.....0
10643100.....	HUGHES.....	OK.....	.....	02/02/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
19761100.....	KAY.....	OK.....	.....	09/21/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,219	.....0	.....0	.....0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(835)	.....0	.....0	.....(835)	.....0	.....0	.....0	.....0	.....0	.....0
160000718.....	FAIRVIEW.....	OR.....	.....	04/03/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....42,412	.....0	.....0	.....0
19966600.....	GILLIAM.....	OR.....	.....	03/30/2000....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,162	.....0	.....0	.....0
11615600.....	KLAMATH.....	OR.....	.....	10/03/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....32,631	.....0	.....0	.....0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(8,071)	.....0	.....0	.....(8,071)	.....0	.....0	.....22,910	.....0	.....0	.....0
40442000.....	LINN.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(19)	.....0	.....0	.....(19)	.....0	.....0	.....0	.....0	.....0	.....0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(857)	.....0	.....0	.....(857)	.....0	.....0	.....0	.....0	.....0	.....0
11625700.....	MARION.....	OR.....	.....	09/06/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,672	.....0	.....0	.....0
41258300.....	MARION.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(285)	.....0	.....0	.....(285)	.....0	.....0	.....8,521	.....0	.....0	.....0
91248000.....	MARION.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,130	.....0	.....0	.....0
00115700.....	MORROW.....	OR.....	.....	12/29/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....500,000	.....0	.....0	.....0
45012500.....	MORROW.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(946)	.....0	.....0	.....(946)	.....0	.....0	.....0	.....0	.....0	.....0
60712136.....	POLK.....	OR.....	.....	04/10/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....67,100	.....0	.....0	.....0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,160	.....0	.....0	.....0
160000920.....	PORTLAND.....	OR.....	.....	05/24/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....55,026	.....0	.....0	.....0
10014600.....	UMATILLA.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(8,069)	.....0	.....0	.....(8,069)	.....0	.....0	.....0	.....0	.....0	.....0
10066300.....	UMATILLA.....	OR.....	.....	10/08/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....48,092	.....0	.....0	.....0
11614400.....	UMATILLA.....	OR.....	.....	12/06/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,988	.....0	.....0	.....0
19950700.....	UMATILLA.....	OR.....	.....	11/12/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....29,779	.....0	.....0	.....0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60711112.....	UMATILLA.....	OR.....	.....	09/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,785	.....0	.....0	.....0
60711115.....	UMATILLA.....	OR.....	.....	09/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,311	.....0	.....0	.....0
60711116.....	UMATILLA.....	OR.....	.....	09/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,211	.....0	.....0	.....0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,519	.....0	.....0	.....0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,020	.....0	.....0	.....0
60712144.....	UMATILLA.....	OR.....	.....	05/31/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....147,033	.....0	.....0	.....0
10006500.....	UNION.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(5,799)	.....0	.....0	.....(5,799)	.....0	.....0	.....0	.....0	.....0	.....0
11615700.....	UNION.....	OR.....	.....	03/06/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....34,455	.....0	.....0	.....0
11628300.....	UNION.....	OR.....	.....	01/15/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,325	.....0	.....0	.....0
11636000.....	UNION.....	OR.....	.....	11/30/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,654	.....0	.....0	.....0
60711174.....	UNION.....	OR.....	.....	12/05/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,822	.....0	.....0	.....0
12766000.....	WASCO.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(3,270)	.....0	.....0	.....(3,270)	.....0	.....0	.....0	.....0	.....0	.....0
40496000.....	WHEELER.....	OR.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,630	.....0	.....0	.....0
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....106,928	.....0	.....0	.....0
160000674.....	PHILADELPHIA.....	PA.....	.....	11/23/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....316,473	.....0	.....0	.....0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....113,790	.....0	.....0	.....0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....70,249	.....0	.....0	.....0
60712248.....	CHARLES MIX.....	SD.....	.....	10/16/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,563	.....0	.....0	.....0
19876200.....	DAVISON.....	SD.....	.....	11/30/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
10668700.....	HAAKON.....	SD.....	.....	03/08/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,000	.....0	.....0	.....0
10613100.....	HUGHES.....	SD.....	.....	05/16/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,500	.....0	.....0	.....0
10648300.....	HUGHES.....	SD.....	.....	06/24/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,000	.....0	.....0	.....0
60711119.....	HYDE.....	SD.....	.....	11/16/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....81,461	.....0	.....0	.....0
10671400.....	JACKSON.....	SD.....	.....	08/20/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,000	.....0	.....0	.....0
19767500.....	JACKSON.....	SD.....	.....	01/13/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,000	.....0	.....0	.....0
10617800.....	JONES.....	SD.....	.....	12/19/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,500	.....0	.....0	.....0
10643400.....	LYMAN.....	SD.....	.....	11/19/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,000	.....0	.....0	.....0
10661000.....	LYMAN.....	SD.....	.....	10/12/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,000	.....0	.....0	.....0
10666200.....	LYMAN.....	SD.....	.....	04/25/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,000	.....0	.....0	.....0
60712228.....	LYMAN.....	SD.....	.....	08/20/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....26,205	.....0	.....0	.....0
60712112.....	MEADE.....	SD.....	.....	03/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,500	.....0	.....0	.....0
19755600.....	STANLEY.....	SD.....	.....	05/26/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....98,800	.....0	.....0	.....0
19871900.....	UNION.....	SD.....	.....	09/11/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....36,000	.....0	.....0	.....0
10630000.....	DYER.....	TN.....	.....	01/14/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,000	.....0	.....0	.....0
60712141.....	DYER.....	TN.....	.....	04/27/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,482	.....0	.....0	.....0
60712142.....	DYER.....	TN.....	.....	04/27/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....61,174	.....0	.....0	.....0
19830100.....	HAYWOOD.....	TN.....	.....	05/30/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0
10019800.....	LAUDERDALE.....	TN.....	.....	02/12/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,000	.....0	.....0	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19832600.....	LAUDERDALE.....	TN.....		05/08/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,000	.....0	.....0	.....0
160000908.....	AUSTIN.....	TX.....		08/27/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....120,989	.....0	.....0	.....0
160000909.....	COLLEGE STATION.....	TX.....		10/26/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....125,279	.....0	.....0	.....0
19701900.....	COLLINGSWORTH.....	TX.....		01/19/1994....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
10663900.....	COOKE.....	TX.....		12/28/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,000	.....0	.....0	.....0
60712200.....	COOKE.....	TX.....		09/26/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....100,000	.....0	.....0	.....0
10658900.....	DALLAM.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(8,498)	.....0	.....0	.....(8,498)	.....0	.....0	.....45,000	.....0	.....0	.....0
19770500.....	DALLAM.....	TX.....		07/01/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....72	.....0	.....0	.....0
60712146.....	DALLAM.....	TX.....		06/18/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....430,555	.....0	.....0	.....0
60712211.....	DALLAM.....	TX.....		08/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....70,000	.....0	.....0	.....0
12805000.....	DAWSON.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(741)	.....0	.....0	.....(741)	.....0	.....0	.....0	.....0	.....0	.....0
40432000.....	DAWSON.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(977)	.....0	.....0	.....(977)	.....0	.....0	.....0	.....0	.....0	.....0
10673100.....	DEAF SMITH.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,947)	.....0	.....0	.....(2,947)	.....0	.....0	.....0	.....0	.....0	.....0
61187802.....	DEAF SMITH.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,193)	.....0	.....0	.....(2,193)	.....0	.....0	.....0	.....0	.....0	.....0
10620100.....	EL PASO.....	TX.....		02/14/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,335	.....0	.....0	.....0
160000733.....	GRAND PRAIRIE.....	TX.....		11/30/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....59,448	.....0	.....0	.....0
10004800.....	HIDALGO.....	TX.....		12/15/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,500	.....0	.....0	.....0
10673500.....	HIDALGO.....	TX.....		11/28/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....20,644	.....0	.....0	.....0
10676900.....	HIDALGO.....	TX.....		01/20/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,250	.....0	.....0	.....0
19700400.....	HIDALGO.....	TX.....		02/15/1994....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,430	.....0	.....0	.....0
19746200.....	HIDALGO.....	TX.....		11/26/1997....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,650	.....0	.....0	.....0
160000949.....	HOUSTON.....	TX.....		05/30/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....444,662	.....0	.....0	.....0
19698400.....	REFUGIO.....	TX.....		11/03/1993....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,356	.....0	.....0	.....0
19547200.....	ROBERTS.....	TX.....		07/13/1990....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
40475000.....	ROBERTSON.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,415)	.....0	.....0	.....(2,415)	.....0	.....0	.....0	.....0	.....0	.....0
10669300.....	SAN PATRICIO.....	TX.....		07/20/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,421	.....0	.....0	.....0
12698000.....	SHERMAN.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(627)	.....0	.....0	.....(627)	.....0	.....0	.....30,072	.....0	.....0	.....0
81169602.....	TOM GREEN.....	TX.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(475)	.....0	.....0	.....(475)	.....0	.....0	.....17,500	.....0	.....0	.....0
19763200.....	WILLACY.....	TX.....		11/16/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....37,130	.....0	.....0	.....0
10633800.....	WILSON.....	TX.....		06/18/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....50,586	.....0	.....0	.....0
11620500.....	RICH.....	UT.....		09/01/2012....	03/31/2013....	.....0	.....0	.....12	.....0	.....0	.....12	.....0	.....0	.....0	.....0	.....0	.....0
160000717.....	ALEXANDRIA.....	VA.....		12/05/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....90,547	.....0	.....0	.....0
160000801.....	ARLINGTON.....	VA.....		11/15/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....328,231	.....0	.....0	.....0
160000728.....	RICHMOND.....	VA.....		10/11/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,280,735	.....0	.....0	.....0
11612700.....	ADAMS.....	WA.....		06/24/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,600	.....0	.....0	.....0
11614000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,485)	.....0	.....0	.....(1,485)	.....0	.....0	.....0	.....0	.....0	.....0
11626100.....	ADAMS.....	WA.....		09/26/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....38,077	.....0	.....0	.....0

QE02.20

SCHEDULE B - PART 3

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

QE02.21

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
11630900.....	ADAMS.....	WA.....		07/31/2008....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,000	.....0	.....0	.....0
12655000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(3,983)	.....0	.....0	.....(3,983)	.....0	.....0	.....44,772	.....0	.....0	.....0
12655002.....	ADAMS.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,212)	.....0	.....0	.....(1,212)	.....0	.....0	.....14,784	.....0	.....0	.....0
19942400.....	ADAMS.....	WA.....		05/11/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,757	.....0	.....0	.....0
19954000.....	ADAMS.....	WA.....		02/17/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,603	.....0	.....0	.....0
40471000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(10,994)	.....0	.....0	.....(10,994)	.....0	.....0	.....135,184	.....0	.....0	.....0
60711120.....	ADAMS.....	WA.....		11/21/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,335	.....0	.....0	.....0
60712103.....	ADAMS.....	WA.....		02/27/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....41,223	.....0	.....0	.....0
60712204.....	ADAMS.....	WA.....		08/09/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,263	.....0	.....0	.....0
11621800.....	BENTON.....	WA.....		06/05/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,754	.....0	.....0	.....0
19995300.....	BENTON.....	WA.....		09/25/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,389	.....0	.....0	.....0
19995400.....	BENTON.....	WA.....		09/25/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,918	.....0	.....0	.....0
19995500.....	BENTON.....	WA.....		09/25/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,351	.....0	.....0	.....0
60711182.....	BENTON.....	WA.....		01/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,795	.....0	.....0	.....0
60712282.....	BENTON.....	WA.....		11/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....38,538	.....0	.....0	.....0
11622000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,758)	.....0	.....0	.....(1,758)	.....0	.....0	.....0	.....0	.....0	.....0
11623900.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
11635700.....	FRANKLIN.....	WA.....		08/31/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....49,554	.....0	.....0	.....0
12634000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(1,767)	.....0	.....0	.....(1,767)	.....0	.....0	.....45,130	.....0	.....0	.....0
12662000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,257	.....0	.....0	.....0
12675000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
12763000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(753)	.....0	.....0	.....(753)	.....0	.....0	.....8,422	.....0	.....0	.....0
10037400.....	GRANT.....	WA.....		03/30/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,819	.....0	.....0	.....0
10049700.....	GRANT.....	WA.....		05/17/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....17,130	.....0	.....0	.....0
10076200.....	GRANT.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(9,988)	.....0	.....0	.....(9,988)	.....0	.....0	.....0	.....0	.....0	.....0
11612500.....	GRANT.....	WA.....		06/23/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....23,662	.....0	.....0	.....0
11616500.....	GRANT.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(5,719)	.....0	.....0	.....(5,719)	.....0	.....0	.....0	.....0	.....0	.....0
11617300.....	GRANT.....	WA.....		07/10/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,869	.....0	.....0	.....0
11620700.....	GRANT.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(11,123)	.....0	.....0	.....(11,123)	.....0	.....0	.....34,724	.....0	.....0	.....0
11632900.....	GRANT.....	WA.....		01/22/2009....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....30,939	.....0	.....0	.....0
12753000.....	GRANT.....	WA.....		09/01/2012....	03/31/2013....	.....0	.....0	.....(2,195)	.....0	.....0	.....(2,195)	.....0	.....0	.....21,568	.....0	.....0	.....0
19941200.....	GRANT.....	WA.....		05/07/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,935	.....0	.....0	.....0
19944800.....	GRANT.....	WA.....		07/02/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,972	.....0	.....0	.....0
19957700.....	GRANT.....	WA.....		04/08/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,003	.....0	.....0	.....0
19958300.....	GRANT.....	WA.....		04/15/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,038	.....0	.....0	.....0
60711121.....	GRANT.....	WA.....		11/21/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,819	.....0	.....0	.....0
60711123.....	GRANT.....	WA.....		11/21/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....11,466	.....0	.....0	.....0
60711130.....	GRANT.....	WA.....		10/13/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,647	.....0	.....0	.....0

QE02.22

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60711194.....	GRANT.....	WA.....	.....	02/22/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....21,320	.....0	.....0	.....0
60712128.....	GRANT.....	WA.....	.....	03/13/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....13,066	.....0	.....0	.....0
60712153.....	GRANT.....	WA.....	.....	07/05/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,051	.....0	.....0	.....0
19955000.....	KLICKITAT.....	WA.....	.....	02/18/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,125	.....0	.....0	.....0
64018800.....	LEWIS.....	WA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,977	.....0	.....0	.....0
64018802.....	LEWIS.....	WA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
11618800.....	LINCOLN.....	WA.....	.....	08/21/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....12,337	.....0	.....0	.....0
19993900.....	LINCOLN.....	WA.....	.....	08/07/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....24,513	.....0	.....0	.....0
60712281.....	OKANOGAN.....	WA.....	.....	11/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....99,882	.....0	.....0	.....0
160000720.....	SEATTLE.....	WA.....	.....	03/15/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....87,754	.....0	.....0	.....0
11616300.....	WALLA WALLA.....	WA.....	.....	05/04/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....25,563	.....0	.....0	.....0
60711113.....	WALLA WALLA.....	WA.....	.....	09/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,403	.....0	.....0	.....0
60711114.....	WALLA WALLA.....	WA.....	.....	09/15/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....44,458	.....0	.....0	.....0
10037000.....	WHITMAN.....	WA.....	.....	05/24/2010....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,112	.....0	.....0	.....0
11610100.....	WHITMAN.....	WA.....	.....	12/14/2004....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,010	.....0	.....0	.....0
11614800.....	WHITMAN.....	WA.....	.....	01/12/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,259	.....0	.....0	.....0
11619600.....	WHITMAN.....	WA.....	.....	12/11/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,899	.....0	.....0	.....0
19946600.....	WHITMAN.....	WA.....	.....	09/08/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....32,400	.....0	.....0	.....0
19975000.....	WHITMAN.....	WA.....	.....	06/25/2001....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,858	.....0	.....0	.....0
19994000.....	WHITMAN.....	WA.....	.....	07/28/2003....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,465	.....0	.....0	.....0
19941900.....	YAKIMA.....	WA.....	.....	04/23/1998....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,280	.....0	.....0	.....0
19986300.....	YAKIMA.....	WA.....	.....	11/13/2002....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,304	.....0	.....0	.....0
61217300.....	YAKIMA.....	WA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(919)	.....0	.....0	.....(919)	.....0	.....0	.....0	.....0	.....0	.....0
61217302.....	YAKIMA.....	WA.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(376)	.....0	.....0	.....(376)	.....0	.....0	.....0	.....0	.....0	.....0
11003700.....	IOWA.....	WI.....	.....	01/10/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....603	.....0	.....0	.....0
60712110.....	IOWA.....	WI.....	.....	03/08/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,908	.....0	.....0	.....0
10658000.....	LAFAYETTE.....	WI.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(10,485)	.....0	.....0	.....(10,485)	.....0	.....0	.....0	.....0	.....0	.....0
10661300.....	LAFAYETTE.....	WI.....	.....	12/01/2005....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,888	.....0	.....0	.....0
10667000.....	LAFAYETTE.....	WI.....	.....	08/10/2006....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....7,532	.....0	.....0	.....0
11003600.....	LAFAYETTE.....	WI.....	.....	01/10/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,813	.....0	.....0	.....0
11011100.....	LAFAYETTE.....	WI.....	.....	10/16/2007....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....125,000	.....0	.....0	.....0
12746000.....	LAFAYETTE.....	WI.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(2,293)	.....0	.....0	.....(2,293)	.....0	.....0	.....18,357	.....0	.....0	.....0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,955	.....0	.....0	.....0
60712164.....	LAFAYETTE.....	WI.....	.....	05/24/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,079	.....0	.....0	.....0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....19,689	.....0	.....0	.....0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012....	03/31/2013....	.....0	.....0	.....(1,675)	.....0	.....0	.....(1,675)	.....0	.....0	.....8,088	.....0	.....0	.....0
60711108.....	WAUSHARA.....	WI.....	.....	10/04/2011....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,198	.....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
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,100	.....0	.....0	.....0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,721	.....0	.....0	.....0
19767200.....	CARBON.....	WY.....	.....	01/19/1999....	03/31/2013....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....79,500	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....0	.....0	.....(429,025)	.....0	.....0	.....(429,025)	.....0	.....0	.....25,517,861	.....0	.....0	.....0
0599999. Total Mortgages.....						.....186,440,472	.....0	.....(1,027,742)	.....0	.....0	.....(1,027,742)	.....0	.....184,876,858	.....210,394,719	.....0	.....0	.....0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
			3	4										
			City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000	00	0	AISLING CAPITAL II, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL.....		01/01/2006.....	.....3	.....0	.....143,161	.....0	.....307,577	.....0.0
000000	00	0	ALBION ALLIANCE MEZZANINE I.....	NEW YORK.....	NY.....	ALBION ALLIANCE.....		01/07/1998....	.....2	.....0	.....431,039	.....0	.....1,125,371	.....0.4
000000	00	0	ALTARIS HEALTH PARTNERS, L.P.....	NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....		06/23/2003....	.....3	.....0	.....1,266,450	.....0	.....477,722	.....0.0
000000	00	0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....		09/18/2008....	.....3	.....0	.....186,318	.....0	.....5,085,703	.....0.0
000000	00	0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....		09/14/2005....	.....3	.....0	.....549,462	.....0	.....2,109,485	.....0.0
000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007....	.....3	.....0	.....3,443,964	.....0	.....6,075,637	.....0.0
000000	00	0	AVALONBAY VALUE ADDED FUND, L.P.....	WILMINGTON.....	DE.....	AVALONBAY CAPITAL MANAGEMENT, INC.....		10/14/2004....	.....2	.....0	.....1,979,993	.....0	.....0	.....0.0
000000	00	0	AXA CO-INVESTMENT FUND IV.....	FRANCE.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....		11/15/2012....	.....3	-	.....0	.....0	.....25,164,077	.....0.0
000000	00	0	AXA EARLY SECONDARY FUND V.....	UNITED KINGDOM.....	UNITED KINGDOM..	AXA PRIVATE EQUITY UK LIMITED.....		03/31/2013....	.....3	.....2,226,700	.....0	.....0	.....35,065,427	.....0.1
000000	00	0	AXA EXPANSION FUND III.....	FRANCE.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		03/31/2013....	.....3	.....1,647,500	.....(368,684)	.....0	.....11,303,590	.....0.0
000000	00	0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.....	ISLAND OF JERSEY.....	ISLAND OF JERSEY.....	AXA PRIVATE EQUITY.....		10/01/2004....	.....3	.....0	.....292,986	.....0	.....575,294	.....0.1
000000	00	0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011....	.....3	.....0	.....3,565,509	.....0	.....41,148,168	.....0.0
000000	00	0	BRIDGEPOINT EUROPE III, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLANDS..	BRIDGEPOINT CAPITAL.....		05/18/2005....	.....3	.....0	.....2,285,374	.....0	.....1,793,572	.....0.0
000000	00	0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....		05/14/2008....	.....3	.....0	.....2,148,854	.....0	.....5,219,551	.....0.0
000000	00	0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....		12/06/2007....	.....3	.....0	.....670,769	.....0	.....995,064	.....0.1
000000	00	0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		11/11/2004....	.....3	.....0	.....751,284	.....0	.....1,457,978	.....0.0
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007....	.....3	.....0	.....2,722,603	.....0	.....5,788,239	.....0.0
000000	00	0	CLAYTON & DUBILIER FUND VI.....	GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....		01/06/1999....	.....3	.....0	.....105,899	.....0	.....952,313	.....0.0
000000	00	0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND....	CLAYTON, DUBILIER & RICE, INC.....		02/16/2005....	.....3	.....0	.....1,129,188	.....0	.....1,305,937	.....0.0
000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS..	CLAYTON, DUBILIER & RICE, INC.....		02/12/2008....	.....3	.....0	.....2,185,903	.....0	.....4,233,289	.....0.0
000000	00	0	CPCR OPPORTUNITY FUND.....	NEW YORK.....	NY.....	CPCR OPPORTUNITY FUND, LLC.....		01/19/2001....	.....3	.....0	.....47,504	.....0	.....0	.....0.1
000000	00	0	CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....		01/31/2005....	.....3	.....0	.....52,487	.....0	.....1,522,884	.....0.1
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		09/11/2003....	.....3	.....0	.....5,135	.....0	.....2,066,726	.....1.0
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		02/16/2005....	.....3	.....0	.....74,755	.....0	.....335,028	.....1.0
000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....		05/22/2007....	.....3	.....0	.....752,620	.....0	.....15,330,660	.....1.0
000000	00	0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....		05/16/2006....	.....2	.....0	.....520,748	.....0	.....10,643,871	.....0.0
000000	00	0	DLJ MB OVERSEAS PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		01/22/2000....	.....3	.....0	.....80,428	.....0	.....0	.....0.0
000000	00	0	DLJ MERCHANT BANKING PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		01/22/2000....	.....3	.....0	.....34,847	.....0	.....726,744	.....0.0
000000	00	0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....		05/16/2006....	.....3	.....0	.....46,013	.....0	.....450,349	.....0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND V, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....		06/22/2004....	.....3	.....0	.....24,677	.....0	.....133,706	.....0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....		05/16/2006....	.....3	.....0	.....118,095	.....0	.....209,037	.....0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....		09/19/2007....	.....3	.....0	.....440,502	.....0	.....3,641,738	.....0.0
000000	00	0	GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....		09/19/2002....	.....3	.....0	.....80,078	.....0	.....643,068	.....0.0
000000	00	0	GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....		11/09/2006....	.....3	.....0	.....237,788	.....0	.....867,503	.....0.0
000000	00	0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....		04/01/2007....	.....1	.....0	.....1,531,220	.....0	.....1,041,549	.....0.0
000000	00	0	HBK FUND L.P.....	WILMINGTON.....	DE.....	HBK CAPITAL.....		01/02/2002....	.....1	.....0	.....46,909	.....0	.....0	.....0.1
000000	00	0	ICV PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....		02/16/2005....	.....3	.....0	.....264,067	.....0	.....483,382	.....0.0
000000	00	0	IRONWOOD MEZZANINE FUND II, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		10/31/2006....	.....3	.....0	.....362,552	.....0	.....842,436	.....0.1
000000	00	0	IRONWOOD MEZZANINE FUND III, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		09/12/2012....	.....3	.....0	.....11,296	.....0	.....8,217,176	.....0.0
000000	00	0	IRVING PLACE CAPITAL aka BSMB III, L.P.....	WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....		05/31/2006....	.....3	.....0	.....1,638,065	.....0	.....5,927,500	.....0.0
000000	00	0	J.C. FLOWERS II, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND....	JCF ASSOCIATES II L.P.....		06/09/2006....	.....3	.....0	.....(9,863)	.....0	.....3,486,814	.....0.0
000000	00	0	JBC FUND IV, L.P.....	CHICAGO.....	IL.....	BUCK INVESTORS IV, LLC.....		08/01/2012....	.....3	.....0	.....321,963	.....0	.....6,338,125	.....0.1
000000	00	0	JEFFERIES CAPITAL PARTNERS IV, L.P.....	NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....		05/18/2005....	.....3	.....0	.....170,139	.....0	.....1,715,555	.....0.0
000000	00	0	KELSO INVESTMENT ASSOCIATES VII, L.P.....	WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....		09/25/2003....	.....3	.....0	.....1,283,608	.....0	.....923,540	.....0.0

SCHEDULE BA - PART 2

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

1			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 Desig- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0			KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....	07/20/2007....	.....3	.....0	.....(927,847)	.....0	.....8,875,083	.....0.0
000000 00 0			KIMCO INCOME FUND I, L.P.....	WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....	03/08/2004....	.....2	.....0	.....217,328	.....0	.....0	.....0.1
000000 00 0			LEGACY PARTNERS REALTY FUND III, L.L.C.....	WILMINGTON.....	DE.....	LEGACY PARTNERS REALTY FUND.....	12/31/2007....	.....2	.....0	.....459,650	.....0	.....3,325,588	.....0.1
000000 00 0			LINX PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LINX PARTNERS II LLC.....	10/24/2006....	.....3	.....0	.....(58,400)	.....0	.....722,221	.....0.1
000000 00 0			LS POWER EQUITY PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....	05/07/2007....	.....3	.....0	.....613,276	.....0	.....6,677,663	.....0.0
000000 00 0			MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....	WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	04/20/2007....	.....3	.....0	.....179,627	.....0	.....2,363,609	.....0.0
000000 00 0			MASON WELLS BUYOUT FUND II LTD.....	MILWAUKEE.....	WI.....	MASON WELLS, INC.....	09/14/2005....	.....3	.....0	.....25,779	.....0	.....570,267	.....0.0
000000 00 0			MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006....	.....3	.....0	.....(519,390)	.....0	.....8,348,969	.....0.0
000000 00 0			NEW MOUNTAIN PARTNERS III, L.P.....	WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007....	.....2	.....0	.....874,350	.....0	.....1,541,184	.....0.0
000000 00 0			NEW VENTURE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	NVPG IV LLC.....	05/08/2006....	.....3	.....0	.....504,173	.....0	.....3,287,915	.....0.1
000000 00 0			OAK HILL CAPITAL PARTNERS II, L.P.....	WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005....	.....3	.....0	.....596,073	.....0	.....229,868	.....0.0
000000 00 0			OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS..	OHCP GENPAR III, L.P.....	02/12/2008....	.....3	.....0	.....(189,813)	.....0	.....5,080,229	.....0.0
000000 00 0			OAK HILL CAPITAL PARTNERS, L.P.....	NEW YORK.....	NY.....	ACADIA PARTNERS.....	07/21/1999....	.....3	.....0	.....251,441	.....0	.....29,505	.....0.0
000000 00 0			PROVIDENCE EQUITY PARTNERS IV.....	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	10/25/2000....	.....3	.....0	.....27,760	.....0	.....1,194,604	.....0.0
000000 00 0			PROVIDENCE EQUITY PARTNERS V, L.P.....	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	08/11/2004....	.....3	.....0	.....55,258	.....0	.....1,744,946	.....0.0
000000 00 0			PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006....	.....3	.....0	.....11,726	.....0	.....2,688,436	.....0.0
000000 00 0			SANDERLING VENTURE PARTNERS VI, LP.....	WILMINGTON.....	DE.....	SANDERLING VENTURE PARTNERS.....	06/24/2004....	.....3	.....0	.....768,311	.....0	.....0	.....0.0
000000 00 0			SPECTRUM EQUITY INVESTORS V, L.P.....	MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005....	.....3	.....0	.....3,686,634	.....0	.....625,000	.....0.0
000000 00 0			SPROUT CAPITAL VII, L.P.....	NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	02/24/1995....	.....1	.....0	.....207,725	.....0	.....0	.....0.0
000000 00 0			STERLING INVESTMENT PARTNERS II, L.P.....	WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC.....	09/14/2005....	.....3	.....0	.....12,423	.....0	.....283,134	.....0.0
000000 00 0			TECHNOLOGY CROSSOVER VENTURES V.....	WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS.....	04/01/2004....	.....3	.....0	.....15,000	.....0	.....111,000	.....0.0
000000 00 0			TRIMARAN FUND II, L.L.C.....	WILMINGTON.....	DE.....	TRIMARAN INVESTORS.....	04/14/2000....	.....1	.....0	.....137,802	.....0	.....689,029	.....0.0
000000 00 0			WARBURG PINCUS PRIVATE EQUITY IX.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005....	.....3	.....0	.....1,461,314	.....0	.....0	.....0.0
000000 00 0			WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....	NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002....	.....3	.....0	.....918,727	.....0	.....0	.....0.0
000000 00 0			WARBURG, PINCUS INTERNATIONAL, L.P.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000....	.....3	.....0	.....295,840	.....0	.....0	.....0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....3,874,200	.....41,250,472	.....0	.....264,119,635	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0			E-WALK INVESTORS, LLC.....	NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997....	.....1	.....0	.....131,718	.....0	.....0	.....8.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....131,718	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
000000 00 0			WESTERN COAL TRUST I - CERTIFICATES OF TRUST.....	SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983....	.....3	.....0	.....784,058	.....0	.....0	.....0.2
000000 00 0			WESTERN COAL TRUST II - CERTIFICATES OF TRUST.....	SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983....	.....3	.....0	.....982,907	.....0	.....0	.....0.2
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....0	.....1,766,965	.....0	.....0	.....XXX.....
3999999. Subtotal - Unaffiliated.....								3,874,20043,149,1550264,119,635XXX.....
4199999. Totals.....								3,874,20043,149,1550264,119,635XXX.....

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
								9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation or Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	ALBION ALLIANCE MEZZANINE I.....		NEW YORK.....	NY.....	ALBION ALLIANCE.....	01/07/1998	03/31/2013	.....1,394,494	.....(457,917)	.....0	.....0	.....0	.....(457,917)	.....0	.....0	.....431,039	.....0	.....0	.....0	.....431,039
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.....		NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	06/23/2003	03/31/2013	.....8,093,343	.....(790,641)	.....0	.....0	.....0	.....(790,641)	.....0	.....0	.....1,036,142	.....0	.....0	.....0	.....907,063
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....		WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	09/18/2008	03/31/2013	.....22,982,661	.....106,856	.....0	.....0	.....0	.....106,856	.....0	.....0	.....186,318	.....0	.....0	.....0	.....186,318
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	03/31/2013	.....18,961,138	.....511,900	.....0	.....0	.....0	.....511,900	.....0	.....0	.....735,260	.....0	.....0	.....0	.....549,462
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....		WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	03/31/2013	.....18,364,183	.....(185,625)	.....0	.....0	.....0	.....(185,625)	.....0	.....0	.....2,064,361	.....0	.....0	.....0	.....1,556,786
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P.....		WILMINGTON.....	DE.....	AVALONBAY CAPITAL MANAGEMENT, INC.....	10/14/2004	03/31/2013	.....10,309,731	.....(2,223,876)	.....0	.....0	.....0	.....(2,223,876)	.....0	.....0	.....2,500,001	.....0	.....0	.....0	.....1,979,993
000000 00 0	AXA LBO FUND V.....		PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	02/09/2012	03/31/2013	.....19,855,361	.....353,841	.....0	.....0	.....0	.....353,841	.....0	.....0	.....985,450	.....0	.....0	.....0	.....18,023
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.....		ISLAND OF JERSEY.....	ISLAND OF JERSEY.....	AXA PRIVATE EQUITY.....	10/01/2004	03/31/2013	.....6,175,456	.....(290,106)	.....0	.....0	.....0	.....(290,106)	.....0	.....0	.....292,986	.....0	.....0	.....0	.....292,986
000000 00 0	AXA SECONDARY FUND V L.P.....		SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	02/10/2011	03/31/2013	.....35,352,470	.....2,956,062	.....0	.....0	.....0	.....2,956,062	.....0	.....0	.....873,366	.....0	.....0	.....0	.....(937,500)
000000 00 0	B IV CAPITAL PARTNERS L.P.....		BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....	01/13/2003	03/31/2013	.....913,920	.....(95,646)	.....0	.....0	.....0	.....(95,646)	.....0	.....0	.....36,574	.....0	.....0	.....0	.....0
000000 00 0	BANC FUND VI L.P.....		CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	03/31/2013	.....9,879,029	.....(32,184)	.....0	.....0	.....0	.....(32,184)	.....0	.....0	.....750,000	.....0	.....0	.....0	.....0
000000 00 0	BRIDGEPOINT EUROPE III, L.P.....		CAYMAN ISLAND.....	CAYMAN ISLANDS.....	BRIDGEPOINT CAPITAL.....	05/18/2005	03/31/2013	.....14,432,283	.....(1,358,031)	.....0	.....0	.....0	.....(1,358,031)	.....0	.....0	.....2,369,880	.....0	.....0	.....0	.....2,285,374
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.....		WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	07/17/2006	03/31/2013	.....9,079,612	.....741,644	.....0	.....0	.....0	.....741,644	.....0	.....0	.....827,019	.....0	.....0	.....0	.....0
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.....		WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	12/06/2007	03/31/2013	.....8,431,726	.....(893,458)	.....0	.....0	.....0	.....(893,458)	.....0	.....0	.....1,589,579	.....0	.....0	.....0	.....579,437
000000 00 0	CARLYLE PARTNERS IV, L.P.....		WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	11/11/2004	03/31/2013	.....17,736,354	.....(17,041)	.....0	.....0	.....0	.....(17,041)	.....0	.....0	.....2,304,804	.....0	.....0	.....0	.....486,489
000000 00 0	CARLYLE PARTNERS V, L.P.....		WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	05/15/2007	03/31/2013	.....21,163,627	.....159,140	.....0	.....0	.....0	.....159,140	.....0	.....0	.....368,834	.....0	.....0	.....0	.....240,244
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4).....		WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.....	12/19/2006	03/31/2013	.....18,983,042	.....1,103,913	.....0	.....0	.....0	.....1,103,913	.....0	.....0	.....2,048,517	.....0	.....0	.....0	.....0
000000 00 0	CLAYTON & DUBILIER FUND VI.....		GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....	01/06/1999	03/31/2013	.....3,204,234	.....(90,373)	.....0	.....0	.....0	.....(90,373)	.....0	.....0	.....656,121	.....0	.....0	.....0	.....94,609
000000 00 0	CLAYTON & DUBILIER V, L.P.....		GREENWICH.....	CT.....	RICHARD A. EISNER & COMPANY.....	03/08/1995	03/31/2013	.....3,548,110	.....316,225	.....0	.....0	.....0	.....316,225	.....0	.....0	.....1,023,173	.....0	.....0	.....0	.....(20,535)
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....		CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	03/31/2013	.....12,713,124	.....(1,246,334)	.....0	.....0	.....0	.....(1,246,334)	.....0	.....0	.....3,184,664	.....0	.....0	.....0	.....1,872,332
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....		CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	03/31/2013	.....15,636,035	.....63,913	.....0	.....0	.....0	.....63,913	.....0	.....0	.....2,475,523	.....0	.....0	.....0	.....1,322,020
000000 00 0	CPCR OPPORTUNITY FUND.....		NEW YORK.....	NY.....	CPCR OPPORTUNITY FUND, LLC.....	01/19/2001	03/31/2013	.....880,542	.....(106,059)	.....0	.....143,292	.....0	.....(249,351)	.....0	.....0	.....169,411	.....0	.....0	.....0	.....47,504
000000 00 0	CPCR OPPORTUNITY FUND II, LLC.....		NEW YORK.....	NY.....	CPC RESOURCES INC.....	01/31/2005	03/31/2013	.....351,570	.....15,356	.....0	.....0	.....0	.....15,356	.....0	.....0	.....142,424	.....0	.....0	.....0	.....16,323
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.....		NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....	05/16/2006	03/31/2013	.....4,143,807	.....(28,782)	.....0	.....0	.....0	.....(28,782)	.....0	.....0	.....1,054,001	.....0	.....0	.....0	.....293,047
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.....		NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	01/22/2000	03/31/2013	.....2,887,133	.....(70,738)	.....0	.....0	.....0	.....(70,738)	.....0	.....0	.....88,121	.....0	.....0	.....0	.....80,208
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.....		NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	01/22/2000	03/31/2013	.....1,835,437	.....40,794	.....0	.....0	.....0	.....40,794	.....0	.....0	.....24,897	.....0	.....0	.....0	.....11,526
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....		NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	03/31/2013	.....4,898,828	.....(216,985)	.....0	.....0	.....0	.....(216,985)	.....0	.....0	.....42,423	.....0	.....0	.....0	.....27,468
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.....		HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	05/16/2006	03/31/2013	.....5,693,182	.....407,469	.....0	.....0	.....0	.....407,469	.....0	.....0	.....132,037	.....0	.....0	.....0	.....118,095
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....		HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....	09/19/2007	03/31/2013	.....7,589,168	.....173,926	.....0	.....0	.....0	.....173,926	.....0	.....0	.....276,708	.....0	.....0	.....0	.....236,662
000000 00 0	EOS CREDIT OPPORTUNITIES FUND.....		WILMINGTON.....	DE.....	EOS CAPITAL MANAGEMENT.....	05/01/2008	03/31/2013	.....786,712	.....1,573	.....0	.....0	.....0	.....1,573	.....0	.....0	.....89,013	.....0	.....0	.....0	.....0
000000 00 0	GREEN EQUITY INVESTORS IV L.P.....		LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	03/31/2013	.....20,539,893	.....(115,253)	.....0	.....0	.....0	.....(115,253)	.....0	.....0	.....86,165	.....0	.....0	.....0	.....80,078
000000 00 0	GREEN EQUITY INVESTORS V, L.P.....		WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	03/31/2013	.....21,496,715	.....656,149	.....0	.....0	.....0	.....656,149	.....0	.....0	.....2,079,675	.....0	.....0	.....0	.....255,735
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....		WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	03/31/2013	.....15,933,305	.....(949,471)	.....0	.....0	.....0	.....(949,471)	.....0	.....0	.....3,087,055	.....0	.....0	.....0	.....1,419,616
000000 00 0	HALCYON STRUCTURED OPPORTUNITY FUND, L.P.....		WILMINGTON.....	DE.....	HALCYON STRUCTURED ASSET MANAGEMENT L.P.....	04/02/2007	03/31/2013	.....209,378	.....(59,179)	.....0	.....0	.....0	.....(59,179)	.....0	.....0	.....55,194	.....0	.....0	.....0	.....0
000000 00 0	HBK FUND L.P.....		WILMINGTON.....	DE.....	HBK CAPITAL.....	01/02/2002	03/31/201310,087,016235,015000235,0150046,90900046,909

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SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation or Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND, L.P.....		WILMINGTON.....	DE.....	HINES, LLC.....	03/22/2004	03/31/2013	.....822,613	.....41,228	.....0	.....0	.....0	.....41,228	.....0	.....0	.....520,903	.....0	.....0	.....0	.....(7,687)
000000 00 0	ICV PARTNERS II, L.P.....		WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....	02/16/2005	03/31/2013	.....3,796,284	.....65,036	.....0	.....0	.....0	.....65,036	.....0	.....0	.....311,378	.....0	.....0	.....0	.....99,089
000000 00 0	IRONWOOD MEZZANINE FUND II, L.P.....		WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	10/31/2006	03/31/2013	.....3,493,243	.....12,455	.....0	.....0	.....0	.....12,455	.....0	.....0	.....362,552	.....0	.....0	.....0	.....362,552
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.....		WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	09/12/2012	03/31/2013	.....1,730,802	.....(82,659)	.....0	.....0	.....0	.....(82,659)	.....0	.....0	.....685	.....0	.....0	.....0	.....(52,918)
000000 00 0	J.C. FLOWERS II, L.P.....		CAYMAN ISLAND	CAYMAN ISLAND	JCF ASSOCIATES II L.P.....	06/09/2006	03/31/2013	.....4,440,004	.....986,700	.....0	.....0	.....0	.....986,700	.....0	.....0	.....179,413	.....0	.....0	.....0	.....(11,309)
000000 00 0	JANA PARTNERS QUALIFIED, L.P.....		WILMINGTON.....	DE.....	JANA PARTNERS, L.L.C.....	04/03/2007	03/31/2013	.....113,613	.....6,919	.....0	.....0	.....0	.....6,919	.....0	.....0	.....120,531	.....0	.....0	.....0	.....0
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.....		NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....	05/18/2005	03/31/2013	.....8,374,374	.....(785,479)	.....0	.....0	.....0	.....(785,479)	.....0	.....0	.....1,974,992	.....0	.....0	.....0	.....0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....		WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....	09/25/2003	03/31/2013	.....14,683,934	.....(1,632,657)	.....0	.....0	.....0	.....(1,632,657)	.....0	.....0	.....2,622,173	.....0	.....0	.....0	.....1,276,143
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....	07/20/2007	03/31/2013	.....19,162,169	.....731,356	.....0	.....0	.....0	.....731,356	.....0	.....0	.....307,175	.....0	.....0	.....0	.....(24,768)
000000 00 0	KIMCO INCOME FUND I, L.P.....		WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....	03/08/2004	03/31/2013	.....11,482,416	.....(13,965)	.....0	.....0	.....0	.....(13,965)	.....0	.....0	.....217,328	.....0	.....0	.....0	.....217,328
000000 00 0	LINX PARTNERS II, L.P.....		WILMINGTON.....	DE.....	LINX PARTNERS II LLC.....	10/24/2006	03/31/2013	.....5,087,626	.....167,869	.....0	.....0	.....0	.....167,869	.....0	.....0	.....66,272	.....0	.....0	.....0	.....42,850
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.....		WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....	05/07/2007	03/31/2013	.....8,339,416	.....514,530	.....0	.....0	.....0	.....514,530	.....0	.....0	.....587,425	.....0	.....0	.....0	.....446,054
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....		WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	04/20/2007	03/31/2013	.....13,479,814	.....218,057	.....0	.....0	.....0	.....218,057	.....0	.....0	.....667,567	.....0	.....0	.....0	.....(57,596)
000000 00 0	MAGNETAR CAPITAL FUND, L.P.....		WILMINGTON.....	DE.....	MAGNETAR CAPITAL.....	10/01/2005	03/31/2013	.....1,136,618	.....15,323	.....0	.....0	.....0	.....15,323	.....0	.....0	.....575,966	.....0	.....0	.....0	.....0
000000 00 0	MASON WELLS BUYOUT FUND II LTD.....		MILWAUKEE.....	WI.....	MASON WELLS, INC.....	09/14/2005	03/31/2013	.....6,265,478	.....805,870	.....0	.....0	.....0	.....805,870	.....0	.....0	.....724,107	.....0	.....0	.....0	.....25,779
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....		DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006	03/31/2013	.....14,841,570	.....565,780	.....0	.....0	.....0	.....565,780	.....0	.....0	.....13,785	.....0	.....0	.....0	.....13,785
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....		WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	03/31/2013	.....12,536,874	.....363,576	.....0	.....0	.....0	.....363,576	.....0	.....0	.....309,651	.....0	.....0	.....0	.....202,395
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....		WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005	03/31/2013	.....8,569,354	.....(507,543)	.....0	.....0	.....0	.....(507,543)	.....0	.....0	.....683,485	.....0	.....0	.....0	.....511,984
000000 00 0	OAK HILL CAPITAL PARTNERS, L.P.....		NEW YORK.....	NY.....	ACADIA PARTNERS.....	07/21/1999	03/31/2013	.....629,544	.....(192,715)	.....0	.....0	.....0	.....(192,715)	.....0	.....0	.....601,404	.....0	.....0	.....0	.....251,441
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....		CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP.....	01/31/2007	03/31/2013	.....14,176,621	.....1,302,268	.....0	.....0	.....0	.....1,302,268	.....0	.....0	.....198,465	.....0	.....0	.....0	.....0
000000 00 0	PERRY PARTNERS, L.P.....		WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	03/31/2013	.....802,516	.....(12,624)	.....0	.....0	.....0	.....(12,624)	.....0	.....0	.....19,535	.....0	.....0	.....0	.....0
000000 00 0	PROVIDENCE EQUITY PARTNERS IV.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	10/25/2000	03/31/2013	.....1,167,843	.....4,300	.....0	.....0	.....0	.....4,300	.....0	.....0	.....90,046	.....0	.....0	.....0	.....29,079
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	08/11/2004	03/31/2013	.....8,093,578	.....289,909	.....0	.....0	.....0	.....289,909	.....0	.....0	.....511,920	.....0	.....0	.....0	.....58,527
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	03/31/2013	.....22,517,274	.....130,199	.....0	.....0	.....0	.....130,199	.....0	.....0	.....667,532	.....0	.....0	.....0	.....105,657
000000 00 0	SANDERLING VENTURE PARTNERS VI, LP.....		WILMINGTON.....	DE.....	SANDERLING VENTURE PARTNERS.....	06/24/2004	03/31/2013	.....16,182,046	.....(279,147)	.....0	.....0	.....0	.....(279,147)	.....0	.....0	.....1,282,125	.....0	.....0	.....0	.....768,311
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	03/31/2013	.....8,804,791	.....(2,258,434)	.....0	.....0	.....0	.....(2,258,434)	.....0	.....0	.....4,361,317	.....0	.....0	.....0	.....3,686,634
000000 00 0	SPROUT CAPITAL VII, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	02/24/1995	03/31/2013	.....195,629	.....(133,580)	.....0	.....0	.....0	.....(133,580)	.....0	.....0	.....269,773	.....0	.....0	.....0	.....207,725
000000 00 0	TRIMARAN FUND II, L.L.C.....		WILMINGTON.....	DE.....	TRIMARAN INVESTORS.....	04/14/2000	03/31/2013	.....2,442,976	.....165,737	.....0	.....0	.....0	.....165,737	.....0	.....0	.....199,191	.....0	.....0	.....0	.....118,645
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	03/31/2013	.....13,495,365	.....(1,471,573)	.....0	.....0	.....0	.....(1,471,573)	.....0	.....0	.....3,059,444	.....0	.....0	.....0	.....1,461,314
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002	03/31/2013	.....18,805,322	.....(1,093,186)	.....0	.....0	.....0	.....(1,093,186)	.....0	.....0	.....1,663,381	.....0	.....0	.....0	.....918,727
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	03/31/2013	.....24,197,511	.....403,562	.....0	.....0	.....0	.....403,562	.....0	.....0	.....822,500	.....0	.....0	.....0	.....0
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	03/31/2013	.....6,547,583	.....(387,366)	.....0	.....0	.....0	.....(387,366)	.....0	.....0	.....595,840	.....0	.....0	.....0	.....295,840
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....650,957,420	.....(3,444,177)	.....0	.....143,292	.....0	.....(3,587,469)	.....0	.....0	.....58,701,505	.....0	.....0	.....0	.....25,422,892
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
000000 00 0	E-WALK INVESTORS, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	03/31/2013	.....(2,627,666)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....166,013	.....0	.....0	.....0	.....131,718
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						(2,627,666)00000000166,013000131,718
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000 00 0	WESTERN COAL TRUST I - CERTIFICATES OF TRUST....		SAN JUAN COUNTY	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983	03/31/2013	.....1	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....784,058	.....0	.....0	.....0	.....784,058
000000 00 0	WESTERN COAL TRUST II - CERTIFICATES OF TRUST...		SAN JUAN COUNTY	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983	03/31/2013	.....1	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....982,907	.....0	.....0	.....0	.....982,907
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						2000000001,766,9650001,766,965

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation or Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENTS IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	03/31/2013	.....8,970,680	.....0	.....0	.....0	.....0	.....0	.....0	.....180,216	.....458,850	.....0	.....278,634	...278,634	.....0
3799999. Total - Any Other Class of Asset - Unaffiliated.....							.....8,970,680	.....0	.....0	.....0	.....0	.....0	.....0	.....180,216	.....458,850	.....0	.....278,634	...278,634	.....0
3999999. Subtotal - Unaffiliated.....							..657,300,436	.....(3,444,177)	.....0	.....143,292	.....0	.....(3,587,469)	.....0	.....180,216	..61,093,333	.....0	.....278,634	...278,634	..27,321,575
4199999. Totals.....							..657,300,436	.....(3,444,177)	.....0	.....143,292	.....0	.....(3,587,469)	.....0	.....180,216	..61,093,333	.....0	.....278,634	...278,634	..27,321,575

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
912803 DM 2	UNITED STATES OF AMERICA TREASURY.....			...03/13/2013	DIRECT.....			.....28,480,751	.....85,000,000	.....0	1.....
912803 DV 2	UNITED STATES OF AMERICA TREASURY.....			...03/22/2013	BNP PARIBAS AMERICAS.....			.....59,521,840	.....157,000,000	.....0	1.....
912803 DX 8	UNITED STATES OF AMERICA TREASURY.....			...03/27/2013	BNP PARIBAS AMERICAS.....			.....41,073,496	.....107,500,000	.....0	1.....
912803 DY 6	UNITED STATES OF AMERICA TREASURY.....			...03/20/2013	RBS GREENWICH CAPITAL.....			.....46,649,640	.....127,000,000	.....0	1.....
912803 DZ 3	UNITED STATES OF AMERICA TREASURY.....			...03/26/2013	VARIOUS.....			.....45,539,390	.....123,500,000	.....0	1.....
912803 EA 7	UNITED STATES OF AMERICA TREASURY.....			...03/25/2013	MORGAN STANLEY DEAN WITTER.....			.....16,084,640	.....44,000,000	.....0	1.....
912810 FP 8	UNITED STATES OF AMERICA TREASURY.....			...02/19/2013	DIRECT.....			.....30,773,856	.....25,000,000	.....0	1.....
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....			...03/29/2013	CAPITALIZED INTEREST.....			.....0	.....315,180	.....0	1.....
912810 QP 6	U.S. TREASURY INFLATION INDEX.....			...03/29/2013	CAPITALIZED INTEREST.....			.....0	.....1,695,000	.....0	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....			...03/13/2013	DIRECT.....			.....79,014,282	.....78,000,000	.....256,699	1.....
912810 QV 3	U.S. TREASURY INFLATION INDEX.....			...03/29/2013	CAPITALIZED INTEREST.....			.....0	.....893,370	.....0	1.....
912810 QX 9	UNITED STATES OF AMERICA TREASURY.....			...03/27/2013	VARIOUS.....			.....107,549,375	.....116,000,000	.....338,052	1.....
912810 QY 7	UNITED STATES OF AMERICA TREASURY.....			...03/25/2013	VARIOUS.....			.....61,714,902	.....66,500,000	.....612,407	1.....
912810 QZ 4	UNITED STATES OF AMERICA TREASURY.....			...03/28/2013	VARIOUS.....			.....295,224,883	.....295,500,000	.....647,229	1.....
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			...03/29/2013	CAPITALIZED INTEREST.....			.....0	.....291,000	.....0	1.....
912828 UE 8	UNITED STATES OF AMERICA TREASURY.....			...01/15/2013	BANK OF AMERICA.....			.....460,054	.....460,000	.....152	1.....
0599999.	Total - Bonds - U.S. Government.....							.....812,087,109	.....1,228,654,550	.....1,854,539	.....XXX.....
Bonds - All Other Government											
46513A E5 5	ISRAEL.....		F.....	...01/15/2013	DIRECT.....			.....1,000,000	.....1,000,000	.....0	1Z.....
1099999.	Total - Bonds - All Other Government.....							.....1,000,000	.....1,000,000	.....0	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
3138M5 W3 9	FED NATIONAL MTG ASSN.....			...03/26/2013	CAPITALIZED INTEREST.....			.....0	.....1	.....0	1.....
31410K XL 3	FED NATIONAL MTG ASSN.....			...03/28/2013	CAPITALIZED INTEREST.....			.....0	.....1	.....0	1.....
31416B RR 1	FED NATIONAL MTG ASSN.....			...03/28/2013	CAPITALIZED INTEREST.....			.....0	.....2	.....0	1.....
74526Q XJ 6	PUERTO RICO ELEC PWR AUTH PWR RIB.....			...03/19/2013	RBC CAPITAL MARKETS.....			.....1,094,150	.....1,000,000	.....11,813	2FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....							.....1,094,150	.....1,000,004	.....11,813	.....XXX.....
Bonds - Industrial and Miscellaneous											
00287Y AC 3	ABBVIE INC.....			...03/08/2013	RBC CAPITAL MARKETS.....			.....4,934,750	.....5,000,000	.....50,347	2FE.....
009158 AT 3	AIR PRODUCTS & CHEMICALS INC.....			...01/30/2013	CHASE SECURITIES.....			.....11,461,162	.....11,508,000	.....0	1FE.....
01449J AF 2	ALERE INC.....			...01/09/2013	JEFFERIES COMPANY INC.....			.....652,344	.....625,000	.....4,154	4FE.....
018490 AQ 5	ALLERGAN INC/UNITED STATES.....			...03/07/2013	GOLDMAN SACHS.....			.....1,509,670	.....1,514,000	.....0	1FE.....
025816 BD 0	AMERICAN EXPRESS CO.....			...03/11/2013	CHASE SECURITIES.....			.....4,869,850	.....5,000,000	.....37,174	1FE.....
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE.....			...03/08/2013	RBC CAPITAL MARKETS.....			.....4,846,500	.....5,000,000	.....20,139	1FE.....
037411 BD 6	APACHE CORPORATION.....			...03/11/2013	VARIOUS.....			.....14,477,576	.....15,000,000	.....81,637	1FE.....
044209 AJ 3	ASHLAND INC.....			...02/21/2013	CITIGROUP GLOBAL MARKETS INC.....			.....260,000	.....260,000	.....0	3FE.....
06406H BY 4	BANK OF NEW YORK MELLON.....			...03/08/2013	NOMURA SECURITIES.....			.....5,357,700	.....5,000,000	.....83,819	1FE.....
126650 BZ 2	CVS CAREMARK CORP.....			...03/11/2013	JANNEY MONTGOMERY SCOTT INC.....			.....4,893,550	.....5,000,000	.....40,104	2FE.....
14149Y AY 4	CARDINAL HEALTH INC.....			...02/19/2013	BANK OF AMERICA.....			.....9,326,654	.....9,346,000	.....0	2FE.....
14309U AA 0	CARLYLE HOLDINGS FINANCE LLC.....			...01/15/2013	CHASE SECURITIES.....			.....12,962,591	.....12,967,000	.....0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
144141 DD 7	CAROLINA POWER & LIGHT CO.....			...03/07/2013	BARCLAYS CAPITAL.....		.....20,123,001	.....20,272,000	......0	1FE.....
14912L SQ 0	CATERPILLAR FINANCIAL SERVICES.....			...03/05/2013	GOLDMAN SACHS.....		.....16,250,860	.....16,348,000	......3,814	1FE.....
191216 AZ 3	COCA-COLA CO/THE.....			...03/08/2013	VARIOUS.....		.....24,878,700	.....25,000,000	......2,778	1FE.....
202795 JA 9	COMMONWEALTH EDISON CO.....			...03/19/2013	US BANCORP.....		.....6,312,085	.....6,500,000	......117,325	1FE.....
205887 BK 7	CONAGRA FOODS INC.....			...01/31/2013	DIRECT.....		.....8,000,000	.....8,000,000	......0	2FE.....
205887 BR 2	CONAGRA FOODS INC.....			...01/15/2013	BANK OF AMERICA.....		.....4,533,819	.....4,545,000	......0	2FE.....
20826F AA 4	CONOCOPHILLIPS CO.....			...03/08/2013	CREDIT SUISSE FIRST BOSTON.....		.....4,843,100	.....5,000,000	......32,000	1FE.....
23157# AF 6	CURTISS-WRIGHT CORP.....			...02/26/2013	BANK OF.....		.....17,000,000	.....17,000,000	......0	2Z.....
23157# AG 4	CURTISS-WRIGHT CORP.....			...02/26/2013	BANK OF.....		.....17,000,000	.....17,000,000	......0	2Z.....
23338V AA 4	DTE ELECTRIC CO.....			...03/19/2013	CHASE SECURITIES.....		.....6,968,430	.....7,000,000	......0	1FE.....
25275@ AA 1	DIAMOND STATE GENERATION.....			...03/20/2013	DIRECT.....		.....35,000,000	.....35,000,000	......0	2Z.....
25389M AD 1	DIGITALGLOBE INC.....			...01/25/2013	MORGAN STANLEY DEAN WITTER.....		.....135,000	.....135,000	......0	4FE.....
260543 CH 4	DOW CHEMICAL CO.....			...03/08/2013	CREDIT SUISSE FIRST BOSTON.....		.....4,856,700	.....5,000,000	......49,583	2FE.....
263534 CK 3	EI DU PONT DE NEMOURS & CO.....			...02/12/2013	GOLDMAN SACHS.....		.....5,751,986	.....5,754,000	......0	1FE.....
269871 AA 7	EAGLE SPINCO INC.....			...01/25/2013	BARCLAYS CAPITAL.....		.....541,313	.....531,000	......0	3FE.....
291011 BE 3	EMERSON ELECTRIC CO.....			...02/14/2013	CHASE SECURITIES.....		.....1,493,475	.....1,500,000	......0	1FE.....
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING.....			...03/11/2013	CHASE SECURITIES.....		.....14,986,200	.....15,000,000	......0	2FE.....
341081 FH 5	FLORIDA POWER & LIGHT CO.....			...03/12/2013	WELLS FARGO WACHOVIA CORP.....		.....5,814,420	.....6,000,000	......53,833	1FE.....
35671D AX 3	FREEPORT-MCMORAN COPPER & GOLD.....			...02/28/2013	CHASE SECURITIES.....		.....27,983,480	.....28,000,000	......0	2FE.....
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP.....			...03/08/2013	RBS GREENWICH CAPITAL.....		.....4,959,850	.....5,000,000	......2,625	1FE.....
377316 AM 6	PH GLATFELTER CO.....			...01/04/2013	DIRECT.....		.....320,000	.....320,000	......4,348	3FE.....
377372 AH 0	GLAXOSMITHKLINE CAPITAL INC.....			...03/13/2013	CHASE SECURITIES.....		.....4,949,600	.....5,000,000	......0	1FE.....
38869P AK 0	GRAPHIC PACKAGING INTERNATIONA.....			...03/25/2013	BANK OF AMERICA.....		.....265,000	.....265,000	......0	3FE.....
421946 AH 7	HEALTHCARE REALTY TRUST INC.....			...03/19/2013	WELLS FARGO WACHOVIA CORP.....		.....5,950,740	.....6,000,000	......0	2FE.....
428040 CJ 6	HERTZ CORP.....			...03/11/2013	DIRECT.....		.....492,830	.....470,000	......12,866	4FE.....
459200 HG 9	IBM CORP.....			...03/08/2013	SG AMERICAS SECURITIES.....		.....4,727,900	.....5,000,000	......10,938	1FE.....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			...03/12/2013	CAPITALIZED INTEREST.....		......0	.....24,691	......0	1FM.....
494550 BL 9	KINDER MORGAN ENERGY PARTNERS.....			...03/11/2013	GOLDMAN SACHS.....		.....5,248,800	.....5,000,000	......7,132	2FE.....
494550 BQ 8	KINDER MORGAN ENERGY PARTNERS.....			...02/21/2013	VARIOUS.....		.....12,831,541	.....12,840,000	......0	2FE.....
50075N BA 1	KRAFT FOODS INC.....			...03/14/2013	CITIGROUP GLOBAL MARKETS INC.....		.....5,915,150	.....5,000,000	......29,115	2FE.....
526057 BH 6	LENNAR CORP.....			...01/08/2013	WELLS FARGO WACHOVIA CORP.....		.....875,650	.....830,000	......9,418	4.....
526057 BJ 2	LENNAR CORP.....			...01/22/2013	DIRECT.....		.....875,379	.....830,000	......10,623	3FE.....
577081 AY 8	MATTEL INC.....			...03/05/2013	VARIOUS.....		.....29,447,272	.....29,468,000	......430	2FE.....
58155Q AG 8	MCKESSON CORP.....			...03/05/2013	CHASE SECURITIES.....		.....4,462,549	.....4,468,000	......0	1FE.....
585055 AZ 9	MEDTRONIC INC.....			...03/19/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		.....4,153,217	.....4,163,000	......0	1FE.....
61746B DJ 2	MORGAN STANLEY.....			...02/20/2013	MORGAN STANLEY DEAN WITTER.....		.....21,620,233	.....21,699,000	......0	1FE.....
655844 BJ 6	NORFOLK SOUTHERN CORP.....			...03/08/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		.....5,047,950	.....5,000,000	......67,500	2FE.....
68389X AP 0	ORACLE CORP.....			...03/11/2013	CHASE SECURITIES.....		.....4,883,650	.....5,000,000	......48,264	1FE.....
693476 BN 2	PNC FUNDING CORP.....			...03/08/2013	VARIOUS.....		.....5,136,200	.....5,000,000	......2,292	1FE.....
718546 AC 8	PHILLIPS 66.....			...03/08/2013	VARIOUS.....		.....30,970,109	.....30,593,000	......457,469	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74273@ AB 9	PRIT CORE REALTY HOLDINGS LLC.....		.....	...02/14/2013	DIRECT.....	.....	.....8,000,000	.....8,000,000	.....0	2Z.....
744448 CG 4	PUBLIC SERVICE CO OF COLORADO.....		.....	...03/12/2013	WELLS FARGO WACHOVIA CORP.....	.....	.....5,608,260	.....6,000,000	.....0	1FE.....
74977X AA 9	RSI HOME PRODUCTS INC.....		.....	...02/22/2013	VARIOUS.....	.....	.....342,464	.....341,000	.....54	4FE.....
761519 BC 0	REVLON CONSUMER PRODUCTS CORP.....		.....	...02/05/2013	CITIGROUP GLOBAL MARKETS INC.....	.....	.....255,000	.....255,000	.....0	4FE.....
85571N AC 3	STARZ LLC / STARZ FINANCE CORP.....		.....	...02/05/2013	SUN TRUST FIXED INCOME.....	.....	.....510,000	.....500,000	.....10,069	3FE.....
859152 C@ 7	STERIS CORP.....		.....	...02/04/2013	DIRECT.....	.....	.....7,500,000	.....7,500,000	.....0	1Z.....
859152 D* 8	STERIS CORP.....		.....	...02/04/2013	DIRECT.....	.....	.....8,000,000	.....8,000,000	.....0	1Z.....
87612E AZ 9	TARGET CORP.....		.....	...03/11/2013	RBS GREENWICH CAPITAL.....	.....	.....5,126,800	.....5,000,000	.....23,764	1FE.....
88732J AX 6	TIME WARNER CABLE INC.....		.....	...03/08/2013	CREDIT SUISSE FIRST BOSTON.....	.....	.....5,326,850	.....5,000,000	.....16,042	2FE.....
888305 AB 5	TITAN INTERNATIONAL INC.....		.....	...03/06/2013	GOLDMAN SACHS.....	.....	.....159,375	.....150,000	.....5,250	4FE.....
88947E AH 3	TOLL BROTHERS FINANCE CORP.....		.....	...01/08/2013	BANK OF AMERICA.....	.....	.....876,960	.....696,000	.....14,814	3FE.....
900212 AH 4	TURLOCK CORP.....		.....	...03/08/2013	BNP PARIBAS AMERICAS.....	.....	.....4,885,750	.....5,000,000	.....43,160	2FE.....
911312 AQ 9	UNITED PARCEL SERVICE.....		.....	...03/08/2013	CREDIT SUISSE FIRST BOSTON.....	.....	.....4,899,900	.....5,000,000	.....56,486	1FE.....
911365 AY 0	UNITED RENTALS INC.....		.....	...01/11/2013	DIRECT.....	.....	.....872,272	.....835,000	.....23,473	3FE.....
91159H HC 7	US BANCORP.....		.....	...03/08/2013	US BANCORP.....	.....	.....5,109,500	.....5,000,000	.....74,167	1FE.....
913017 BV 0	UNITED TECHNOLOGIES CORP.....		.....	...03/08/2013	US BANCORP.....	.....	.....5,179,500	.....5,000,000	.....43,917	1FE.....
913903 AN 0	UNIVERSAL HEALTH SERVICES INC.....		.....	...01/07/2013	CITIGROUP GLOBAL MARKETS INC.....	.....	.....518,625	.....450,000	.....891	3FE.....
91911X AR 5	VALEANT PHARMACEUTICALS.....		.....	...01/07/2013	BANK OF AMERICA.....	.....	.....247,925	.....235,000	.....7,425	4FE.....
92343V BJ 2	VERIZON COMMUNICATIONS INC.....		.....	...03/11/2013	NOMURA SECURITIES.....	.....	.....4,726,700	.....5,000,000	.....43,215	1FE.....
92553P AR 3	VIACOM INC.....		.....	...03/11/2013	GOLDMAN SACHS.....	.....	.....4,957,400	.....5,000,000	.....0	2FE.....
948741 AJ 2	WEINGARTEN REALTY INVESTORS.....		.....	...03/19/2013	BANK OF AMERICA.....	.....	.....4,976,400	.....5,000,000	.....0	2FE.....
94973V AS 6	WELLPOINT INC.....		.....	...03/08/2013	CREDIT SUISSE FIRST BOSTON.....	.....	.....1,204,570	.....1,096,000	.....3,708	2FE.....
95709T AJ 9	WESTAR ENERGY INC.....		.....	...03/21/2013	BANK OF NEW YORK MELLON NEW YORK.....	.....	.....6,973,610	.....7,000,000	.....0	1FE.....
96950F AJ 3	WILLIAMS PARTNERS LP.....		.....	...03/08/2013	NOMURA SECURITIES.....	.....	.....4,916,850	.....5,000,000	.....13,028	2FE.....
AB7784 19 7	GREATER UNIVERSITY CIRCLE CAPITAL CORP.....		.....	...03/12/2013	DIRECT.....	.....	.....63,332	.....63,332	.....0	3Z.....
AB7797 19 9	LOCAL INITIATIVES/LIVING CITIES.....		.....	...03/11/2013	DIRECT.....	.....	.....119,700	.....119,700	.....0	3Z.....
06849R AF 9	BARRICK NORTH AMERICA FINANCE LLC.....		A.....	...03/08/2013	BARCLAYS CAPITAL.....	.....	.....5,336,650	.....5,000,000	.....62,944	2FE.....
097751 BB 6	BOMBARDIER INC.....		A.....	...01/09/2013	CHASE SECURITIES.....	.....	.....770,000	.....770,000	.....0	3FE.....
820439 A# 4	SHAWCOR LTD.....		A.....	...03/20/2013	DIRECT.....	.....	.....4,000,000	.....4,000,000	.....0	2Z.....
820439 A@ 6	SHAWCOR LTD.....		A.....	...03/20/2013	DIRECT.....	.....	.....4,000,000	.....4,000,000	.....0	2Z.....
88156L AC 4	TERVITA CORP.....		A.....	...02/08/2013	VARIOUS.....	.....	.....340,833	.....340,000	.....0	4FE.....
00971Y AD 2	AKBANK TAS.....		F.....	...01/17/2013	VARIOUS.....	.....	.....7,785,478	.....7,325,000	.....86,662	2FE.....
055451 AQ 1	BHP BILLITON FINANCE USA LTD.....		F.....	...03/08/2013	NOMURA SECURITIES.....	.....	.....5,077,450	.....5,000,000	.....7,587	1FE.....
064255 AM 4	BANK OF TOKYO-MITSUBISHI UFJ L.....		F.....	...02/19/2013	MORGAN STANLEY DEAN WITTER.....	.....	.....24,949,000	.....25,000,000	.....0	1FE.....
12656* AG 7	CSLB HOLDINGS INC.....		F.....	...03/27/2013	DIRECT.....	.....	.....8,000,000	.....8,000,000	.....0	1Z.....
404280 AN 9	HSBC HOLDINGS PLC.....		F.....	...03/11/2013	BNP PARIBAS AMERICAS.....	.....	.....5,336,650	.....5,000,000	.....91,111	1FE.....
60688Q AS 4	MIZUHO CORPORATE BANK LTD.....		F.....	...03/14/2013	MIZUHO SECURITIES USA INC.....	.....	.....4,996,650	.....5,000,000	.....0	1FE.....
78413H AA 7	SES SA.....		F.....	...03/26/2013	BANK OF AMERICA.....	.....	.....6,547,289	.....6,579,000	.....0	2FE.....
865622 AZ 7	SUMITOMO MITSUI BANKING.....		F.....	...01/10/2013	GOLDMAN SACHS.....	.....	.....15,261,904	.....15,346,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						.....634,918,183	.....634,376,723	.....1,867,494	.....XXX.....

QE04.2

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 3.....							1,449,099,442	1,865,031,277	3,733,846	XXX.....
8399999.	Total - Bonds.....							1,449,099,442	1,865,031,277	3,733,846	XXX.....
Preferred Stocks - Industrial and Miscellaneous											
101121	40	8	BOSTON PROPERTIES INC.....		...03/18/2013	WELLS FARGO WACHOVIA CORP.....	2,000,000.000	50,000,000	0.00	0	P2LFE.....
69360J	64	4	PS BUSINESS PARKS INC.....		...03/05/2013	WELLS FARGO WACHOVIA CORP.....	49,875.000	1,246,875	0.00	0	P2LFE.....
92276M	20	4	VENTAS REALTY LP/VENTAS CAPITAL CORP.....		...02/28/2013	UBS, AG.....	259,525.000	6,488,125	0.00	0	P2LFE.....
929042	84	4	VORNADO REALTY TRUST.....		...01/17/2013	MORGAN STANLEY DEAN WITTER.....	300,000.000	7,500,000	0.00	0	P2LFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							65,235,000	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....							65,235,000	XXX.....	0	XXX.....
8999999.	Total - Preferred Stocks.....							65,235,000	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous											
28225C	80	6	EGAIN COMMUNICATIONS CORP.....		...03/22/2013	MERRILL LYNCH INC.....	30,405.000	251,445	XXX.....	0	L.....
31620M	10	6	FIDELITY NATIONAL INFORMATION.....		...02/14/2013	MERRILL LYNCH INC.....	13,500.000	499,230	XXX.....	0	L.....
67020Y	10	0	NUANCE COMMUNICATIONS INC.....		...03/14/2013	MERRILL LYNCH INC.....	37,082.000	719,762	XXX.....	0	L.....
695127	10	0	PACIRA PHARMACEUTICALS INC.....		...03/15/2013	DEUTSCHE BANK SECURITIES, INC.....	43,403.000	1,282,125	XXX.....	0	L.....
87612G	10	1	TARGA RESOURCES CORP.....		...02/19/2013	MERRILL LYNCH INC.....	6,052.000	385,936	XXX.....	0	L.....
96950F	10	4	WILLIAMS PARTNERS LP.....		...03/19/2013	CREDIT SUISSE.....	2,629.000	130,197	XXX.....	0	L.....
G3922B	10	7	GENPACT LTD.....	F.....	...03/06/2013	MERRILL LYNCH INC.....	31,074.000	536,638	XXX.....	0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							3,805,333	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....							3,805,333	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....							3,805,333	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....							69,040,333	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,518,139,775	XXX.....	3,733,846	XXX.....

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

QE04.3

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05	31359M	RG	0	FED NATIONAL MTG ASSN.....	03/15/2013	MATURITY.....	1,000,000	1,000,000	975,610	999,230	0	770	0	770	0	1,000,000	0	0	0	21,875	03/15/2013	1.....
	36202E	H5	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	3,675	3,675	3,692	3,674	0	1	0	1	0	3,675	0	0	0	35	05/20/2036	1.....
	36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	8,840,831	8,840,831	9,278,728	8,856,787	0	(15,956)	0	(15,956)	0	8,840,831	0	0	0	95,828	10/20/2038	1.....
	36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	1,880,740	1,880,740	1,969,194	1,883,705	0	(2,964)	0	(2,964)	0	1,880,740	0	0	0	20,236	09/20/2038	1.....
	36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	1,523,502	1,523,502	1,600,570	1,525,905	0	(2,403)	0	(2,403)	0	1,523,502	0	0	0	16,787	11/20/2038	1.....
	36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	1,073	1,073	1,093	1,078	0	(5)	0	(5)	0	1,073	0	0	0	15	06/15/2026	1.....
	36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	6	6	7	6	0	0	0	0	0	6	0	0	0	0	05/15/2026	1.....
	36204J	UL	8	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	300	300	306	300	0	0	0	0	0	300	0	0	0	4	09/15/2026	1.....
	36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	63	63	67	63	0	0	0	0	0	63	0	0	0	1	12/15/2024	1.....
	36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	26	26	27	26	0	0	0	0	0	26	0	0	0	0	01/15/2027	1.....
	36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	213	213	224	217	0	(4)	0	(4)	0	213	0	0	0	3	01/15/2027	1.....
	36205K	6C	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	43	43	45	43	0	0	0	0	0	43	0	0	0	1	02/15/2027	1.....
	36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024	1.....
	36205K	ZH	8	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	849	849	894	850	0	(1)	0	(1)	0	849	0	0	0	13	01/15/2027	1.....
	36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	105	105	110	104	0	0	0	0	0	105	0	0	0	2	12/15/2024	1.....
	36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	53	53	56	53	0	0	0	0	0	53	0	0	0	1	12/15/2024	1.....
	36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	158	158	167	157	0	1	0	1	0	158	0	0	0	2	12/15/2024	1.....
	36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	4	4	5	4	0	0	0	0	0	4	0	0	0	0	06/15/2026	1.....
	36205S	BQ	7	GOVERNMENT NATL MTG ASSN.....	01/01/2013	MBS PAYDOWN.....	3,056	3,056	3,112	3,139	0	(83)	0	(83)	0	3,056	0	0	0	20	08/15/2026	1.....
	36205S	CV	5	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	15	15	15	15	0	0	0	0	0	15	0	0	0	0	09/15/2026	1.....
	36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	8	8	9	8	0	0	0	0	0	8	0	0	0	0	12/15/2024	1.....
	36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	10	10	11	10	0	0	0	0	0	10	0	0	0	0	11/15/2024	1.....
	36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	28	28	29	28	0	0	0	0	0	28	0	0	0	0	08/15/2026	1.....
	36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	219	219	223	219	0	0	0	0	0	219	0	0	0	3	05/15/2026	1.....
	36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	31	31	31	31	0	0	0	0	0	31	0	0	0	0	08/15/2026	1.....
	36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	79	79	80	79	0	0	0	0	0	79	0	0	0	1	08/15/2026	1.....
	36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	55	55	56	55	0	0	0	0	0	55	0	0	0	1	08/15/2026	1.....
	36206U	ZD	4	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	155	155	157	155	0	0	0	0	0	155	0	0	0	2	09/15/2026	1.....
	36206V	3A	3	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	3,742	3,742	3,812	3,752	0	(10)	0	(10)	0	3,742	0	0	0	74	08/15/2026	1.....
	36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	39	39	40	40	0	0	0	0	0	39	0	0	0	1	05/15/2026	1.....
	36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	167	167	176	170	0	(3)	0	(3)	0	167	0	0	0	2	09/15/2026	1.....
	36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	181	181	191	187	0	(5)	0	(5)	0	181	0	0	0	3	08/15/2026	1.....
	36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	518	518	528	517	0	1	0	1	0	518	0	0	0	7	08/15/2026	1.....
	36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	780	780	795	781	0	0	0	0	0	780	0	0	0	5	09/15/2026	1.....
	36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	22	22	23	22	0	0	0	0	0	22	0	0	0	0	09/15/2026	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36207D XG 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....83	.....83	.....84	.....83	.....0	.....0	.....0	.....0	.....0	.....83	.....0	.....0	.....0	.....1	09/15/2026	1.....
36207E DH 4	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....157	.....157	.....160	.....158	.....0	.....0	.....0	.....0	.....0	.....157	.....0	.....0	.....0	.....2	07/15/2026	1.....
36207F NR 8	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....50	.....50	.....51	.....50	.....0	.....0	.....0	.....0	.....0	.....50	.....0	.....0	.....0	.....1	09/15/2026	1.....
36207F Y9 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....3	.....3	.....3	.....3	.....0	.....0	.....0	.....0	.....0	.....3	.....0	.....0	.....0	.....0	07/15/2026	1.....
36207F Z6 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....33	.....33	.....34	.....33	.....0	.....0	.....0	.....0	.....0	.....33	.....0	.....0	.....0	.....0	08/15/2026	1.....
36207G DB 2	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....518	.....518	.....527	.....520	.....0	.....(2)	.....0	.....(2)	.....0	.....518	.....0	.....0	.....0	.....6	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....66	.....66	.....67	.....66	.....0	.....0	.....0	.....0	.....0	.....66	.....0	.....0	.....0	.....1	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....897	.....897	.....914	.....897	.....0	.....(1)	.....0	.....(1)	.....0	.....897	.....0	.....0	.....0	.....7	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....24	.....24	.....24	.....24	.....0	.....0	.....0	.....0	.....0	.....24	.....0	.....0	.....0	.....0	07/15/2026	1.....
36207L R6 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....116	.....116	.....118	.....116	.....0	.....0	.....0	.....0	.....0	.....116	.....0	.....0	.....0	.....2	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....24	.....24	.....24	.....24	.....0	.....0	.....0	.....0	.....0	.....24	.....0	.....0	.....0	.....0	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,704	.....1,704	.....1,736	.....1,704	.....0	.....0	.....0	.....0	.....0	.....1,704	.....0	.....0	.....0	.....12	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....106	.....106	.....105	.....106	.....0	.....0	.....0	.....0	.....0	.....106	.....0	.....0	.....0	.....1	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....2,462	.....2,462	.....2,428	.....2,449	.....0	.....13	.....0	.....13	.....0	.....2,462	.....0	.....0	.....0	.....39	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....13,185	.....13,185	.....13,533	.....13,211	.....0	.....(26)	.....0	.....(26)	.....0	.....13,185	.....0	.....0	.....0	.....80	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....118	.....118	.....104	.....117	.....0	.....0	.....0	.....0	.....0	.....118	.....0	.....0	.....0	.....2	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....512	.....512	.....479	.....512	.....0	.....0	.....0	.....0	.....0	.....512	.....0	.....0	.....0	.....7	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....2,365	.....2,365	.....2,216	.....2,363	.....0	.....1	.....0	.....1	.....0	.....2,365	.....0	.....0	.....0	.....32	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,629	.....1,629	.....1,445	.....1,627	.....0	.....1	.....0	.....1	.....0	.....1,629	.....0	.....0	.....0	.....22	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....103	.....103	.....109	.....103	.....0	.....0	.....0	.....0	.....0	.....103	.....0	.....0	.....0	.....2	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,105	.....1,105	.....1,035	.....1,104	.....0	.....0	.....0	.....0	.....0	.....1,105	.....0	.....0	.....0	.....15	09/15/2016	1.....
362163 VP 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....187	.....187	.....198	.....187	.....0	.....0	.....0	.....0	.....0	.....187	.....0	.....0	.....0	.....3	12/15/2018	1.....
362163 WG 8	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....251	.....251	.....223	.....251	.....0	.....0	.....0	.....0	.....0	.....251	.....0	.....0	.....0	.....3	01/15/2017	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....425	.....425	.....377	.....424	.....0	.....0	.....0	.....0	.....0	.....425	.....0	.....0	.....0	.....6	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....40	.....40	.....36	.....40	.....0	.....0	.....0	.....0	.....0	.....40	.....0	.....0	.....0	.....1	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....651	.....651	.....609	.....650	.....0	.....0	.....0	.....0	.....0	.....651	.....0	.....0	.....0	.....9	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....746	.....746	.....662	.....746	.....0	.....0	.....0	.....0	.....0	.....746	.....0	.....0	.....0	.....10	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....28	.....28	.....25	.....28	.....0	.....0	.....0	.....0	.....0	.....28	.....0	.....0	.....0	.....0	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....799	.....799	.....709	.....798	.....0	.....1	.....0	.....1	.....0	.....799	.....0	.....0	.....0	.....11	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....101	.....101	.....94	.....101	.....0	.....0	.....0	.....0	.....0	.....101	.....0	.....0	.....0	.....1	08/15/2016	1.....
36216N 3P 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....414	.....414	.....387	.....413	.....0	.....0	.....0	.....0	.....0	.....414	.....0	.....0	.....0	.....6	09/15/2016	1.....
36216N KK 8	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....276	.....276	.....259	.....276	.....0	.....0	.....0	.....0	.....0	.....276	.....0	.....0	.....0	.....4	09/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,156	.....1,156	.....1,026	.....1,155	.....0	.....1	.....0	.....1	.....0	.....1,156	.....0	.....0	.....0	.....15	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....467	.....467	.....438	.....467	.....0	.....0	.....0	.....0	.....0	.....467	.....0	.....0	.....0	.....6	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....107	.....107	.....95	.....107	.....0	.....0	.....0	.....0	.....0	.....107	.....0	.....0	.....0	.....1	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....434	.....434	.....392	.....434	.....0	.....0	.....0	.....0	.....0	.....434	.....0	.....0	.....0	.....6	03/15/2017	1.....

QE05.1

SCHEDULE D - PART 4

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

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)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....83	.....83	.....74	.....83	.....0	.....0	.....0	.....0	.....0	.....83	.....0	.....0	.....0	.....1	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....82	.....82	.....73	.....82	.....0	.....0	.....0	.....0	.....0	.....82	.....0	.....0	.....0	.....1	04/15/2017	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....382	.....382	.....345	.....382	.....0	.....0	.....0	.....0	.....0	.....382	.....0	.....0	.....0	.....5	03/15/2017	1.....
362176 J3 4	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....268	.....268	.....238	.....268	.....0	.....0	.....0	.....0	.....0	.....268	.....0	.....0	.....0	.....4	04/15/2017	1.....
36217A QC 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....467	.....467	.....415	.....467	.....0	.....0	.....0	.....0	.....0	.....467	.....0	.....0	.....0	.....6	01/15/2017	1.....
36217A QE 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....111	.....111	.....98	.....110	.....0	.....0	.....0	.....0	.....0	.....111	.....0	.....0	.....0	.....2	12/15/2016	1.....
36217A RF 9	GOVERNMENT NATL MTG ASSN.....			02/01/2013	MBS PAYDOWN.....		.....8,473	.....8,473	.....7,938	.....8,368	.....0	.....105	.....0	.....105	.....0	.....8,473	.....0	.....0	.....0	.....111	11/15/2016	1.....
36217B QR 2	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....6,609	.....6,609	.....5,866	.....6,405	.....0	.....204	.....0	.....204	.....0	.....6,609	.....0	.....0	.....0	.....130	02/15/2017	1.....
36217C GK 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....306	.....306	.....271	.....305	.....0	.....0	.....0	.....0	.....0	.....306	.....0	.....0	.....0	.....4	04/15/2017	1.....
36217E KU 5	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....57	.....57	.....51	.....57	.....0	.....0	.....0	.....0	.....0	.....57	.....0	.....0	.....0	.....1	06/15/2017	1.....
36217F 3Y 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....218	.....218	.....194	.....218	.....0	.....0	.....0	.....0	.....0	.....218	.....0	.....0	.....0	.....3	12/15/2016	1.....
36217K KB 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....32	.....32	.....28	.....32	.....0	.....0	.....0	.....0	.....0	.....32	.....0	.....0	.....0	.....0	05/15/2017	1.....
36217L YN 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....187	.....187	.....166	.....187	.....0	.....0	.....0	.....0	.....0	.....187	.....0	.....0	.....0	.....2	06/15/2017	1.....
36217M ZB 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....208	.....208	.....188	.....208	.....0	.....0	.....0	.....0	.....0	.....208	.....0	.....0	.....0	.....3	02/15/2017	1.....
36217N RJ 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....57	.....57	.....50	.....57	.....0	.....0	.....0	.....0	.....0	.....57	.....0	.....0	.....0	.....1	04/15/2017	1.....
36217P RU 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....373	.....373	.....331	.....372	.....0	.....0	.....0	.....0	.....0	.....373	.....0	.....0	.....0	.....5	04/15/2017	1.....
36217S C6 6	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....13	.....13	.....11	.....13	.....0	.....0	.....0	.....0	.....0	.....13	.....0	.....0	.....0	.....0	02/15/2017	1.....
36217S JF 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....6	.....6	.....5	.....9	.....0	.....(3)	.....0	.....(3)	.....0	.....6	.....0	.....0	.....0	.....0	02/15/2017	1.....
36217U BJ 4	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....64	.....64	.....57	.....64	.....0	.....0	.....0	.....0	.....0	.....64	.....0	.....0	.....0	.....1	03/15/2017	1.....
36217V RZ 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....895	.....895	.....794	.....894	.....0	.....1	.....0	.....1	.....0	.....895	.....0	.....0	.....0	.....12	04/15/2017	1.....
36217W VD 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....2,628	.....2,628	.....2,333	.....2,624	.....0	.....4	.....0	.....4	.....0	.....2,628	.....0	.....0	.....0	.....35	02/15/2017	1.....
36217X WH 9	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....34	.....34	.....30	.....34	.....0	.....0	.....0	.....0	.....0	.....34	.....0	.....0	.....0	.....0	04/15/2017	1.....
36218K M8 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....516	.....516	.....466	.....515	.....0	.....0	.....0	.....0	.....0	.....516	.....0	.....0	.....0	.....7	09/15/2017	1.....
36218P MA 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....279	.....279	.....294	.....279	.....0	.....(1)	.....0	.....(1)	.....0	.....279	.....0	.....0	.....0	.....5	02/15/2020	1.....
36218P QS 8	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....2,191	.....2,191	.....2,314	.....2,193	.....0	.....(2)	.....0	.....(2)	.....0	.....2,191	.....0	.....0	.....0	.....17	01/15/2020	1.....
36218S J9 2	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....132	.....132	.....117	.....132	.....0	.....0	.....0	.....0	.....0	.....132	.....0	.....0	.....0	.....2	08/15/2017	1.....
36218W B9 1	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....21	.....21	.....18	.....21	.....0	.....0	.....0	.....0	.....0	.....21	.....0	.....0	.....0	.....0	06/15/2017	1.....
362192 RP 3	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,765	.....1,765	.....1,594	.....1,764	.....0	.....0	.....0	.....0	.....0	.....1,765	.....0	.....0	.....0	.....25	12/15/2018	1.....
36241K XC 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,370,510	.....1,370,510	.....1,434,753	.....1,372,784	.....0	.....(2,273)	.....0	.....(2,273)	.....0	.....1,370,510	.....0	.....0	.....0	.....13,798	11/15/2038	1.....
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....135	.....135	.....136	.....135	.....0	.....0	.....0	.....0	.....0	.....135	.....0	.....0	.....0	.....1	11/15/2036	1.....
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....			03/01/2013	MBS PAYDOWN.....		.....1,627,141	.....1,627,141	.....1,707,735	.....1,668,105	.....0	.....(40,964)	.....0	.....(40,964)	.....0	.....1,627,141	.....0	.....0	.....0	.....17,167	03/15/2039	1.....
649081 AA 4	NEW VALLEY GENERATION IV.....			01/15/2013	SINKING FUND REDEMPTION.....		.....515,361	.....515,361	.....513,568	.....514,438	.....0	.....923	.....0	.....923	.....0	.....515,361	.....0	.....0	.....0	.....12,078	01/15/2022	1.....
76116E FF 2	RESOLUTION FUNDING CORP STRIPS.....			01/15/2013	MATURITY.....		.....15,250,000	.....15,250,000	.....1,989,668	.....15,195,889	.....0	.....54,111	.....0	.....54,111	.....0	.....15,250,000	.....0	.....0	.....0	.....0	01/15/2013	1.....
912803 DM 2	UNITED STATES OF AMERICA TREASURY.....			03/13/2013	DIRECT.....		.....28,480,751	.....85,000,000	.....26,780,505	.....28,256,868	.....0	.....223,883	.....0	.....223,883	.....0	.....28,480,751	.....0	.....0	.....0	.....0	05/15/2040	1.....
912810 FP 8	UNITED STATES OF AMERICA TREASURY.....			02/19/2013	DIRECT.....		.....30,773,856	.....25,000,000	.....31,521,421	.....30,803,161	.....0	.....(29,305)	.....0	.....(29,305)	.....0	.....30,773,856	.....0	.....0	.....0	.....671,875	02/15/2031	1.....
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....			02/28/2013	MBS PAYDOWN.....		.....0	.....813,700	.....1,058,435	.....3,067	.....0	.....(3,067)	.....0	.....(3,067)	.....0	.....0	.....0	.....0	.....0	.....8,029	01/15/2029	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
912810 QP 6	U.S. TREASURY INFLATION INDEX.....			.....	02/28/2013	MBS PAYDOWN.....		.....0	.....4,378,750	.....5,632,173	.....(10,176)	.....0	.....10,176	.....0	.....10,176	.....0	.....0	.....0	.....0	.....0	.....12,118	02/15/2041	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....			.....	03/13/2013	DIRECT.....		.....79,014,282	.....78,000,000	.....79,027,618	.....79,013,753	.....0	.....528	.....0	.....528	.....0	.....79,014,282	.....0	.....0	.....0	.....256,699	05/15/2041	1.....
912810 QV 3	U.S. TREASURY INFLATION INDEX.....			.....	02/28/2013	MBS PAYDOWN.....		.....0	.....2,305,570	.....2,352,533	.....12,527	.....0	.....(12,527)	.....0	.....(12,527)	.....0	.....0	.....0	.....0	.....0	.....2,255	02/15/2042	1.....
912828 HQ 6	UNITED STATES OF AMERICA TREASURY.....			.....	01/31/2013	MATURITY.....		.....460,000	.....460,000	.....465,175	.....460,079	.....0	.....(79)	.....0	.....(79)	.....0	.....460,000	.....0	.....0	.....0	.....6,613	01/31/2013	1.....
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			.....	02/28/2013	MBS PAYDOWN.....		.....0	.....753,000	.....768,100	.....4,322	.....0	.....(4,322)	.....0	.....(4,322)	.....0	.....0	.....0	.....0	.....0	.....2,196	07/15/2021	1.....
0599999.	Total - Bonds - U.S. Government.....							.....170,810,584	.....228,792,715	.....167,146,991	.....170,633,855	.....0	.....176,719	.....0	.....176,719	.....0	.....170,810,584	.....0	.....0	.....0	.....1,158,448	.....XXX...	..XXX...

Bonds - All Other Government

448814 ED 1	HYDRO-QUEBEC.....			A..	02/01/2013	MATURITY.....		.....10,300,000	.....10,300,000	.....11,354,519	.....10,307,356	.....0	.....(7,356)	.....0	.....(7,356)	.....0	.....10,300,000	.....0	.....0	.....0	.....412,000	02/01/2013	1FE.....
683078 FY 0	ONTARIO HYDRO.....			A..	03/31/2013	MATURITY.....		.....25,000,000	.....25,000,000	.....24,917,750	.....24,984,315	.....0	.....15,685	.....0	.....15,685	.....0	.....25,000,000	.....0	.....0	.....0	.....0	03/31/2013	1FE.....
043175 AB 4	ARUBA AIRPORT.....			F...	01/01/2013	MATURITY.....		.....1,104,000	.....1,104,000	.....1,099,838	.....1,104,000	.....0	.....0	.....0	.....0	.....0	.....1,104,000	.....0	.....0	.....0	.....42,504	01/01/2013	2AM.....
043175 AD 0	ARUBA AIRPORT.....			F...	01/02/2013	SINKING FUND REDEMPTION.....		.....300,000	.....300,000	.....300,000	.....300,000	.....0	.....0	.....0	.....0	.....0	.....300,000	.....0	.....0	.....0	.....14,625	01/01/2015	2AM.....
1099999.	Total - Bonds - All Other Government.....							.....36,704,000	.....36,704,000	.....37,672,107	.....36,695,671	.....0	.....8,329	.....0	.....8,329	.....0	.....36,704,000	.....0	.....0	.....0	.....469,129	.....XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

31283G Z2 6	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....5,657	.....5,657	.....5,637	.....5,657	.....0	.....1	.....0	.....1	.....0	.....5,657	.....0	.....0	.....0	.....60	09/01/2027	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....104,649	.....104,649	.....105,548	.....104,377	.....0	.....272	.....0	.....272	.....0	.....104,649	.....0	.....0	.....0	.....945	01/01/2035	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....10,164	.....10,164	.....10,384	.....10,425	.....0	.....(261)	.....0	.....(261)	.....0	.....10,164	.....0	.....0	.....0	.....107	07/01/2028	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....6,612	.....6,612	.....6,686	.....6,625	.....0	.....(12)	.....0	.....(12)	.....0	.....6,612	.....0	.....0	.....0	.....58	06/01/2031	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....16,957	.....16,957	.....17,126	.....16,982	.....0	.....(25)	.....0	.....(25)	.....0	.....16,957	.....0	.....0	.....0	.....152	12/01/2031	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....134,566	.....134,566	.....135,905	.....134,377	.....0	.....189	.....0	.....189	.....0	.....134,566	.....0	.....0	.....0	.....1,317	05/01/2032	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....2,765	.....2,765	.....2,803	.....2,757	.....0	.....7	.....0	.....7	.....0	.....2,765	.....0	.....0	.....0	.....25	06/01/2033	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....437	.....437	.....441	.....436	.....0	.....1	.....0	.....1	.....0	.....437	.....0	.....0	.....0	.....4	12/01/2031	1.....
31287L GU 0	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....1,147	.....1,147	.....1,159	.....1,147	.....0	.....0	.....0	.....0	.....0	.....1,147	.....0	.....0	.....0	.....14	12/01/2031	1.....
31287L H2 1	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....301	.....301	.....304	.....301	.....0	.....0	.....0	.....0	.....0	.....301	.....0	.....0	.....0	.....3	12/01/2031	1.....
31287L R5 3	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....2,097	.....2,097	.....2,117	.....2,096	.....0	.....0	.....0	.....0	.....0	.....2,097	.....0	.....0	.....0	.....20	12/01/2031	1.....
31287L WE 8	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....625	.....625	.....631	.....624	.....0	.....1	.....0	.....1	.....0	.....625	.....0	.....0	.....0	.....6	12/01/2031	1.....
31287L XB 3	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....319	.....319	.....322	.....318	.....0	.....1	.....0	.....1	.....0	.....319	.....0	.....0	.....0	.....3	12/01/2031	1.....
31287L ZY 1	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....841	.....841	.....849	.....840	.....0	.....1	.....0	.....1	.....0	.....841	.....0	.....0	.....0	.....5	12/01/2031	1.....
31287M NV 8	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....79	.....79	.....80	.....79	.....0	.....0	.....0	.....0	.....0	.....79	.....0	.....0	.....0	.....1	01/01/2032	1.....
31287M RS 1	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....9,036	.....9,036	.....9,126	.....9,056	.....0	.....(20)	.....0	.....(20)	.....0	.....9,036	.....0	.....0	.....0	.....52	01/01/2032	1.....
31287M US 7	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....128	.....128	.....126	.....124	.....0	.....4	.....0	.....4	.....0	.....128	.....0	.....0	.....0	.....1	01/01/2032	1.....
31287M UW 8	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....611	.....611	.....620	.....609	.....0	.....2	.....0	.....2	.....0	.....611	.....0	.....0	.....0	.....8	01/01/2032	1.....
31287M WB 2	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....71	.....71	.....72	.....71	.....0	.....0	.....0	.....0	.....0	.....71	.....0	.....0	.....0	.....1	01/01/2032	1.....
31287N 5T 1	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....7,993	.....7,993	.....8,072	.....7,997	.....0	.....(4)	.....0	.....(4)	.....0	.....7,993	.....0	.....0	.....0	.....107	01/01/2032	1.....
31287N E4 6	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....101	.....101	.....103	.....101	.....0	.....(1)	.....0	.....(1)	.....0	.....101	.....0	.....0	.....0	.....1	01/01/2032	1.....
31287N GQ 5	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....5,279	.....5,279	.....5,331	.....5,295	.....0	.....(16)	.....0	.....(16)	.....0	.....5,279	.....0	.....0	.....0	.....39	01/01/2032	1.....
31287P F8 1	FED HOME LOAN MTG CORP.....			.....	03/01/2013	MBS PAYDOWN.....		.....730	.....730	.....737	.....731	.....0	.....(1)	.....0	.....(1)	.....0	.....730	.....0	.....0	.....0	.....7	02/01/2032	1.....

QE05.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31287P GE 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....4,323	.....4,323	.....4,366	.....4,336	.....0	.....(12)	.....0	.....(12)	.....0	.....(12)	.....0	.....4,323	.....0	.....0	.....0	.....55	02/01/2032	1.....
31287P M2 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....1,537	.....1,537	.....1,552	.....1,555	.....0	.....(18)	.....0	.....(18)	.....0	.....(18)	.....0	.....1,537	.....0	.....0	.....0	.....21	01/01/2032	1.....
31287P S2 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....8,019	.....8,019	.....8,121	.....7,976	.....0	.....43	.....0	.....43	.....0	.....43	.....0	.....8,019	.....0	.....0	.....0	.....73	02/01/2032	1.....
31287Q JJ 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....3,339	.....3,339	.....3,372	.....3,341	.....0	.....(2)	.....0	.....(2)	.....0	.....(2)	.....0	.....3,339	.....0	.....0	.....0	.....32	03/01/2032	1.....
31287Q P9 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....104	.....104	.....105	.....104	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....104	.....0	.....0	.....0	.....1	03/01/2032	1.....
31287Q PM 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....578	.....578	.....583	.....576	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....578	.....0	.....0	.....0	.....5	03/01/2032	1.....
31287Q ZV 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....814	.....814	.....822	.....812	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....814	.....0	.....0	.....0	.....7	02/01/2032	1.....
31287R SY 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....43	.....43	.....43	.....42	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....43	.....0	.....0	.....0	.....0	04/01/2032	1.....
31287V 6K 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....72	.....72	.....71	.....72	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....72	.....0	.....0	.....0	.....1	07/01/2032	1.....
31287X CB 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....379	.....379	.....372	.....376	.....0	.....2	.....0	.....2	.....0	.....2	.....0	.....379	.....0	.....0	.....0	.....4	08/01/2032	1.....
31288B EL 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....15,756	.....15,756	.....15,913	.....15,681	.....0	.....75	.....0	.....75	.....0	.....75	.....0	.....15,756	.....0	.....0	.....0	.....166	11/01/2032	1.....
31288C SX 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....89,652	.....89,652	.....90,544	.....89,122	.....0	.....530	.....0	.....530	.....0	.....530	.....0	.....89,652	.....0	.....0	.....0	.....823	12/01/2032	1.....
31288C TF 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....2,555	.....2,555	.....2,580	.....2,547	.....0	.....8	.....0	.....8	.....0	.....8	.....0	.....2,555	.....0	.....0	.....0	.....22	12/01/2032	1.....
31288C ZQ 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....5,309	.....5,309	.....5,362	.....5,302	.....0	.....7	.....0	.....7	.....0	.....7	.....0	.....5,309	.....0	.....0	.....0	.....49	12/01/2032	1.....
31288D ED 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....179,812	.....179,812	.....182,107	.....179,813	.....0	.....(1)	.....0	.....(1)	.....0	.....(1)	.....0	.....179,812	.....0	.....0	.....0	.....867	01/01/2033	1.....
31288D UH 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....3,088	.....3,088	.....3,155	.....3,079	.....0	.....10	.....0	.....10	.....0	.....10	.....0	.....3,088	.....0	.....0	.....0	.....29	11/01/2032	1.....
31288D UJ 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....24,694	.....24,694	.....25,226	.....24,571	.....0	.....123	.....0	.....123	.....0	.....123	.....0	.....24,694	.....0	.....0	.....0	.....351	11/01/2032	1.....
31288F 4Y 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....2,096	.....2,096	.....2,147	.....2,109	.....0	.....(13)	.....0	.....(13)	.....0	.....(13)	.....0	.....2,096	.....0	.....0	.....0	.....31	03/01/2033	1.....
31288F VE 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....4,715	.....4,715	.....4,780	.....4,710	.....0	.....5	.....0	.....5	.....0	.....5	.....0	.....4,715	.....0	.....0	.....0	.....57	02/01/2033	1.....
31288F W7 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....1,379	.....1,379	.....1,393	.....1,382	.....0	.....(2)	.....0	.....(2)	.....0	.....(2)	.....0	.....1,379	.....0	.....0	.....0	.....11	02/01/2033	1.....
31288F YD 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....58	.....58	.....60	.....58	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....58	.....0	.....0	.....0	.....1	03/01/2033	1.....
31288G 6D 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....2,100	.....2,100	.....2,145	.....2,122	.....0	.....(22)	.....0	.....(22)	.....0	.....(22)	.....0	.....2,100	.....0	.....0	.....0	.....26	03/01/2033	1.....
31288G HL 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....125	.....125	.....128	.....125	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....125	.....0	.....0	.....0	.....1	02/01/2033	1.....
31288G JV 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....32,018	.....32,018	.....32,337	.....31,994	.....0	.....24	.....0	.....24	.....0	.....24	.....0	.....32,018	.....0	.....0	.....0	.....422	03/01/2033	1.....
31288G VJ 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....218	.....218	.....223	.....217	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....218	.....0	.....0	.....0	.....2	03/01/2033	1.....
31288G YJ 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....450,976	.....450,976	.....455,940	.....449,782	.....0	.....1,194	.....0	.....1,194	.....0	.....1,194	.....0	.....450,976	.....0	.....0	.....0	.....4,020	03/01/2033	1.....
31288G YP 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....28,902	.....28,902	.....29,304	.....28,807	.....0	.....95	.....0	.....95	.....0	.....95	.....0	.....28,902	.....0	.....0	.....0	.....260	02/01/2033	1.....
31288H 7J 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....4,521	.....4,521	.....4,566	.....4,510	.....0	.....11	.....0	.....11	.....0	.....11	.....0	.....4,521	.....0	.....0	.....0	.....46	05/01/2033	1.....
31288H BW 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....895	.....895	.....915	.....895	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....895	.....0	.....0	.....0	.....9	04/01/2033	1.....
31288H D8 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....158	.....158	.....160	.....157	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....158	.....0	.....0	.....0	.....1	04/01/2033	1.....
31288H EJ 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....2,970	.....2,970	.....3,000	.....2,959	.....0	.....12	.....0	.....12	.....0	.....12	.....0	.....2,970	.....0	.....0	.....0	.....33	04/01/2033	1.....
31288H KW 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....1,583	.....1,583	.....1,599	.....1,581	.....0	.....2	.....0	.....2	.....0	.....2	.....0	.....1,583	.....0	.....0	.....0	.....15	04/01/2033	1.....
31288H PV 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....111	.....111	.....114	.....111	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....111	.....0	.....0	.....0	.....1	04/01/2033	1.....
31288H Q9 4	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....12,722	.....12,722	.....12,848	.....12,706	.....0	.....16	.....0	.....16	.....0	.....16	.....0	.....12,722	.....0	.....0	.....0	.....95	03/01/2033	1.....
31288H V3 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....31,530	.....31,530	.....31,843	.....31,425	.....0	.....104	.....0	.....104	.....0	.....104	.....0	.....31,530	.....0	.....0	.....0	.....289	05/01/2033	1.....
31288H XB 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....832	.....832	.....840	.....829	.....0	.....2	.....0	.....2	.....0	.....2	.....0	.....832	.....0	.....0	.....0	.....8	01/01/2033	1.....

QE05.4

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31288J 2K 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....527	.....527	.....532	.....525	.....0	.....2	.....0	.....2	.....0	.....527	.....0	.....0	.....0	.....5	05/01/2033	1.....
31288J AG 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....2,362	.....2,362	.....2,386	.....2,362	.....0	.....0	.....0	.....0	.....0	.....2,362	.....0	.....0	.....0	.....12	05/01/2033	1.....
31288J D5 2	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....19,367	.....19,367	.....20,057	.....19,308	.....0	.....59	.....0	.....59	.....0	.....19,367	.....0	.....0	.....0	.....289	04/01/2033	1.....
31288J HD 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....330	.....330	.....337	.....332	.....0	.....(2)	.....0	.....(2)	.....0	.....330	.....0	.....0	.....0	.....3	05/01/2033	1.....
31288J JE 7	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....132	.....132	.....134	.....132	.....0	.....0	.....0	.....0	.....0	.....132	.....0	.....0	.....0	.....1	05/01/2033	1.....
31288J R9 9	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....39	.....39	.....40	.....39	.....0	.....0	.....0	.....0	.....0	.....39	.....0	.....0	.....0	.....0	04/01/2033	1.....
31288J UH 7	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....58,429	.....58,429	.....59,247	.....58,273	.....0	.....156	.....0	.....156	.....0	.....58,429	.....0	.....0	.....0	.....578	05/01/2033	1.....
31288J W5 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....914	.....914	.....923	.....914	.....0	.....0	.....0	.....0	.....0	.....914	.....0	.....0	.....0	.....12	05/01/2033	1.....
31288J YK 6	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....47,838	.....47,838	.....48,329	.....47,726	.....0	.....113	.....0	.....113	.....0	.....47,838	.....0	.....0	.....0	.....438	01/01/2033	1.....
31288J YL 4	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....14,339	.....14,339	.....14,501	.....14,338	.....0	.....1	.....0	.....1	.....0	.....14,339	.....0	.....0	.....0	.....68	02/01/2033	1.....
31288K B3 6	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....425	.....425	.....429	.....423	.....0	.....2	.....0	.....2	.....0	.....425	.....0	.....0	.....0	.....4	05/01/2033	1.....
31288K B8 5	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....78	.....78	.....79	.....77	.....0	.....0	.....0	.....0	.....0	.....78	.....0	.....0	.....0	.....1	06/01/2033	1.....
3128F5 KA 5	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....187	.....187	.....192	.....192	.....0	.....(5)	.....0	.....(5)	.....0	.....187	.....0	.....0	.....0	.....2	11/01/2025	1.....
3128F9 S9 2	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....22	.....22	.....23	.....23	.....0	.....0	.....0	.....0	.....0	.....22	.....0	.....0	.....0	.....0	03/01/2026	1.....
3128FL MH 3	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....71	.....71	.....72	.....73	.....0	.....(2)	.....0	.....(2)	.....0	.....71	.....0	.....0	.....0	.....1	02/01/2027	1.....
3128FV AZ 4	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....64	.....64	.....66	.....67	.....0	.....(2)	.....0	.....(2)	.....0	.....64	.....0	.....0	.....0	.....1	01/01/2028	1.....
3128FV KX 8	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....6	.....6	.....6	.....6	.....0	.....0	.....0	.....0	.....0	.....6	.....0	.....0	.....0	.....0	01/01/2028	1.....
3128FY RM 9	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....615	.....615	.....628	.....639	.....0	.....(24)	.....0	.....(24)	.....0	.....615	.....0	.....0	.....0	.....7	04/01/2028	1.....
3128HX S9 7	FED HOME LOAN MTG CORP.....			03/15/2013	MBS PAYDOWN.....		.....252,538	.....252,538	.....252,380	.....252,468	.....0	.....69	.....0	.....69	.....0	.....252,538	.....0	.....0	.....0	.....306	08/15/2042	1.....
3128HX T8 8	FED HOME LOAN MTG CORP.....			03/15/2013	MBS PAYDOWN.....		.....652,697	.....652,697	.....652,289	.....652,518	.....0	.....179	.....0	.....179	.....0	.....652,697	.....0	.....0	.....0	.....772	08/15/2042	1.....
3128K0 2T 9	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....385	.....385	.....376	.....387	.....0	.....(3)	.....0	.....(3)	.....0	.....385	.....0	.....0	.....0	.....4	12/01/2035	1.....
3128K0 K7 7	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....535	.....535	.....524	.....538	.....0	.....(3)	.....0	.....(3)	.....0	.....535	.....0	.....0	.....0	.....5	12/01/2035	1.....
3128K0 VA 8	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....940	.....940	.....920	.....945	.....0	.....(5)	.....0	.....(5)	.....0	.....940	.....0	.....0	.....0	.....9	12/01/2035	1.....
3128K1 LG 4	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....31,755	.....31,755	.....31,066	.....31,795	.....0	.....(41)	.....0	.....(41)	.....0	.....31,755	.....0	.....0	.....0	.....230	12/01/2035	1.....
3128K5 6N 7	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....30,764	.....30,764	.....31,211	.....30,699	.....0	.....64	.....0	.....64	.....0	.....30,764	.....0	.....0	.....0	.....258	06/01/2035	1.....
3128K6 G9 5	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....3,158	.....3,158	.....3,204	.....3,140	.....0	.....18	.....0	.....18	.....0	.....3,158	.....0	.....0	.....0	.....34	06/01/2035	1.....
3128K6 GH 7	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....10,146	.....10,146	.....10,293	.....10,103	.....0	.....43	.....0	.....43	.....0	.....10,146	.....0	.....0	.....0	.....111	06/01/2035	1.....
3128KV GV 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....2,122	.....2,122	.....2,133	.....2,118	.....0	.....4	.....0	.....4	.....0	.....2,122	.....0	.....0	.....0	.....21	06/01/2037	1.....
3128LX BR 0	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....133,115	.....133,115	.....134,259	.....132,717	.....0	.....398	.....0	.....398	.....0	.....133,115	.....0	.....0	.....0	.....1,278	07/01/2035	1.....
3128M4 J3 8	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....20,043	.....20,043	.....20,569	.....20,030	.....0	.....13	.....0	.....13	.....0	.....20,043	.....0	.....0	.....0	.....250	02/01/2037	1.....
3128M5 AR 1	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....84,481	.....84,481	.....78,547	.....85,910	.....0	.....(1,430)	.....0	.....(1,430)	.....0	.....84,481	.....0	.....0	.....0	.....618	03/01/2036	1.....
3128M5 CD 0	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....41,889	.....41,889	.....43,495	.....41,821	.....0	.....67	.....0	.....67	.....0	.....41,889	.....0	.....0	.....0	.....427	12/01/2033	1.....
3128M5 QZ 6	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....168,836	.....168,836	.....178,703	.....169,432	.....0	.....(595)	.....0	.....(595)	.....0	.....168,836	.....0	.....0	.....0	.....1,719	01/01/2038	1.....
3128M9 CN 0	FED HOME LOAN MTG CORP.....			03/01/2013	MBS PAYDOWN.....		.....1,990,843	.....1,990,843	.....2,023,816	.....1,991,392	.....0	.....(549)	.....0	.....(549)	.....0	.....1,990,843	.....0	.....0	.....0	.....8,956	04/01/2042	1.....
3128M9 ED 0	FED HOME LOAN MTG CORP.....			03/27/2013	VARIOUS.....		.....72,227,731	.....70,423,410	.....72,296,783	.....72,198,737	.....0	.....(47,696)	.....0	.....(47,696)	.....0	.....72,151,041	.....0	.....76,690	.....76,690	.....659,400	06/01/2042	1.....

SCHEDULE D - PART 4

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

QE05.6

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3128NH 6F 5	FED HOME LOAN MTG CORP.....	03/01/2013	VARIOUS.....	.....	03/01/2013	VARIOUS.....	.....	.....131	.....131	.....131	.....131	.....0	.....0	.....0	.....0	.....0	.....131	.....0	.....0	.....0	.....23	03/01/2037	1.....
3128NH V4 2	FED HOME LOAN MTG CORP.....	03/01/2013	VARIOUS.....	.....	03/01/2013	VARIOUS.....	.....	.....224	.....224	.....226	.....224	.....0	.....0	.....0	.....0	.....0	.....224	.....0	.....0	.....0	.....2	03/01/2037	1.....
312913 X5 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....79,042	.....79,042	.....74,818	.....79,006	.....0	.....35	.....0	.....35	.....0	.....79,042	.....0	.....0	.....0	.....1,003	12/15/2022	1.....
312915 AX 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....138,430	.....138,430	.....118,777	.....138,255	.....0	.....175	.....0	.....175	.....0	.....138,430	.....0	.....0	.....0	.....1,423	04/15/2023	1.....
312915 FC 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....204,709	.....204,709	.....194,743	.....204,603	.....0	.....107	.....0	.....107	.....0	.....204,709	.....0	.....0	.....0	.....3,000	04/15/2023	1.....
31292G TP 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....1,611	.....1,611	.....1,646	.....1,664	.....0	.....(53)	.....0	.....(53)	.....0	.....1,611	.....0	.....0	.....0	.....19	09/01/2027	1.....
31292G V4 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....1,029	.....1,029	.....1,052	.....1,036	.....0	.....(6)	.....0	.....(6)	.....0	.....1,029	.....0	.....0	.....0	.....11	07/01/2028	1.....
31292G VT 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....120	.....120	.....123	.....121	.....0	.....(1)	.....0	.....(1)	.....0	.....120	.....0	.....0	.....0	.....1	06/01/2028	1.....
31292G WG 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....711	.....711	.....726	.....728	.....0	.....(17)	.....0	.....(17)	.....0	.....711	.....0	.....0	.....0	.....8	09/01/2028	1.....
31292G WT 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....522	.....522	.....533	.....534	.....0	.....(13)	.....0	.....(13)	.....0	.....522	.....0	.....0	.....0	.....6	10/01/2028	1.....
31292G X6 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....1,585	.....1,585	.....1,619	.....1,620	.....0	.....(35)	.....0	.....(35)	.....0	.....1,585	.....0	.....0	.....0	.....17	01/01/2029	1.....
31292G XD 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....656	.....656	.....670	.....669	.....0	.....(13)	.....0	.....(13)	.....0	.....656	.....0	.....0	.....0	.....6	11/01/2028	1.....
31292H M8 4	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....1,241	.....1,241	.....1,253	.....1,242	.....0	.....(2)	.....0	.....(2)	.....0	.....1,241	.....0	.....0	.....0	.....10	11/01/2031	1.....
31292H NF 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....57,884	.....57,884	.....58,460	.....57,922	.....0	.....(37)	.....0	.....(37)	.....0	.....57,884	.....0	.....0	.....0	.....537	01/01/2032	1.....
31292H P9 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....231	.....231	.....234	.....231	.....0	.....0	.....0	.....0	.....0	.....231	.....0	.....0	.....0	.....1	03/01/2032	1.....
31292H QQ 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....40,900	.....40,900	.....41,307	.....40,950	.....0	.....(50)	.....0	.....(50)	.....0	.....40,900	.....0	.....0	.....0	.....349	04/01/2032	1.....
31292H S8 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....8,361	.....8,361	.....8,467	.....8,344	.....0	.....17	.....0	.....17	.....0	.....8,361	.....0	.....0	.....0	.....76	01/01/2033	1.....
31292H SR 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....73,755	.....73,755	.....74,696	.....73,693	.....0	.....61	.....0	.....61	.....0	.....73,755	.....0	.....0	.....0	.....656	11/01/2032	1.....
31292H SZ 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....3,338	.....3,338	.....3,372	.....3,334	.....0	.....4	.....0	.....4	.....0	.....3,338	.....0	.....0	.....0	.....31	12/01/2032	1.....
31292H UP 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....264,563	.....264,563	.....268,614	.....263,857	.....0	.....705	.....0	.....705	.....0	.....264,563	.....0	.....0	.....0	.....2,310	02/01/2033	1.....
31292H VU 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....5,759	.....5,759	.....5,832	.....5,745	.....0	.....14	.....0	.....14	.....0	.....5,759	.....0	.....0	.....0	.....53	04/01/2033	1.....
31292H WM 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....87,161	.....87,161	.....88,059	.....86,932	.....0	.....229	.....0	.....229	.....0	.....87,161	.....0	.....0	.....0	.....800	05/01/2033	1.....
31292H X3 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....276,236	.....276,236	.....279,375	.....275,258	.....0	.....978	.....0	.....978	.....0	.....276,236	.....0	.....0	.....0	.....2,259	08/01/2033	1.....
31292H XA 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....340,297	.....340,297	.....345,118	.....339,244	.....0	.....1,053	.....0	.....1,053	.....0	.....340,297	.....0	.....0	.....0	.....3,045	06/01/2033	1.....
31292H XB 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....126,310	.....126,310	.....129,981	.....125,319	.....0	.....992	.....0	.....992	.....0	.....126,310	.....0	.....0	.....0	.....1,003	06/01/2033	1.....
31292H YL 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....10,591	.....10,591	.....10,820	.....10,604	.....0	.....(13)	.....0	.....(13)	.....0	.....10,591	.....0	.....0	.....0	.....69	08/01/2033	1.....
31292H YT 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....168,680	.....168,680	.....170,597	.....168,069	.....0	.....611	.....0	.....611	.....0	.....168,680	.....0	.....0	.....0	.....1,380	09/01/2033	1.....
31292H ZM 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....73,120	.....73,120	.....73,958	.....72,793	.....0	.....326	.....0	.....326	.....0	.....73,120	.....0	.....0	.....0	.....611	10/01/2033	1.....
31292K 6A 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....7,377,337	.....7,377,337	.....7,410,766	.....7,381,446	.....0	.....(4,109)	.....0	.....(4,109)	.....0	.....7,377,337	.....0	.....0	.....0	.....46,456	12/01/2040	1.....
31292S AB 6	FED HOME LOAN MTG CORP.....	03/27/2013	VARIOUS.....	.....	03/27/2013	VARIOUS.....	.....	.....52,134,999	.....50,781,881	.....51,983,984	.....51,899,418	.....0	.....(33,874)	.....0	.....(33,874)	.....0	.....51,865,544	.....0	.....269,455	.....269,455	.....488,398	06/01/2042	1.....
31293E PH 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....773	.....773	.....781	.....771	.....0	.....2	.....0	.....2	.....0	.....773	.....0	.....0	.....0	.....7	12/01/2028	1.....
31293H 3C 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....281	.....281	.....284	.....282	.....0	.....0	.....0	.....0	.....0	.....281	.....0	.....0	.....0	.....3	01/01/2029	1.....
31293J 6A 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....41	.....41	.....41	.....41	.....0	.....0	.....0	.....0	.....0	.....41	.....0	.....0	.....0	.....0	01/01/2029	1.....
31293J ZB 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....52	.....52	.....53	.....54	.....0	.....(2)	.....0	.....(2)	.....0	.....52	.....0	.....0	.....0	.....1	02/01/2029	1.....
31293L KR 4	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....30	.....30	.....31	.....30	.....0	.....0	.....0	.....0	.....0	.....30	.....0	.....0	.....0	.....0	02/01/2029	1.....
31293Q T3 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....43	.....43	.....44	.....44	.....0	.....(1)	.....0	.....(1)	.....0	.....43	.....0	.....0	.....0	.....0	05/01/2029	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31293V DL 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....847	.....847	.....865	.....850	.....0	.....(3)	.....0	.....(3)	.....0	.....847	.....0	.....0	.....9	07/01/2029	1.....
31294E JF 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....22	.....22	.....22	.....22	.....0	.....(1)	.....0	.....(1)	.....0	.....22	.....0	.....0	.....0	04/01/2030	1.....
31296J 2F 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....422	.....422	.....428	.....421	.....0	.....1	.....0	.....1	.....0	.....422	.....0	.....0	.....4	07/01/2033	1.....
31296J C2 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....370	.....370	.....374	.....370	.....0	.....1	.....0	.....1	.....0	.....370	.....0	.....0	.....3	06/01/2033	1.....
31296J E7 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....499	.....499	.....504	.....500	.....0	.....(1)	.....0	.....(1)	.....0	.....499	.....0	.....0	.....5	06/01/2033	1.....
31296J GT 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....2,972	.....2,972	.....3,002	.....2,960	.....0	.....13	.....0	.....13	.....0	.....2,972	.....0	.....0	.....27	06/01/2033	1.....
31296J SB 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....129	.....129	.....130	.....129	.....0	.....0	.....0	.....0	.....0	.....129	.....0	.....0	.....1	06/01/2033	1.....
31296J VP 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....61,900	.....61,900	.....62,516	.....61,760	.....0	.....140	.....0	.....140	.....0	.....61,900	.....0	.....0	.....500	06/01/2033	1.....
31296J VQ 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....1,873	.....1,873	.....1,892	.....1,869	.....0	.....4	.....0	.....4	.....0	.....1,873	.....0	.....0	.....17	06/01/2033	1.....
31296J VR 4	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....4,763	.....4,763	.....4,810	.....4,759	.....0	.....4	.....0	.....4	.....0	.....4,763	.....0	.....0	.....45	06/01/2033	1.....
31296J VS 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....7,765	.....7,765	.....7,843	.....7,756	.....0	.....10	.....0	.....10	.....0	.....7,765	.....0	.....0	.....71	06/01/2033	1.....
31296K EQ 2	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....54,258	.....54,258	.....54,899	.....54,013	.....0	.....245	.....0	.....245	.....0	.....54,258	.....0	.....0	.....492	07/01/2033	1.....
31296K TN 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....3,285	.....3,285	.....3,334	.....3,281	.....0	.....4	.....0	.....4	.....0	.....3,285	.....0	.....0	.....30	07/01/2033	1.....
31296L 5M 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....373	.....373	.....379	.....373	.....0	.....0	.....0	.....0	.....0	.....373	.....0	.....0	.....3	08/01/2033	1.....
31296L FD 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....525,632	.....525,632	.....531,844	.....524,489	.....0	.....1,142	.....0	.....1,142	.....0	.....525,632	.....0	.....0	.....3,985	08/01/2033	1.....
31296L JQ 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....59,930	.....59,930	.....60,638	.....59,468	.....0	.....462	.....0	.....462	.....0	.....59,930	.....0	.....0	.....497	08/01/2033	1.....
31296M 6J 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....40,135	.....40,135	.....40,596	.....39,964	.....0	.....172	.....0	.....172	.....0	.....40,135	.....0	.....0	.....346	09/01/2033	1.....
31296M 6U 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....1,390	.....1,390	.....1,420	.....1,390	.....0	.....0	.....0	.....0	.....0	.....1,390	.....0	.....0	.....14	09/01/2033	1.....
31296M GN 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....45,168	.....45,168	.....46,142	.....44,794	.....0	.....374	.....0	.....374	.....0	.....45,168	.....0	.....0	.....451	10/01/2032	1.....
31296M HH 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....7,260	.....7,260	.....7,343	.....7,234	.....0	.....26	.....0	.....26	.....0	.....7,260	.....0	.....0	.....61	09/01/2033	1.....
31296M L4 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....179,910	.....179,910	.....181,973	.....179,628	.....0	.....283	.....0	.....283	.....0	.....179,910	.....0	.....0	.....1,226	09/01/2033	1.....
31296M VC 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....430	.....430	.....439	.....428	.....0	.....2	.....0	.....2	.....0	.....430	.....0	.....0	.....4	09/01/2033	1.....
31296M VW 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....60,391	.....60,391	.....61,268	.....60,122	.....0	.....269	.....0	.....269	.....0	.....60,391	.....0	.....0	.....614	09/01/2033	1.....
31296N BE 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....393,758	.....393,758	.....398,412	.....392,525	.....0	.....1,233	.....0	.....1,233	.....0	.....393,758	.....0	.....0	.....3,404	10/01/2033	1.....
31296N DV 6	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....150,854	.....150,854	.....152,568	.....150,267	.....0	.....587	.....0	.....587	.....0	.....150,854	.....0	.....0	.....1,210	09/01/2033	1.....
31296N JW 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....448	.....448	.....454	.....446	.....0	.....2	.....0	.....2	.....0	.....448	.....0	.....0	.....4	09/01/2033	1.....
31296N RN 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....545,097	.....545,097	.....551,292	.....543,837	.....0	.....1,260	.....0	.....1,260	.....0	.....545,097	.....0	.....0	.....3,562	06/01/2033	1.....
31296Q HM 5	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....377,547	.....377,547	.....382,009	.....375,981	.....0	.....1,566	.....0	.....1,566	.....0	.....377,547	.....0	.....0	.....3,385	11/01/2033	1.....
31296Q SZ 4	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....96,566	.....96,566	.....97,663	.....96,028	.....0	.....537	.....0	.....537	.....0	.....96,566	.....0	.....0	.....1,022	11/01/2033	1.....
31296R QM 3	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....190,833	.....190,833	.....193,002	.....190,743	.....0	.....90	.....0	.....90	.....0	.....190,833	.....0	.....0	.....931	11/01/2033	1.....
31296S 3G 9	FED HOME LOAN MTG CORP.....	02/01/2013	MBS PAYDOWN.....	.....396	.....396	.....402	.....396	.....0	.....1	.....0	.....1	.....0	.....396	.....0	.....0	.....3	01/01/2034	1.....
31296T GJ 7	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....78,274	.....78,274	.....79,164	.....78,274	.....0	.....0	.....0	.....0	.....0	.....78,274	.....0	.....0	.....642	02/01/2034	1.....
31296T PN 8	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....158,932	.....158,932	.....160,811	.....158,932	.....0	.....0	.....0	.....0	.....0	.....158,932	.....0	.....0	.....1,110	02/01/2034	1.....
31296U PG 0	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....27,692	.....27,692	.....28,006	.....27,692	.....0	.....0	.....0	.....0	.....0	.....27,692	.....0	.....0	.....177	03/01/2034	1.....
31296U PU 9	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....429,758	.....429,758	.....434,838	.....429,758	.....0	.....0	.....0	.....0	.....0	.....429,758	.....0	.....0	.....4,490	03/01/2034	1.....
31296X 5W 1	FED HOME LOAN MTG CORP.....	03/01/2013	MBS PAYDOWN.....	.....7,620	.....7,620	.....7,708	.....7,620	.....0	.....0	.....0	.....0	.....0	.....7,620	.....0	.....0	.....69	05/01/2034	1.....

QE05.7

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE058	31296X	6P	5		03/01/2013	MBS PAYDOWN		8,097	8,097	8,190	8,097	0	0	0	0	0	8,097	0	0	0	72	05/01/2034	1
	31296Y	AK	9		03/01/2013	MBS PAYDOWN		11,775	11,775	11,911	11,775	0	0	0	0	0	11,775	0	0	0	101	05/01/2034	1
	31297A	VP	6		03/01/2013	MBS PAYDOWN		5,887	5,887	5,955	5,887	0	0	0	0	0	5,887	0	0	0	49	06/01/2034	1
	31297B	K7	6		03/01/2013	MBS PAYDOWN		28,187	28,187	28,509	28,187	0	0	0	0	0	28,187	0	0	0	137	06/01/2034	1
	31297N	KN	5		03/01/2013	MBS PAYDOWN		252,659	252,659	254,198	252,003	0	656	0	656	0	252,659	0	0	0	2,469	08/01/2035	1
	31297Q	ZY	8		03/01/2013	MBS PAYDOWN		12,631	12,631	12,357	12,737	0	(106)	0	(106)	0	12,631	0	0	0	116	06/01/2035	1
	31297T	MS	9		03/01/2013	MBS PAYDOWN		176,288	176,288	177,520	176,119	0	169	0	169	0	176,288	0	0	0	1,193	09/01/2035	1
	31297U	5X	4		03/01/2013	MBS PAYDOWN		26,049	26,049	26,428	25,913	0	136	0	136	0	26,049	0	0	0	232	10/01/2034	1
	31297U	PG	9		03/01/2013	MBS PAYDOWN		229,699	229,699	231,305	228,817	0	883	0	883	0	229,699	0	0	0	2,442	10/01/2035	1
	31297V	UG	1		03/01/2013	MBS PAYDOWN		150,276	150,276	148,433	151,047	0	(771)	0	(771)	0	150,276	0	0	0	1,366	11/01/2035	1
	31298M	DQ	7		03/01/2013	MBS PAYDOWN		327	327	330	329	0	(2)	0	(2)	0	327	0	0	0	4	05/01/2031	1
	31298R	H4	1		03/01/2013	MBS PAYDOWN		906	906	915	909	0	(3)	0	(3)	0	906	0	0	0	9	07/01/2031	1
	31298S	PG	3		03/01/2013	MBS PAYDOWN		7,177	7,177	7,333	7,339	0	(161)	0	(161)	0	7,177	0	0	0	114	02/01/2029	1
	31298W	2T	1		03/01/2013	MBS PAYDOWN		1,936	1,936	1,956	1,941	0	(5)	0	(5)	0	1,936	0	0	0	27	11/01/2031	1
	31298W	NG	6		03/01/2013	MBS PAYDOWN		211	211	213	212	0	(1)	0	(1)	0	211	0	0	0	2	11/01/2031	1
	31298Y	WM	9		03/01/2013	MBS PAYDOWN		34,071	34,071	34,410	34,008	0	63	0	63	0	34,071	0	0	0	312	12/01/2031	1
	31335G	LX	1		03/01/2013	MBS PAYDOWN		859	859	878	863	0	(4)	0	(4)	0	859	0	0	0	9	09/01/2025	1
	31335G	NJ	0		03/01/2013	MBS PAYDOWN		1,171	1,171	1,199	1,176	0	(5)	0	(5)	0	1,171	0	0	0	12	03/01/2026	1
	31335H	SA	2		03/01/2013	MBS PAYDOWN		83	83	86	83	0	0	0	0	0	83	0	0	0	1	01/01/2022	1
	31335H	X7	3		03/01/2013	MBS PAYDOWN		888	888	907	886	0	2	0	2	0	888	0	0	0	9	06/01/2023	1
	3133T6	M9	9		03/01/2013	MBS PAYDOWN		53,811	53,811	53,338	53,806	0	5	0	5	0	53,811	0	0	0	664	04/15/2026	1
	313401	XK	2		03/01/2013	VARIOUS		52	52	47	52	0	0	0	0	0	52	0	0	0	1	03/01/2017	1
	313401	XQ	9		03/01/2013	VARIOUS		84	84	75	84	0	0	0	0	0	84	0	0	0	2	04/01/2017	1
	31340Y	AE	9		03/15/2013	VARIOUS		8,667	8,667	9,058	8,674	0	(7)	0	(7)	0	8,667	0	0	0	200	04/15/2019	1
	31340Y	BT	5		03/15/2013	VARIOUS		20,425	20,425	18,676	20,334	0	91	0	91	0	20,425	0	0	0	377	06/15/2019	1
	31340Y	CX	5		03/15/2013	VARIOUS		12,466	12,466	11,687	12,406	0	60	0	60	0	12,466	0	0	0	277	07/15/2019	1
	313442	G8	2		03/01/2013	VARIOUS		38	38	34	38	0	0	0	0	0	38	0	0	0	1	05/01/2017	1
	313443	PG	2		03/01/2013	VARIOUS		122	122	111	122	0	0	0	0	0	122	0	0	0	3	05/01/2017	1
	313445	6Q	6		03/01/2013	VARIOUS		31	31	28	31	0	0	0	0	0	31	0	0	0	1	07/01/2017	1
	31344M	KB	6		03/01/2013	VARIOUS		41	41	36	41	0	0	0	0	0	41	0	0	0	1	12/01/2016	1
	31344S	GF	9		02/01/2013	VARIOUS		7	7	6	7	0	0	0	0	0	7	0	0	0	0	02/01/2017	1
	31344X	AT	4		03/01/2013	VARIOUS		21	21	19	21	0	0	0	0	0	21	0	0	0	0	04/01/2017	1
	31345G	RL	9		03/01/2013	VARIOUS		1,758	1,758	1,591	1,759	0	(1)	0	(1)	0	1,758	0	0	0	35	06/01/2018	1
	31358R	4X	8		03/01/2013	MBS PAYDOWN		37,164	37,164	35,504	37,147	0	17	0	17	0	37,164	0	0	0	527	01/25/2023	1
	31358T	LW	7		03/01/2013	MBS PAYDOWN		46,902	46,902	43,696	46,865	0	37	0	37	0	46,902	0	0	0	636	02/25/2023	1
	31359G	UM	6		03/01/2013	MBS PAYDOWN		1,052,777	1,052,777	992,756	1,051,888	0	889	0	889	0	1,052,777	0	0	0	10,077	02/25/2024	1

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
313602	QB	3		03/01/2013	MBS PAYDOWN		1,542	1,542	1,538	1,542	0	0	0	0	0	1,542	0	0	0	26	04/25/2019	1
313637	FB	1		03/01/2013	MBS PAYDOWN		2,316	2,316	2,316	2,316	0	0	0	0	0	2,316	0	0	0	26	03/01/2028	1
313637	FH	8		03/01/2013	MBS PAYDOWN		2,593	2,593	2,593	2,593	0	0	0	0	0	2,593	0	0	0	29	07/01/2028	1
313637	LM	0		03/01/2013	MBS PAYDOWN		1,836	1,836	1,836	1,836	0	0	0	0	0	1,836	0	0	0	19	07/01/2029	1
31368H	KA	0		03/01/2013	MBS PAYDOWN		16,030	16,030	15,886	16,003	0	27	0	27	0	16,030	0	0	0	148	11/01/2027	1
31368H	KP	7		03/01/2013	MBS PAYDOWN		6,489	6,489	6,107	6,428	0	61	0	61	0	6,489	0	0	0	62	06/01/2029	1
31368H	NG	4		03/01/2013	MBS PAYDOWN		1,751,487	1,751,487	1,872,449	1,758,598	0	(7,111)	0	(7,111)	0	1,751,487	0	0	0	17,108	09/01/2038	1
31371E	6V	2		03/01/2013	MBS PAYDOWN		1,485	1,485	1,510	1,488	0	(3)	0	(3)	0	1,485	0	0	0	21	06/01/2025	1
31371F	FR	8		03/01/2013	MBS PAYDOWN		506	506	515	506	0	0	0	0	0	506	0	0	0	7	02/01/2026	1
31371F	J8	6		03/01/2013	MBS PAYDOWN		2,338	2,338	2,197	2,319	0	19	0	19	0	2,338	0	0	0	34	05/01/2026	1
31371F	KE	1		03/01/2013	MBS PAYDOWN		936	936	952	936	0	0	0	0	0	936	0	0	0	13	05/01/2026	1
31371G	2R	0		03/01/2013	MBS PAYDOWN		233	233	237	234	0	(1)	0	(1)	0	233	0	0	0	2	10/01/2028	1
31371G	BC	3		03/01/2013	MBS PAYDOWN		662	662	653	661	0	1	0	1	0	662	0	0	0	8	10/01/2027	1
31371G	CX	6		03/01/2013	MBS PAYDOWN		83	83	82	83	0	0	0	0	0	83	0	0	0	1	11/01/2027	1
31371G	DB	3		03/01/2013	MBS PAYDOWN		531	531	539	533	0	(2)	0	(2)	0	531	0	0	0	8	11/01/2027	1
31371G	GT	1		03/01/2013	MBS PAYDOWN		3,899	3,899	3,962	3,915	0	(16)	0	(16)	0	3,899	0	0	0	49	01/01/2028	1
31371H	DQ	8		03/01/2013	MBS PAYDOWN		2,659	2,659	2,674	2,662	0	(4)	0	(4)	0	2,659	0	0	0	26	01/01/2029	1
31371H	GY	8		03/01/2013	MBS PAYDOWN		6,415	6,415	6,530	6,418	0	(3)	0	(3)	0	6,415	0	0	0	39	02/01/2029	1
31371H	HQ	4		03/01/2013	MBS PAYDOWN		179	179	178	179	0	0	0	0	0	179	0	0	0	2	03/01/2029	1
31371H	JY	5		03/01/2013	MBS PAYDOWN		5,759	5,759	5,812	5,758	0	0	0	0	0	5,759	0	0	0	31	04/01/2029	1
31371H	NM	6		03/01/2013	MBS PAYDOWN		364	364	342	361	0	3	0	3	0	364	0	0	0	5	06/01/2029	1
31371H	QW	1		03/01/2013	MBS PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	0	07/01/2029	1
31371H	VJ	4		03/01/2013	MBS PAYDOWN		111	111	111	112	0	0	0	0	0	111	0	0	0	2	09/01/2029	1
31371H	X8	6		03/01/2013	MBS PAYDOWN		330	330	310	329	0	1	0	1	0	330	0	0	0	3	09/01/2029	1
31371K	2Z	3		03/01/2013	MBS PAYDOWN		31,357	31,357	31,916	31,256	0	101	0	101	0	31,357	0	0	0	266	03/01/2033	1
31371K	3A	7		03/01/2013	MBS PAYDOWN		100,624	100,624	101,722	100,362	0	262	0	262	0	100,624	0	0	0	874	04/01/2033	1
31371K	4K	4		03/01/2013	MBS PAYDOWN		10,426	10,426	10,613	10,382	0	44	0	44	0	10,426	0	0	0	96	05/01/2033	1
31371K	4L	2		03/01/2013	MBS PAYDOWN		1,415	1,415	1,459	1,419	0	(4)	0	(4)	0	1,415	0	0	0	13	05/01/2033	1
31371K	5Z	0		03/01/2013	MBS PAYDOWN		19,597	19,597	19,950	19,528	0	70	0	70	0	19,597	0	0	0	180	06/01/2023	1
31371K	6C	0		03/01/2013	MBS PAYDOWN		299,247	299,247	304,667	298,101	0	1,147	0	1,147	0	299,247	0	0	0	2,735	06/01/2033	1
31371K	VF	5		03/01/2013	MBS PAYDOWN		166,843	166,843	169,840	166,732	0	111	0	111	0	166,843	0	0	0	1,524	11/01/2032	1
31371K	WH	0		03/01/2013	MBS PAYDOWN		20,545	20,545	20,400	20,551	0	(6)	0	(6)	0	20,545	0	0	0	183	12/01/2032	1
31371K	XS	5		03/01/2013	MBS PAYDOWN		17,798	17,798	18,118	17,776	0	23	0	23	0	17,798	0	0	0	156	01/01/2023	1
31371K	ZA	2		03/01/2013	MBS PAYDOWN		9,931	9,931	10,006	9,914	0	18	0	18	0	9,931	0	0	0	87	02/01/2033	1
31371L	A6	6		03/01/2013	MBS PAYDOWN		43,976	43,976	44,149	43,919	0	56	0	56	0	43,976	0	0	0	402	08/01/2033	1
31371L	DH	9		03/01/2013	MBS PAYDOWN		3,569	3,569	3,602	3,561	0	8	0	8	0	3,569	0	0	0	34	10/01/2033	1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31371L	FY	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	8,458	8,458	8,536	8,438	0	20	0	20	0	8,458	0	0	0	78	12/01/2033	1.....
31371L	HD	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	7,449	7,449	7,518	7,427	0	22	0	22	0	7,449	0	0	0	68	01/01/2034	1.....
31372B	LU	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	144	144	146	146	0	(2)	0	(2)	0	144	0	0	0	1	01/01/2024	1.....
31373Q	GN	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2025	1.....
31373Q	N3	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	18	18	19	18	0	0	0	0	0	18	0	0	0	0	04/01/2025	1.....
31373T	3E	8	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	428	428	445	429	0	(1)	0	(1)	0	428	0	0	0	6	05/01/2025	1.....
31373T	JQ	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	278	278	289	276	0	1	0	1	0	278	0	0	0	4	02/01/2025	1.....
31373U	ER	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2025	1.....
31373U	JT	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	1,397	1,397	1,421	1,398	0	0	0	0	0	1,397	0	0	0	21	01/01/2026	1.....
31373V	K2	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	53	53	55	53	0	0	0	0	0	53	0	0	0	1	03/01/2025	1.....
31373W	5K	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	14	14	15	14	0	0	0	0	0	14	0	0	0	0	02/01/2025	1.....
31374B	ZZ	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	91	91	94	91	0	0	0	0	0	91	0	0	0	1	06/01/2025	1.....
31374E	BM	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	75	75	78	75	0	0	0	0	0	75	0	0	0	1	05/01/2025	1.....
31374F	6W	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	2,696	2,696	2,676	2,694	0	2	0	2	0	2,696	0	0	0	18	01/01/2027	1.....
31374G	DK	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	100	100	99	100	0	0	0	0	0	100	0	0	0	1	03/01/2027	1.....
31374L	GV	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	64	64	67	64	0	0	0	0	0	64	0	0	0	1	07/01/2025	1.....
31374N	RS	3	FED NATIONAL MTG ASSN.....	.....	01/01/2013	MBS PAYDOWN.....	.....	174	174	165	174	0	0	0	0	0	174	0	0	0	1	08/01/2025	1.....
31374T	2X	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	1,230	1,230	1,164	1,220	0	10	0	10	0	1,230	0	0	0	14	10/01/2029	1.....
31374T	AK	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	7,863	7,863	7,990	7,918	0	(55)	0	(55)	0	7,863	0	0	0	63	06/01/2028	1.....
31374T	DR	7	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	14,387	14,387	14,618	14,508	0	(121)	0	(121)	0	14,387	0	0	0	148	11/01/2028	1.....
31374T	E3	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	226	226	230	228	0	(2)	0	(2)	0	226	0	0	0	2	11/01/2028	1.....
31374T	HQ	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	969	969	985	974	0	(5)	0	(5)	0	969	0	0	0	9	12/01/2028	1.....
31374T	NX	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	9,094	9,094	8,925	9,077	0	17	0	17	0	9,094	0	0	0	90	03/01/2029	1.....
31374T	RM	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	8,400	8,400	7,894	8,323	0	77	0	77	0	8,400	0	0	0	80	05/01/2029	1.....
31374T	RX	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	3,956	3,956	3,718	3,921	0	36	0	36	0	3,956	0	0	0	40	05/01/2029	1.....
31374T	RZ	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	5,077	5,077	4,937	5,057	0	20	0	20	0	5,077	0	0	0	52	05/01/2029	1.....
31374T	VN	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	95	95	96	95	0	0	0	0	0	95	0	0	0	1	07/01/2029	1.....
31375M	XC	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	10,423	10,423	10,591	10,471	0	(48)	0	(48)	0	10,423	0	0	0	89	03/01/2026	1.....
31376E	X5	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	18	18	18	18	0	0	0	0	0	18	0	0	0	0	09/01/2026	1.....
31376H	KM	4	FED NATIONAL MTG ASSN.....	.....	01/01/2013	MBS PAYDOWN.....	.....	129,059	129,059	127,283	127,551	0	1,508	0	1,508	0	129,059	0	0	0	753	12/01/2027	1.....
31376L	GJ	7	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	34	34	33	34	0	0	0	0	0	34	0	0	0	0	01/01/2027	1.....
31376Q	PQ	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	131	131	130	131	0	0	0	0	0	131	0	0	0	2	10/01/2026	1.....
31376T	BB	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2027	1.....
31376V	QT	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/01/2027	1.....
31377C	K9	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	132	132	124	132	0	(1)	0	(1)	0	132	0	0	0	1	01/01/2029	1.....
31377C	M4	2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	176	176	179	176	0	0	0	0	0	176	0	0	0	2	12/01/2027	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31377X LR 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....17	.....17	.....17	.....17	.....0	.....0	.....0	.....0	.....0	.....17	.....0	.....0	.....0	.....0	05/01/2027	1.....
31378A A3 0	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....67	.....67	.....69	.....68	.....0	.....0	.....0	.....0	.....0	.....67	.....0	.....0	.....0	.....1	10/01/2027	1.....
31378B 5Q 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....952	.....952	.....939	.....952	.....0	.....0	.....0	.....0	.....0	.....952	.....0	.....0	.....0	.....10	10/01/2027	1.....
31378B 5V 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....227	.....227	.....224	.....227	.....0	.....0	.....0	.....0	.....0	.....227	.....0	.....0	.....0	.....3	10/01/2027	1.....
31378C B7 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....189	.....189	.....187	.....189	.....0	.....0	.....0	.....0	.....0	.....189	.....0	.....0	.....0	.....2	10/01/2027	1.....
31378C B9 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....104	.....104	.....102	.....104	.....0	.....0	.....0	.....0	.....0	.....104	.....0	.....0	.....0	.....1	10/01/2027	1.....
31378D T8 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....54	.....54	.....53	.....54	.....0	.....0	.....0	.....0	.....0	.....54	.....0	.....0	.....0	.....1	10/01/2027	1.....
31378D X3 9	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....686	.....686	.....677	.....686	.....0	.....1	.....0	.....1	.....0	.....686	.....0	.....0	.....0	.....8	12/01/2027	1.....
31378D X6 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....145	.....145	.....143	.....145	.....0	.....0	.....0	.....0	.....0	.....145	.....0	.....0	.....0	.....2	12/01/2027	1.....
31378D XM 7	FED NATIONAL MTG ASSN.....		.....	02/01/2013	MBS PAYDOWN.....	.....	.....12,236	.....12,236	.....12,067	.....12,069	.....0	.....167	.....0	.....167	.....0	.....12,236	.....0	.....0	.....0	.....143	12/01/2027	1.....
31378D XW 5	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....922	.....922	.....909	.....922	.....0	.....0	.....0	.....0	.....0	.....922	.....0	.....0	.....0	.....11	12/01/2027	1.....
31378E Z3 5	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....74	.....74	.....73	.....74	.....0	.....0	.....0	.....0	.....0	.....74	.....0	.....0	.....0	.....1	10/01/2027	1.....
31378F G2 5	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....37	.....37	.....38	.....37	.....0	.....0	.....0	.....0	.....0	.....37	.....0	.....0	.....0	.....0	08/01/2027	1.....
31378F XP 5	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....6	.....6	.....5	.....6	.....0	.....0	.....0	.....0	.....0	.....6	.....0	.....0	.....0	.....0	09/01/2027	1.....
31378H G5 4	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....25	.....25	.....26	.....25	.....0	.....0	.....0	.....0	.....0	.....25	.....0	.....0	.....0	.....0	09/01/2027	1.....
31378J AR 8	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....21	.....21	.....21	.....21	.....0	.....0	.....0	.....0	.....0	.....21	.....0	.....0	.....0	.....0	09/01/2027	1.....
31378J EZ 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....61	.....61	.....63	.....62	.....0	.....0	.....0	.....0	.....0	.....61	.....0	.....0	.....0	.....1	10/01/2027	1.....
31378L CH 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....255	.....255	.....259	.....255	.....0	.....0	.....0	.....0	.....0	.....255	.....0	.....0	.....0	.....3	12/01/2027	1.....
31378L CK 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....636	.....636	.....628	.....636	.....0	.....0	.....0	.....0	.....0	.....636	.....0	.....0	.....0	.....8	12/01/2027	1.....
31378L CM 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....786	.....786	.....775	.....786	.....0	.....0	.....0	.....0	.....0	.....786	.....0	.....0	.....0	.....9	12/01/2027	1.....
31378L CS 9	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....484	.....484	.....478	.....484	.....0	.....0	.....0	.....0	.....0	.....484	.....0	.....0	.....0	.....4	12/01/2027	1.....
31378L JR 4	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....25	.....25	.....25	.....25	.....0	.....0	.....0	.....0	.....0	.....25	.....0	.....0	.....0	.....0	10/01/2027	1.....
31378L M6 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....308	.....308	.....304	.....308	.....0	.....0	.....0	.....0	.....0	.....308	.....0	.....0	.....0	.....4	12/01/2027	1.....
31378L ZR 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....17,610	.....17,610	.....17,367	.....17,594	.....0	.....16	.....0	.....16	.....0	.....17,610	.....0	.....0	.....0	.....205	12/01/2027	1.....
31378N ET 1	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....280	.....280	.....276	.....280	.....0	.....0	.....0	.....0	.....0	.....280	.....0	.....0	.....0	.....3	12/01/2027	1.....
31378P HR 7	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....511	.....511	.....519	.....514	.....0	.....(4)	.....0	.....(4)	.....0	.....511	.....0	.....0	.....0	.....6	11/01/2027	1.....
31378P X3 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....104	.....104	.....106	.....104	.....0	.....0	.....0	.....0	.....0	.....104	.....0	.....0	.....0	.....1	11/01/2027	1.....
31378P Z6 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....316	.....316	.....311	.....316	.....0	.....0	.....0	.....0	.....0	.....316	.....0	.....0	.....0	.....5	01/01/2028	1.....
31378P ZQ 9	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....102	.....102	.....101	.....103	.....0	.....0	.....0	.....0	.....0	.....102	.....0	.....0	.....0	.....1	12/01/2027	1.....
31378Q 4X 6	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....34	.....34	.....33	.....34	.....0	.....0	.....0	.....0	.....0	.....34	.....0	.....0	.....0	.....0	12/01/2027	1.....
31378Q GX 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....664	.....664	.....655	.....663	.....0	.....1	.....0	.....1	.....0	.....664	.....0	.....0	.....0	.....8	12/01/2027	1.....
31378Q LG 4	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....21	.....21	.....21	.....21	.....0	.....0	.....0	.....0	.....0	.....21	.....0	.....0	.....0	.....0	12/01/2027	1.....
31378Q LQ 2	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....575	.....575	.....567	.....574	.....0	.....0	.....0	.....0	.....0	.....575	.....0	.....0	.....0	.....7	12/01/2027	1.....
31378Q LU 3	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....1,810	.....1,810	.....1,785	.....1,810	.....0	.....0	.....0	.....0	.....0	.....1,810	.....0	.....0	.....0	.....21	12/01/2027	1.....
31378R KF 5	FED NATIONAL MTG ASSN.....		.....	03/01/2013	MBS PAYDOWN.....	.....	.....255	.....255	.....259	.....255	.....0	.....0	.....0	.....0	.....0	.....255	.....0	.....0	.....0	.....3	12/01/2027	1.....
31378T KC 8	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....2525242500000250000	12/01/2027	1.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31378T LY 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					106	106	108	107	0	0	0	0	0	106	0	0	0	1	12/01/2027	1.....
31379C WJ 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					4,232	4,232	4,300	4,233	0	(1)	0	(1)	0	4,232	0	0	0	21	03/01/2028	1.....
31379D F9 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					135	135	134	135	0	0	0	0	0	135	0	0	0	1	08/01/2027	1.....
31379L VX 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					14	14	13	14	0	0	0	0	0	14	0	0	0	0	04/01/2028	1.....
31379N X5 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					40	40	37	40	0	0	0	0	0	40	0	0	0	0	04/01/2028	1.....
31379U BM 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					388	388	364	388	0	(1)	0	(1)	0	388	0	0	0	4	11/01/2028	1.....
3137AQ WY 0	FED HOME LOAN MTG CORP.....	03/15/2013	MBS PAYDOWN.....					628,178	628,178	629,258	628,187	0	(9)	0	(9)	0	628,178	0	0	0	644	06/15/2032	1.....
3137AR UB 0	FED HOME LOAN MTG CORP.....	03/15/2013	MBS PAYDOWN.....					259,174	259,174	259,174	259,174	0	0	0	0	0	259,174	0	0	0	252	04/15/2037	1.....
3137AS RV 8	FED HOME LOAN MTG CORP.....	03/15/2013	MBS PAYDOWN.....					518,447	518,447	518,447	518,447	0	0	0	0	0	518,447	0	0	0	659	08/15/2042	1.....
31380C PJ 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					416	416	423	418	0	(2)	0	(2)	0	416	0	0	0	4	08/01/2028	1.....
31380H H7 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					113	113	109	113	0	0	0	0	0	113	0	0	0	1	09/01/2028	1.....
31380H Q8 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					236	236	232	236	0	0	0	0	0	236	0	0	0	3	11/01/2028	1.....
31380L F2 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					233	233	219	233	0	0	0	0	0	233	0	0	0	1	11/01/2028	1.....
31380Q VP 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					147	147	147	147	0	0	0	0	0	147	0	0	0	2	11/01/2029	1.....
31380R J2 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					122	122	118	122	0	0	0	0	0	122	0	0	0	1	02/01/2029	1.....
31380R P6 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1,862	1,862	1,892	1,869	0	(7)	0	(7)	0	1,862	0	0	0	13	12/01/2028	1.....
31380U 5W 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					380	380	357	376	0	4	0	4	0	380	0	0	0	4	11/01/2028	1.....
31380U DD 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					27	27	26	27	0	0	0	0	0	27	0	0	0	0	11/01/2028	1.....
31380U MK 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					150	150	141	150	0	1	0	1	0	150	0	0	0	2	12/01/2028	1.....
31380W QH 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					106	106	100	105	0	1	0	1	0	106	0	0	0	1	01/01/2029	1.....
31380X HK 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					42	42	39	42	0	0	0	0	0	42	0	0	0	0	12/01/2028	1.....
31380X X6 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					163	163	153	163	0	0	0	0	0	163	0	0	0	2	12/01/2028	1.....
31380Y B6 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					3,099	3,099	2,912	3,079	0	21	0	21	0	3,099	0	0	0	46	12/01/2028	1.....
31380Y E5 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					670	670	630	667	0	4	0	4	0	670	0	0	0	7	12/01/2028	1.....
31380Y E6 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					575	575	541	570	0	5	0	5	0	575	0	0	0	6	12/01/2028	1.....
31380Y Q8 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					104	104	98	104	0	1	0	1	0	104	0	0	0	1	11/01/2028	1.....
31381A EC 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					5,309	5,309	4,989	5,141	0	169	0	169	0	5,309	0	0	0	53	12/01/2028	1.....
31381A VU 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					264	264	248	263	0	1	0	1	0	264	0	0	0	3	10/01/2028	1.....
31381B 2H 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					2,272	2,272	2,309	2,281	0	(9)	0	(9)	0	2,272	0	0	0	24	12/01/2028	1.....
31381B CU 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					593	593	558	591	0	2	0	2	0	593	0	0	0	4	12/01/2028	1.....
31381F XR 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/01/2029	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					544	544	524	546	0	(2)	0	(2)	0	544	0	0	0	5	01/01/2029	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					43	43	43	43	0	0	0	0	0	43	0	0	0	1	08/01/2029	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					39	39	39	39	0	0	0	0	0	39	0	0	0	0	08/01/2029	1.....
31382E BT 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					22	22	20	21	0	0	0	0	0	22	0	0	0	0	01/01/2029	1.....

QE05.12

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31382G P8 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					28	28	26	28	0	0	0	0	0	28	0	0	0	0	02/01/2029	1.....
31382J 5A 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					479	479	450	479	0	0	0	0	0	479	0	0	0	5	01/01/2029	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					105	105	106	105	0	(1)	0	(1)	0	105	0	0	0	1	10/01/2029	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					187	187	175	186	0	1	0	1	0	187	0	0	0	2	06/01/2029	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					565	565	531	563	0	2	0	2	0	565	0	0	0	6	02/01/2029	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					2,023	2,023	1,959	2,021	0	2	0	2	0	2,023	0	0	0	15	02/01/2029	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					31	31	31	31	0	0	0	0	0	31	0	0	0	0	04/01/2029	1.....
31382N 4Z 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					25,677	25,677	24,128	25,649	0	28	0	28	0	25,677	0	0	0	166	02/01/2029	1.....
31382P QB 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					13	13	12	13	0	0	0	0	0	13	0	0	0	0	04/01/2029	1.....
31382Q B9 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					24	24	23	24	0	0	0	0	0	24	0	0	0	0	04/01/2029	1.....
31382R 3L 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					590	590	596	591	0	(1)	0	(1)	0	590	0	0	0	7	08/01/2029	1.....
31382R D6 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					2,473	2,473	2,321	2,446	0	27	0	27	0	2,473	0	0	0	25	06/01/2029	1.....
31382S 3J 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					36	36	34	36	0	0	0	0	0	36	0	0	0	0	03/01/2029	1.....
31382S E7 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1,668	1,668	1,615	1,667	0	2	0	2	0	1,668	0	0	0	23	03/01/2029	1.....
31382T 4K 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					32	32	30	31	0	0	0	0	0	32	0	0	0	0	04/01/2029	1.....
31382U 4U 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					45	45	45	44	0	0	0	0	0	45	0	0	0	0	04/01/2029	1.....
31382V A2 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					27	27	26	27	0	0	0	0	0	27	0	0	0	0	04/01/2029	1.....
31382Y R8 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					224	224	225	224	0	0	0	0	0	224	0	0	0	2	05/01/2029	1.....
31383A G3 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					46	46	47	46	0	0	0	0	0	46	0	0	0	1	08/01/2029	1.....
31383A R6 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					11	11	10	11	0	0	0	0	0	11	0	0	0	0	05/01/2029	1.....
31383A XW 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					299	299	290	301	0	(1)	0	(1)	0	299	0	0	0	3	06/01/2029	1.....
31383B FJ 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					2	2	2	3	0	0	0	0	0	2	0	0	0	0	07/01/2029	1.....
31383C U9 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					762	762	770	765	0	(3)	0	(3)	0	762	0	0	0	9	08/01/2029	1.....
31383C UQ 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					20	20	21	20	0	0	0	0	0	20	0	0	0	0	08/01/2029	1.....
31383C VQ 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					215	215	217	216	0	0	0	0	0	215	0	0	0	3	08/01/2029	1.....
31383D MJ 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1,120	1,120	1,130	1,124	0	(5)	0	(5)	0	1,120	0	0	0	14	09/01/2029	1.....
31383E 3F 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					249	249	233	249	0	(1)	0	(1)	0	249	0	0	0	2	06/01/2029	1.....
31383E LE 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					121	121	121	121	0	0	0	0	0	121	0	0	0	2	07/01/2029	1.....
31383E RR 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029	1.....
31383F NP 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					5,675	5,675	5,322	5,658	0	18	0	18	0	5,675	0	0	0	57	07/01/2029	1.....
31383F RY 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					55	55	56	55	0	0	0	0	0	55	0	0	0	1	09/01/2029	1.....
31383J 7K 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					140	140	140	140	0	0	0	0	0	140	0	0	0	2	09/01/2029	1.....
31383J EG 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1,969	1,969	1,979	1,971	0	(2)	0	(2)	0	1,969	0	0	0	19	08/01/2029	1.....
31383J N2 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					37	37	37	37	0	0	0	0	0	37	0	0	0	0	09/01/2029	1.....
31383K SR 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					296	296	299	297	0	(1)	0	(1)	0	296	0	0	0	4	07/01/2029	1.....
31383K ZG 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....					1,454	1,454	1,468	1,458	0	(4)	0	(4)	0	1,454	0	0	0	18	07/01/2029	1.....

QE05.13

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31383L H3 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....210	.....210	.....212	.....211	.....0	.....(1)	.....0	.....(1)	.....0	.....210	.....0	.....0	.....210	.....0	.....0	.....0	.....3	09/01/2029	1.....
31383L NA 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....96	.....96	.....90	.....96	.....0	.....0	.....0	.....0	.....0	.....96	.....0	.....0	.....96	.....0	.....0	.....0	.....1	07/01/2029	1.....
31383L U9 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....102	.....102	.....103	.....103	.....0	.....0	.....0	.....0	.....0	.....102	.....0	.....0	.....102	.....0	.....0	.....0	.....1	07/01/2029	1.....
31383M HQ 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....2,182	.....2,182	.....2,182	.....2,188	.....0	.....(6)	.....0	.....(6)	.....0	.....2,182	.....0	.....0	.....2,182	.....0	.....0	.....0	.....40	08/01/2029	1.....
31383M JB 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....95	.....95	.....96	.....96	.....0	.....0	.....0	.....0	.....0	.....95	.....0	.....0	.....95	.....0	.....0	.....0	.....1	09/01/2029	1.....
31383M VU 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,277	.....1,277	.....1,289	.....1,275	.....0	.....1	.....0	.....1	.....0	.....1,277	.....0	.....0	.....1,277	.....0	.....0	.....0	.....22	07/01/2029	1.....
31383M YU 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,412	.....1,412	.....1,412	.....1,415	.....0	.....(3)	.....0	.....(3)	.....0	.....1,412	.....0	.....0	.....1,412	.....0	.....0	.....0	.....18	08/01/2029	1.....
31383P MC 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....205	.....205	.....205	.....206	.....0	.....0	.....0	.....0	.....0	.....205	.....0	.....0	.....205	.....0	.....0	.....0	.....3	08/01/2029	1.....
31383Q DV 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....155	.....155	.....157	.....155	.....0	.....0	.....0	.....0	.....0	.....155	.....0	.....0	.....155	.....0	.....0	.....0	.....2	08/01/2029	1.....
31383Q HX 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....8	.....8	.....8	.....9	.....0	.....0	.....0	.....0	.....0	.....8	.....0	.....0	.....8	.....0	.....0	.....0	.....0	08/01/2029	1.....
31383Q YV 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....111	.....111	.....112	.....111	.....0	.....0	.....0	.....0	.....0	.....111	.....0	.....0	.....111	.....0	.....0	.....0	.....1	09/01/2029	1.....
31383R 3A 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....159	.....159	.....161	.....160	.....0	.....(1)	.....0	.....(1)	.....0	.....159	.....0	.....0	.....159	.....0	.....0	.....0	.....2	08/01/2029	1.....
31383R 5Q 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....6	.....6	.....6	.....6	.....0	.....0	.....0	.....0	.....0	.....6	.....0	.....0	.....6	.....0	.....0	.....0	.....0	08/01/2029	1.....
31383R FB 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....374	.....374	.....377	.....375	.....0	.....(1)	.....0	.....(1)	.....0	.....374	.....0	.....0	.....374	.....0	.....0	.....0	.....5	08/01/2029	1.....
31383R FC 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....37,478	.....37,478	.....37,472	.....37,478	.....0	.....0	.....0	.....0	.....0	.....37,478	.....0	.....0	.....37,478	.....0	.....0	.....0	.....235	08/01/2029	1.....
31383R LH 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....356	.....356	.....337	.....357	.....0	.....0	.....0	.....0	.....0	.....356	.....0	.....0	.....356	.....0	.....0	.....0	.....4	08/01/2029	1.....
31383R X9 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....2,420	.....2,420	.....2,443	.....2,432	.....0	.....(12)	.....0	.....(12)	.....0	.....2,420	.....0	.....0	.....2,420	.....0	.....0	.....0	.....30	08/01/2029	1.....
31383S D6 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....3	.....3	.....3	.....3	.....0	.....0	.....0	.....0	.....0	.....3	.....0	.....0	.....3	.....0	.....0	.....0	.....0	08/01/2029	1.....
31383S FX 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....425	.....425	.....429	.....427	.....0	.....(2)	.....0	.....(2)	.....0	.....425	.....0	.....0	.....425	.....0	.....0	.....0	.....5	09/01/2029	1.....
31383S KK 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....151	.....151	.....151	.....151	.....0	.....0	.....0	.....0	.....0	.....151	.....0	.....0	.....151	.....0	.....0	.....0	.....2	12/01/2029	1.....
31383S PK 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....203	.....203	.....206	.....203	.....0	.....0	.....0	.....0	.....0	.....203	.....0	.....0	.....203	.....0	.....0	.....0	.....3	10/01/2029	1.....
31383S WW 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....100	.....100	.....102	.....101	.....0	.....(1)	.....0	.....(1)	.....0	.....100	.....0	.....0	.....100	.....0	.....0	.....0	.....1	10/01/2029	1.....
31383U VQ 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....318	.....318	.....321	.....320	.....0	.....(2)	.....0	.....(2)	.....0	.....318	.....0	.....0	.....318	.....0	.....0	.....0	.....4	09/01/2029	1.....
31384A SD 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....148	.....148	.....150	.....148	.....0	.....(1)	.....0	.....(1)	.....0	.....148	.....0	.....0	.....148	.....0	.....0	.....0	.....2	10/01/2029	1.....
31384A XM 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....217	.....217	.....221	.....218	.....0	.....0	.....0	.....0	.....0	.....217	.....0	.....0	.....217	.....0	.....0	.....0	.....3	10/01/2029	1.....
31384B 6Z 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....180	.....180	.....183	.....181	.....0	.....(1)	.....0	.....(1)	.....0	.....180	.....0	.....0	.....180	.....0	.....0	.....0	.....2	10/01/2029	1.....
31384D 5G 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....333	.....333	.....333	.....334	.....0	.....0	.....0	.....0	.....0	.....333	.....0	.....0	.....333	.....0	.....0	.....0	.....4	12/01/2029	1.....
31384D 7J 5	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....418	.....418	.....418	.....419	.....0	.....(1)	.....0	.....(1)	.....0	.....418	.....0	.....0	.....418	.....0	.....0	.....0	.....5	12/01/2029	1.....
31384D U5 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,741	.....1,741	.....1,741	.....1,744	.....0	.....(3)	.....0	.....(3)	.....0	.....1,741	.....0	.....0	.....1,741	.....0	.....0	.....0	.....22	11/01/2029	1.....
31384D XJ 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....59	.....59	.....59	.....60	.....0	.....0	.....0	.....0	.....0	.....59	.....0	.....0	.....59	.....0	.....0	.....0	.....1	11/01/2029	1.....
31384E AB 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....91	.....91	.....91	.....91	.....0	.....0	.....0	.....0	.....0	.....91	.....0	.....0	.....91	.....0	.....0	.....0	.....1	12/01/2029	1.....
31384F RQ 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....156	.....156	.....156	.....156	.....0	.....0	.....0	.....0	.....0	.....156	.....0	.....0	.....156	.....0	.....0	.....0	.....2	11/01/2029	1.....
31384G RS 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....12	.....12	.....12	.....12	.....0	.....0	.....0	.....0	.....0	.....12	.....0	.....0	.....12	.....0	.....0	.....0	.....0	11/01/2029	1.....
31384P QD 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....88	.....88	.....82	.....87	.....0	.....1	.....0	.....1	.....0	.....88	.....0	.....0	.....88	.....0	.....0	.....0	.....1	01/01/2030	1.....
31384V 3F 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....602	.....602	.....611	.....606	.....0	.....(4)	.....0	.....(4)	.....0	.....602	.....0	.....0	.....602	.....0	.....0	.....0	.....6	06/01/2030	1.....
31384V M9 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....6,868	.....6,868	.....6,978	.....6,914	.....0	.....(46)	.....0	.....(46)	.....0	.....6,868	.....0	.....0	.....6,868	.....0	.....0	.....0	.....71	10/01/2029	1.....

QE05.14

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31384V RR 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		510	510	518	512	0	(3)	0	(3)	0	510	0	0	0	4	10/01/2029	1
31384W K2 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,928	1,928	1,994	2,035	0	(107)	0	(107)	0	1,928	0	0	0	21	05/01/2031	1
31384W KY 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,724	1,724	1,783	1,813	0	(89)	0	(89)	0	1,724	0	0	0	19	05/01/2031	1
31385H 3P 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		3,301	3,301	3,360	3,320	0	(19)	0	(19)	0	3,301	0	0	0	31	12/01/2031	1
31385H 5A 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		664	664	664	665	0	0	0	0	0	664	0	0	0	5	01/01/2032	1
31385H QN 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		240	240	244	241	0	(1)	0	(1)	0	240	0	0	0	2	12/01/2029	1
31385W 4P 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		13,281	13,281	13,380	13,252	0	29	0	29	0	13,281	0	0	0	126	04/01/2033	1
31385X EC 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		179,327	179,327	178,066	179,403	0	(76)	0	(76)	0	179,327	0	0	0	1,622	06/01/2033	1
31385X F8 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		9,100	9,100	9,036	9,103	0	(3)	0	(3)	0	9,100	0	0	0	79	07/01/2033	1
31385X F9 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		46,653	46,653	47,007	46,557	0	96	0	96	0	46,653	0	0	0	419	07/01/2033	1
31385X JW 8	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		29,598	29,598	29,390	29,610	0	(12)	0	(12)	0	29,598	0	0	0	263	07/01/2033	1
31385X NR 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		227,841	227,841	229,959	227,317	0	524	0	524	0	227,841	0	0	0	2,052	10/01/2033	1
31386E K3 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		230	230	232	230	0	0	0	0	0	230	0	0	0	2	05/01/2031	1
31386W QR 2	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		241	241	245	242	0	0	0	0	0	241	0	0	0	3	03/01/2031	1
31386Y LA 0	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		805	805	818	805	0	0	0	0	0	805	0	0	0	8	04/01/2021	1
31387C XP 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	05/01/2031	1
31387E E8 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,007	1,007	1,012	1,008	0	(1)	0	(1)	0	1,007	0	0	0	7	07/01/2031	1
31387E ME 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	1	07/01/2031	1
31387H ZR 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	06/01/2031	1
31387S 2U 9	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,121	1,121	1,127	1,120	0	0	0	0	0	1,121	0	0	0	11	07/01/2031	1
31387X VK 8	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		7,491	7,491	7,494	7,511	0	(20)	0	(20)	0	7,491	0	0	0	105	09/01/2031	1
31388F NW 9	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		308	308	318	320	0	(12)	0	(12)	0	308	0	0	0	3	07/01/2031	1
31388G K8 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		26	26	26	27	0	0	0	0	0	26	0	0	0	0	09/01/2031	1
31388W XC 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		10,630	10,630	10,710	10,621	0	9	0	9	0	10,630	0	0	0	103	01/01/2032	1
31389C UJ 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		488	488	488	488	0	0	0	0	0	488	0	0	0	4	02/01/2032	1
31389D S9 9	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		3,283	3,283	3,385	3,278	0	4	0	4	0	3,283	0	0	0	25	09/01/2031	1
31389E MQ 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		87	87	89	87	0	0	0	0	0	87	0	0	0	1	06/01/2021	1
31389H ZQ 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		60	60	60	60	0	0	0	0	0	60	0	0	0	1	02/01/2032	1
31389J T8 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		306	306	306	307	0	(1)	0	(1)	0	306	0	0	0	4	02/01/2032	1
31389K 4J 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	02/01/2032	1
31389K AP 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		312	312	312	312	0	0	0	0	0	312	0	0	0	4	03/01/2032	1
31389K K2 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		220	220	220	220	0	0	0	0	0	220	0	0	0	3	02/01/2032	1
31389K MA 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		175	175	179	174	0	1	0	1	0	175	0	0	0	2	02/01/2032	1
31389M CR 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,697	1,697	1,697	1,702	0	(5)	0	(5)	0	1,697	0	0	0	19	02/01/2032	1
31389P AV 2	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		92	92	92	92	0	0	0	0	0	92	0	0	0	1	03/01/2032	1
31389P P4 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,987	1,987	2,019	1,988	0	(1)	0	(1)	0	1,987	0	0	0	11	03/01/2032	1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31389S 6E 9	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	53	53	53	53	0	0	0	0	0	53	0	0	0	1	03/01/2032	1.....
31389S U7 7	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	1,702	1,702	1,701	1,710	0	(8)	0	(8)	0	1,702	0	0	0	29	03/01/2032	1.....
31389T CJ 9	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	585	585	594	584	0	1	0	1	0	585	0	0	0	6	04/01/2032	1.....
31389V KJ 5	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	132	132	134	133	0	(1)	0	(1)	0	132	0	0	0	1	05/01/2032	1.....
3138A7 FR 4	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	7,419,792	7,419,792	7,305,307	7,414,981	0	4,811	0	4,811	0	7,419,792	0	0	0	47,982	02/01/2041	1.....
3138EB PJ 8	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	2,539,733	2,539,733	2,566,122	2,540,113	0	(380)	0	(380)	0	2,539,733	0	0	0	12,743	03/01/2042	1.....
3138M0 W3 0	FED NATIONAL MTG ASSN.....	.....	.....	03/27/2013	VARIOUS.....	.....	.....	48,086,622	46,781,700	48,440,988	48,407,181	0	(166,282)	0	(166,282)	0	48,240,899	0	(154,277)	(154,277)	423,327	08/01/2042	1.....
3138M5 W3 9	FED NATIONAL MTG ASSN.....	.....	.....	03/27/2013	VARIOUS.....	.....	.....	49,324,168	47,875,256	49,064,656	49,019,078	0	(45,123)	0	(45,123)	0	48,973,954	0	350,213	350,213	450,735	08/01/2042	1.....
31390A B9 0	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	8,522	8,522	8,519	8,559	0	(36)	0	(36)	0	8,522	0	0	0	146	04/01/2032	1.....
31390B WD 6	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	1,144	1,144	1,144	1,146	0	(2)	0	(2)	0	1,144	0	0	0	13	04/01/2032	1.....
31390D NW 0	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	360	360	360	360	0	0	0	0	0	360	0	0	0	4	04/01/2032	1.....
31390F CU 1	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	6,579	6,579	6,577	6,596	0	(16)	0	(16)	0	6,579	0	0	0	112	05/01/2032	1.....
31390M RE 6	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	294,429	294,429	271,841	295,131	0	(701)	0	(701)	0	294,429	0	0	0	1,229	07/01/2033	1.....
31390U 4D 5	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	21	21	21	21	0	0	0	0	0	21	0	0	0	0	12/01/2032	1.....
31390X QX 1	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	858	858	865	855	0	3	0	3	0	858	0	0	0	8	11/01/2032	1.....
31390Y 6L 7	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	2,076	2,076	2,113	2,062	0	14	0	14	0	2,076	0	0	0	26	10/01/2032	1.....
31391B WD 5	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	2,129	2,129	2,167	2,114	0	16	0	16	0	2,129	0	0	0	22	01/01/2033	1.....
31391C U8 6	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	4,178	4,178	4,253	4,158	0	20	0	20	0	4,178	0	0	0	38	02/01/2033	1.....
31391D L7 6	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	120	120	122	120	0	0	0	0	0	120	0	0	0	1	10/01/2032	1.....
31391E 2Y 6	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	111,655	111,655	103,089	115,029	0	(3,375)	0	(3,375)	0	111,655	0	0	0	1,098	07/01/2033	1.....
31391E 4F 5	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	48,519	48,519	48,971	48,464	0	55	0	55	0	48,519	0	0	0	316	12/01/2033	1.....
31391F W6 1	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	42,302	42,302	42,619	42,156	0	146	0	146	0	42,302	0	0	0	505	11/01/2032	1.....
31391G F5 0	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	10,069	10,069	10,250	10,064	0	5	0	5	0	10,069	0	0	0	93	11/01/2032	1.....
31391G JT 4	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	34,937	34,937	35,565	34,815	0	122	0	122	0	34,937	0	0	0	320	11/01/2032	1.....
31391H 5W 0	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	3,990	3,990	4,054	3,996	0	(5)	0	(5)	0	3,990	0	0	0	40	04/01/2033	1.....
31391H BJ 2	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	234,136	234,136	238,343	233,897	0	239	0	239	0	234,136	0	0	0	2,061	11/01/2032	1.....
31391H YN 8	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	27,867	27,867	28,363	27,658	0	208	0	208	0	27,867	0	0	0	302	02/01/2033	1.....
31391K YL 5	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	216,884	216,884	219,765	216,761	0	123	0	123	0	216,884	0	0	0	1,666	12/01/2017	1.....
31391L KC 8	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	8,998	8,998	9,158	8,969	0	29	0	29	0	8,998	0	0	0	90	02/01/2033	1.....
31391N U7 4	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	1,116	1,116	1,134	1,127	0	(11)	0	(11)	0	1,116	0	0	0	16	12/01/2032	1.....
31391N UD 1	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	147	147	150	148	0	0	0	0	0	147	0	0	0	2	12/01/2032	1.....
31391P 4B 9	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	18,423	18,423	18,595	18,334	0	89	0	89	0	18,423	0	0	0	191	03/01/2033	1.....
31391P EJ 1	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	240,177	240,177	244,530	239,617	0	560	0	560	0	240,177	0	0	0	2,221	11/01/2032	1.....
31391P TV 8	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	114,320	114,320	116,312	114,220	0	100	0	100	0	114,320	0	0	0	1,252	01/01/2018	1.....
31391T TR 9	FED NATIONAL MTG ASSN.....	.....	.....	03/01/2013	MBS PAYDOWN.....	.....	.....	26,239	26,239	26,711	26,133	0	106	0	106	0	26,239	0	0	0	289	12/01/2032	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	2,322	2,322	2,344	2,319	0	3	0	3	0	2,322	0	0	0	21	11/01/2032	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31391U 5R 2	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		73,729	73,729	75,042	73,620	0	109	0	109	0	73,729	0	0	0	458	03/01/2033	1
31391U 7A 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		11,932	11,932	11,848	11,948	0	(16)	0	(16)	0	11,932	0	0	0	161	08/01/2033	1
31391U SP 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,208	1,208	1,229	1,200	0	7	0	7	0	1,208	0	0	0	11	01/01/2033	1
31391U XK 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		3,975	3,975	4,039	3,986	0	(11)	0	(11)	0	3,975	0	0	0	31	12/01/2032	1
31391V 2E 2	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		3,803	3,803	3,871	3,784	0	20	0	20	0	3,803	0	0	0	39	01/01/2033	1
31391V 2T 9	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		7,508	7,508	7,642	7,449	0	59	0	59	0	7,508	0	0	0	69	02/01/2033	1
31391W 4L 2	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,239	1,239	1,259	1,246	0	(6)	0	(6)	0	1,239	0	0	0	18	03/01/2033	1
31391W DD 0	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		44,741	44,741	45,538	44,541	0	201	0	201	0	44,741	0	0	0	480	12/01/2032	1
31391X FG 9	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2032	1
31391Y 2A 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		66,830	66,830	67,994	66,769	0	61	0	61	0	66,830	0	0	0	575	01/01/2018	1
31395L ZP 9	FED HOME LOAN MTG CORP.			03/01/2013	MBS PAYDOWN		2,788,420	2,788,420	2,723,066	2,786,977	0	1,443	0	1,443	0	2,788,420	0	0	0	23,266	06/15/2033	1
31395X HA 6	FED HOME LOAN MTG CORP.			03/01/2013	MBS PAYDOWN		3,256,804	3,256,804	3,208,969	3,255,660	0	1,143	0	1,143	0	3,256,804	0	0	0	28,516	03/15/2034	1
31396A XV 1	FED HOME LOAN MTG CORP.			03/01/2013	MBS PAYDOWN		2,859,623	2,859,623	2,812,037	2,858,985	0	638	0	638	0	2,859,623	0	0	0	31,442	05/15/2034	1
31400A B6 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		43	43	44	43	0	0	0	0	0	43	0	0	0	0	12/01/2032	1
31400B KK 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		16,027	16,027	16,312	16,025	0	1	0	1	0	16,027	0	0	0	75	02/01/2033	1
31400C EG 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		27,829	27,829	28,325	27,770	0	59	0	59	0	27,829	0	0	0	290	02/01/2033	1
31400C M2 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		166	166	172	167	0	(1)	0	(1)	0	166	0	0	0	2	10/01/2033	1
31400C YT 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		45,351	45,351	46,159	45,059	0	292	0	292	0	45,351	0	0	0	415	02/01/2033	1
31400D LK 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,891	1,891	1,951	1,905	0	(14)	0	(14)	0	1,891	0	0	0	19	03/01/2033	1
31400E FX 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		102,085	102,085	104,900	101,956	0	129	0	129	0	102,085	0	0	0	834	02/01/2018	1
31400E LG 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		28,942	28,942	29,457	28,779	0	163	0	163	0	28,942	0	0	0	270	02/01/2033	1
31400E TG 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		74,551	74,551	75,891	74,487	0	64	0	64	0	74,551	0	0	0	568	11/01/2032	1
31400E XK 1	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		24,214	24,214	24,645	24,122	0	92	0	92	0	24,214	0	0	0	198	02/01/2033	1
31400F X7 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		2,694	2,694	2,737	2,694	0	0	0	0	0	2,694	0	0	0	25	03/01/2033	1
31400F XD 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		5,989	5,989	6,095	5,986	0	3	0	3	0	5,989	0	0	0	58	02/01/2033	1
31400G PB 5	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		51,178	51,178	52,106	50,917	0	261	0	261	0	51,178	0	0	0	516	03/01/2033	1
31400H CY 7	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		25,495	25,495	25,949	25,473	0	22	0	22	0	25,495	0	0	0	234	03/01/2033	1
31400H J5 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		20,847	20,847	21,218	20,811	0	36	0	36	0	20,847	0	0	0	185	03/01/2033	1
31400H YH 0	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		52,955	52,955	53,899	52,772	0	184	0	184	0	52,955	0	0	0	447	02/01/2033	1
31400J 4D 8	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		80,081	80,081	80,913	80,039	0	42	0	42	0	80,081	0	0	0	557	02/01/2033	1
31400J B2 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		7,544	7,544	7,601	7,513	0	31	0	31	0	7,544	0	0	0	101	03/01/2033	1
31400K 3Y 0	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,209	1,209	1,201	1,210	0	(1)	0	(1)	0	1,209	0	0	0	11	04/01/2033	1
31400L BT 0	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		204	204	207	202	0	1	0	1	0	204	0	0	0	2	06/01/2033	1
31400M 3Q 3	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		4,595	4,595	4,677	4,593	0	2	0	2	0	4,595	0	0	0	23	02/01/2033	1
31400M 3Y 6	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		1,222	1,222	1,234	1,218	0	5	0	5	0	1,222	0	0	0	11	02/01/2033	1
31400P ZY 4	FED NATIONAL MTG ASSN.			03/01/2013	MBS PAYDOWN		369	369	375	370	0	0	0	0	0	369	0	0	0	3	03/01/2033	1

QE05.17

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31400Q	TN	3		03/01/2013	MBS PAYDOWN		143,945	143,945	146,532	143,430	0	516	0	516	0	143,945	0	0	0	1,261	04/01/2033	1
31400R	H8	7		03/01/2013	MBS PAYDOWN		406	406	403	406	0	0	0	0	0	406	0	0	0	3	04/01/2033	1
31400R	H9	5		03/01/2013	MBS PAYDOWN		89,273	89,273	88,645	89,339	0	(66)	0	(66)	0	89,273	0	0	0	885	03/01/2033	1
31400R	TE	1		03/01/2013	MBS PAYDOWN		3,653	3,653	3,719	3,635	0	18	0	18	0	3,653	0	0	0	27	05/01/2033	1
31400S	SC	4		03/01/2013	MBS PAYDOWN		4,820	4,820	4,906	4,799	0	21	0	21	0	4,820	0	0	0	45	03/01/2033	1
31400T	2L	0		03/01/2013	MBS PAYDOWN		38	38	38	38	0	0	0	0	0	38	0	0	0	0	04/01/2033	1
31400T	QE	0		03/01/2013	MBS PAYDOWN		415	415	412	415	0	0	0	0	0	415	0	0	0	4	03/01/2033	1
31400T	W3	7		03/01/2013	MBS PAYDOWN		76,018	76,018	77,384	75,680	0	338	0	338	0	76,018	0	0	0	638	05/01/2033	1
31400U	6E	9		03/01/2013	MBS PAYDOWN		11,110	11,110	11,310	11,085	0	25	0	25	0	11,110	0	0	0	104	05/01/2033	1
31400U	SV	7		03/01/2013	MBS PAYDOWN		250	250	255	249	0	2	0	2	0	250	0	0	0	2	03/01/2033	1
31400W	LV	0		03/01/2013	MBS PAYDOWN		616	616	622	617	0	(1)	0	(1)	0	616	0	0	0	6	07/01/2033	1
31400Y	CX	2		03/01/2013	MBS PAYDOWN		21,544	21,544	21,705	21,498	0	46	0	46	0	21,544	0	0	0	197	04/01/2033	1
31401A	B3	0		03/01/2013	MBS PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	0	04/01/2033	1
31401A	KM	8		03/01/2013	MBS PAYDOWN		1,039	1,039	1,050	1,037	0	1	0	1	0	1,039	0	0	0	9	05/01/2033	1
31401A	SL	2		03/01/2013	MBS PAYDOWN		137,327	137,327	139,795	137,084	0	244	0	244	0	137,327	0	0	0	876	06/01/2033	1
31401A	T9	8		03/01/2013	MBS PAYDOWN		61,560	61,560	63,503	61,505	0	55	0	55	0	61,560	0	0	0	417	07/01/2018	1
31401B	7G	4		03/01/2013	MBS PAYDOWN		15,054	15,054	15,325	15,036	0	19	0	19	0	15,054	0	0	0	86	05/01/2033	1
31401B	YY	5		03/01/2013	MBS PAYDOWN		5,865	5,865	5,970	5,849	0	16	0	16	0	5,865	0	0	0	52	02/01/2033	1
31401C	ZL	0		03/01/2013	MBS PAYDOWN		76,018	76,018	77,396	75,810	0	209	0	209	0	76,018	0	0	0	542	05/01/2033	1
31401D	A6	8		01/01/2013	MBS PAYDOWN		32,615	32,615	32,859	32,701	0	(87)	0	(87)	0	32,615	0	0	0	149	09/01/2033	1
31401D	AN	1		03/01/2013	MBS PAYDOWN		26,224	26,224	26,421	26,223	0	1	0	1	0	26,224	0	0	0	124	08/01/2033	1
31401D	R5	2		03/01/2013	MBS PAYDOWN		316	316	314	316	0	0	0	0	0	316	0	0	0	4	06/01/2033	1
31401D	R7	8		03/01/2013	MBS PAYDOWN		7,034	7,034	7,161	6,960	0	74	0	74	0	7,034	0	0	0	64	06/01/2033	1
31401D	RR	4		03/01/2013	MBS PAYDOWN		78	78	80	78	0	0	0	0	0	78	0	0	0	1	06/01/2033	1
31401E	AH	2		03/01/2013	MBS PAYDOWN		2,819	2,819	2,869	2,812	0	6	0	6	0	2,819	0	0	0	21	05/01/2033	1
31401E	W3	9		03/01/2013	MBS PAYDOWN		5,986	5,986	6,094	6,012	0	(26)	0	(26)	0	5,986	0	0	0	43	05/01/2033	1
31401H	3B	6		03/01/2013	MBS PAYDOWN		38,102	38,102	35,178	38,711	0	(609)	0	(609)	0	38,102	0	0	0	283	07/01/2033	1
31401H	CX	8		03/01/2013	MBS PAYDOWN		5,545	5,545	5,644	5,543	0	2	0	2	0	5,545	0	0	0	27	04/01/2033	1
31401J	2Y	3		03/01/2013	MBS PAYDOWN		72,359	72,359	73,422	72,208	0	151	0	151	0	72,359	0	0	0	588	05/01/2033	1
31401J	DF	2		03/01/2013	MBS PAYDOWN		7,311	7,311	7,259	7,316	0	(5)	0	(5)	0	7,311	0	0	0	83	07/01/2033	1
31401J	K4	9		03/01/2013	MBS PAYDOWN		12,309	12,309	12,401	12,262	0	46	0	46	0	12,309	0	0	0	148	05/01/2033	1
31401J	KH	0		03/01/2013	MBS PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	0	04/01/2033	1
31401J	RV	2		03/01/2013	MBS PAYDOWN		24,179	24,179	24,360	24,044	0	135	0	135	0	24,179	0	0	0	221	06/01/2028	1
31401K	2C	8		03/01/2013	MBS PAYDOWN		62,440	62,440	63,357	62,105	0	336	0	336	0	62,440	0	0	0	572	06/01/2033	1
31401L	B9	3		03/01/2013	MBS PAYDOWN		496,264	496,264	458,192	509,760	0	(13,496)	0	(13,496)	0	496,264	0	0	0	4,217	08/01/2033	1

QE05.18

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31401L Q4	8	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	32,321	32,321	32,902	32,158	0	163	0	163	0	32,321	0	0	0	302	06/01/2033	1.....
31401L RT	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	74,545	74,545	68,826	77,509	0	(2,964)	0	(2,964)	0	74,545	0	0	0	777	08/01/2033	1.....
31401L Y5	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	678	678	673	678	0	0	0	0	0	678	0	0	0	6	07/01/2033	1.....
31401M AA	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	6,496	6,496	6,545	6,491	0	6	0	6	0	6,496	0	0	0	46	09/01/2033	1.....
31401N 2B	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	115	115	117	115	0	0	0	0	0	115	0	0	0	1	07/01/2033	1.....
31401N 3Z	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	110,212	110,212	101,757	113,678	0	(3,466)	0	(3,466)	0	110,212	0	0	0	969	08/01/2033	1.....
31401N ZU	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	6,352	6,352	6,399	6,357	0	(5)	0	(5)	0	6,352	0	0	0	70	06/01/2033	1.....
31401W A5	8	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	891	891	885	891	0	0	0	0	0	891	0	0	0	8	07/01/2033	1.....
31401W BW	8	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	937	937	944	934	0	3	0	3	0	937	0	0	0	8	07/01/2033	1.....
31401W EU	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	553	553	557	551	0	2	0	2	0	553	0	0	0	5	07/01/2033	1.....
31401X 4B	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	40,477	40,477	40,192	40,495	0	(18)	0	(18)	0	40,477	0	0	0	377	04/01/2033	1.....
31401X YB	7	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	23,632	23,632	23,809	23,587	0	45	0	45	0	23,632	0	0	0	239	04/01/2033	1.....
31401Y HC	2	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	180,649	180,649	166,790	187,843	0	(7,194)	0	(7,194)	0	180,649	0	0	0	1,353	07/01/2033	1.....
31401Y KE	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	147,240	147,240	135,944	152,983	0	(5,743)	0	(5,743)	0	147,240	0	0	0	1,618	07/01/2033	1.....
31401Y NC	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	6,479	6,479	6,434	6,483	0	(4)	0	(4)	0	6,479	0	0	0	62	08/01/2033	1.....
31402A 7K	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	394,208	394,208	363,965	403,888	0	(9,680)	0	(9,680)	0	394,208	0	0	0	3,002	08/01/2033	1.....
31402B FL	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	18,033	18,033	17,906	18,040	0	(7)	0	(7)	0	18,033	0	0	0	160	07/01/2033	1.....
31402B FM	1	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	1,614	1,614	1,626	1,610	0	3	0	3	0	1,614	0	0	0	12	07/01/2033	1.....
31402B FP	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	161,833	161,833	160,696	161,900	0	(66)	0	(66)	0	161,833	0	0	0	1,302	07/01/2033	1.....
31402B FW	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	9,566	9,566	9,499	9,566	0	0	0	0	0	9,566	0	0	0	44	06/01/2033	1.....
31402B JB	1	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	883	883	890	881	0	2	0	2	0	883	0	0	0	8	09/01/2033	1.....
31402B VQ	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	21,218	21,218	21,377	21,215	0	2	0	2	0	21,218	0	0	0	105	08/01/2033	1.....
31402C F4	9	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	83,763	83,763	77,337	86,974	0	(3,210)	0	(3,210)	0	83,763	0	0	0	920	06/01/2033	1.....
31402C PL	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	455,827	455,827	431,184	459,962	0	(4,135)	0	(4,135)	0	455,827	0	0	0	3,701	11/01/2033	1.....
31402D BP	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	248,436	248,436	235,956	249,106	0	(669)	0	(669)	0	248,436	0	0	0	1,787	06/01/2019	1.....
31402D TC	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	97	97	98	98	0	0	0	0	0	97	0	0	0	1	08/01/2033	1.....
31402D U7	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	4,087	4,087	4,058	4,089	0	(2)	0	(2)	0	4,087	0	0	0	37	07/01/2033	1.....
31402E 3T	3	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	154,484	154,484	156,089	154,280	0	204	0	204	0	154,484	0	0	0	974	06/01/2033	1.....
31402E R2	6	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	388,396	388,396	358,599	394,639	0	(6,243)	0	(6,243)	0	388,396	0	0	0	2,651	07/01/2033	1.....
31402E SJ	8	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	1,052,272	1,052,272	1,067,727	1,048,778	0	3,494	0	3,494	0	1,052,272	0	0	0	8,950	08/01/2033	1.....
31402E TH	1	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	72,059	72,059	66,531	73,076	0	(1,017)	0	(1,017)	0	72,059	0	0	0	445	08/01/2033	1.....
31402E TV	0	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	263,118	263,118	266,983	263,060	0	58	0	58	0	263,118	0	0	0	1,277	08/01/2033	1.....
31402G ND	1	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	119,609	119,609	118,768	119,607	0	1	0	1	0	119,609	0	0	0	564	07/01/2033	1.....
31402H 6X	4	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	14,054	14,054	12,976	14,406	0	(351)	0	(351)	0	14,054	0	0	0	104	08/01/2033	1.....
31402H 7E	5	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	127,754	127,754	129,631	127,410	0	344	0	344	0	127,754	0	0	0	1,200	08/01/2033	1.....
31402H GM	7	FED NATIONAL MTG ASSN.....	.....	03/01/2013	MBS PAYDOWN.....	.....	9,946	9,946	9,876	9,949	0	(4)	0	(4)	0	9,946	0	0	0	118	07/01/2033	1.....

QE05.19

SCHEDULE D - PART 4

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

QE05.20

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31402J ND 5	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		4,659	4,659	4,626	4,664	0	(6)	0	(6)	0	4,659	0	0	0	63	08/01/2033	1.....
31402J R3 3	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		28,542	28,542	26,353	29,420	0	(877)	0	(877)	0	28,542	0	0	0	210	08/01/2033	1.....
31402K 4U 5	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		10,787	10,787	10,868	10,775	0	12	0	12	0	10,787	0	0	0	97	09/01/2033	1.....
31402K D8 4	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		23	23	23	23	0	0	0	0	0	23	0	0	0	0	07/01/2033	1.....
31402K GH 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		11,992	11,992	11,908	12,006	0	(14)	0	(14)	0	11,992	0	0	0	110	08/01/2033	1.....
31402K TP 9	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		351,654	351,654	324,675	363,281	0	(11,628)	0	(11,628)	0	351,654	0	0	0	3,369	08/01/2033	1.....
31402K WX 8	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		2,010	2,010	2,031	2,005	0	4	0	4	0	2,010	0	0	0	18	08/01/2033	1.....
31402K XA 7	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		181,227	181,227	183,110	180,759	0	468	0	468	0	181,227	0	0	0	1,674	08/01/2033	1.....
31402L DD 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		2,027	2,027	2,043	2,022	0	5	0	5	0	2,027	0	0	0	28	09/01/2033	1.....
31402L MC 3	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		1,199	1,199	1,208	1,198	0	1	0	1	0	1,199	0	0	0	11	08/01/2033	1.....
31402N 4C 9	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		5,074	5,074	4,684	5,196	0	(123)	0	(123)	0	5,074	0	0	0	38	08/01/2033	1.....
31402N HL 5	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		7,888	7,888	7,962	7,880	0	8	0	8	0	7,888	0	0	0	88	09/01/2033	1.....
31402N L2 2	FED NATIONAL MTG ASSN.....		02/01/2013	MBS PAYDOWN.....		51,135	51,135	51,519	51,275	0	(139)	0	(139)	0	51,135	0	0	0	468	10/01/2033	1.....
31402N LW 6	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		194	194	196	194	0	0	0	0	0	194	0	0	0	2	10/01/2033	1.....
31402N PJ 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		15,774	15,774	15,892	15,716	0	57	0	57	0	15,774	0	0	0	145	09/01/2033	1.....
31402N QN 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		11,844	11,844	12,018	11,804	0	40	0	40	0	11,844	0	0	0	108	09/01/2033	1.....
31402N VU 9	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		7,923	7,923	8,005	7,915	0	8	0	8	0	7,923	0	0	0	73	06/01/2033	1.....
31402Q B3 4	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		166,844	166,844	168,577	166,627	0	217	0	217	0	166,844	0	0	0	1,161	08/01/2033	1.....
31402Q B5 9	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		216,043	216,043	218,288	216,031	0	13	0	13	0	216,043	0	0	0	1,017	08/01/2033	1.....
31402Q K9 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		1,526	1,526	1,537	1,522	0	3	0	3	0	1,526	0	0	0	14	08/01/2033	1.....
31402S JA 6	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		7,167	7,167	7,242	7,184	0	(17)	0	(17)	0	7,167	0	0	0	66	09/01/2033	1.....
31402S T5 6	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		6,945	6,945	6,997	6,943	0	2	0	2	0	6,945	0	0	0	36	09/01/2033	1.....
31402S U9 6	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		230,934	230,934	213,217	237,195	0	(6,261)	0	(6,261)	0	230,934	0	0	0	2,156	08/01/2033	1.....
31402T SE 6	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		116,061	116,061	117,267	115,717	0	344	0	344	0	116,061	0	0	0	1,556	09/01/2033	1.....
31402U CW 0	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		68,688	68,688	69,402	68,581	0	107	0	107	0	68,688	0	0	0	563	10/01/2033	1.....
31402U JC 7	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		113	113	112	113	0	0	0	0	0	113	0	0	0	1	08/01/2033	1.....
31402U L7 5	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		35,707	35,707	36,078	35,693	0	14	0	14	0	35,707	0	0	0	186	09/01/2033	1.....
31402V CR 9	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		19,092	19,092	19,290	19,032	0	60	0	60	0	19,092	0	0	0	193	09/01/2033	1.....
31402V R8 5	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		5,050	5,050	5,124	5,047	0	2	0	2	0	5,050	0	0	0	46	08/01/2033	1.....
31402V RY 8	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		32,791	32,791	33,037	32,742	0	50	0	50	0	32,791	0	0	0	300	09/01/2033	1.....
31402V YF 1	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		25,885	25,885	26,154	25,872	0	13	0	13	0	25,885	0	0	0	150	10/01/2033	1.....
31402W 2B 3	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		10,068	10,068	10,144	10,035	0	33	0	33	0	10,068	0	0	0	132	09/01/2033	1.....
31402W LX 4	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		19,947	19,947	20,097	19,908	0	39	0	39	0	19,947	0	0	0	161	09/01/2033	1.....
31402W Q6 8	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		3,921	3,921	3,962	3,915	0	6	0	6	0	3,921	0	0	0	36	09/01/2033	1.....
31402W Z2 7	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		63,516	63,516	64,176	63,347	0	169	0	169	0	63,516	0	0	0	582	09/01/2033	1.....
31402W ZZ 4	FED NATIONAL MTG ASSN.....		03/01/2013	MBS PAYDOWN.....		52,092	52,092	52,633	52,044	0	48	0	48	0	52,092	0	0	0	350	09/01/2033	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31402X	LZ	7		03/01/2013	MBS PAYDOWN		1,838	1,838	1,852	1,836	0	2	0	2	0	1,838	0	0	0	17	09/01/2033	1
31402Y	FH	2		03/01/2013	MBS PAYDOWN		31,805	31,805	32,044	31,732	0	73	0	73	0	31,805	0	0	0	269	09/01/2033	1
31403A	N3	5		03/01/2013	MBS PAYDOWN		196	196	197	196	0	0	0	0	0	196	0	0	0	2	10/01/2033	1
31403A	T5	4		03/01/2013	MBS PAYDOWN		315,093	315,093	318,367	314,589	0	505	0	505	0	315,093	0	0	0	3,539	10/01/2033	1
31403B	4R	1		03/01/2013	MBS PAYDOWN		86,297	86,297	87,194	85,990	0	307	0	307	0	86,297	0	0	0	836	09/01/2033	1
31403B	GL	1		03/01/2013	MBS PAYDOWN		491	491	496	491	0	0	0	0	0	491	0	0	0	5	09/01/2033	1
31403C	6R	7		03/01/2013	MBS PAYDOWN		17,105	17,105	16,848	17,116	0	(11)	0	(11)	0	17,105	0	0	0	141	12/01/2019	1
31403C	H7	9		03/01/2013	MBS PAYDOWN		146,640	146,640	148,164	146,315	0	325	0	325	0	146,640	0	0	0	1,023	10/01/2033	1
31403C	PT	2		03/01/2013	MBS PAYDOWN		1,134	1,134	1,143	1,133	0	1	0	1	0	1,134	0	0	0	10	11/01/2033	1
31403C	R4	5		03/01/2013	MBS PAYDOWN		4,666	4,666	4,811	4,617	0	48	0	48	0	4,666	0	0	0	50	11/01/2033	1
31403D	UJ	6		03/01/2013	MBS PAYDOWN		5,570,139	5,570,139	5,836,920	5,586,453	0	(16,314)	0	(16,314)	0	5,570,139	0	0	0	52,696	10/01/2036	1
31403D	WK	1		03/01/2013	MBS PAYDOWN		1,564,773	1,564,773	1,705,114	1,571,924	0	(7,150)	0	(7,150)	0	1,564,773	0	0	0	15,492	11/01/2036	1
31403E	AL	1		03/01/2013	MBS PAYDOWN		8,631	8,631	8,695	8,607	0	24	0	24	0	8,631	0	0	0	79	10/01/2033	1
31403E	CU	9		03/01/2013	MBS PAYDOWN		59,499	59,499	56,459	60,626	0	(1,128)	0	(1,128)	0	59,499	0	0	0	393	10/01/2033	1
31403E	HE	0		03/01/2013	MBS PAYDOWN		1,311	1,311	1,352	1,300	0	11	0	11	0	1,311	0	0	0	13	11/01/2033	1
31403E	HQ	3		03/01/2013	MBS PAYDOWN		225,135	225,135	232,170	225,169	0	(34)	0	(34)	0	225,135	0	0	0	1,136	11/01/2033	1
31403F	K7	8		03/01/2013	MBS PAYDOWN		31,685	31,685	31,979	31,650	0	34	0	34	0	31,685	0	0	0	232	10/01/2033	1
31403F	M7	6		03/01/2013	MBS PAYDOWN		282,997	282,997	285,938	281,441	0	1,556	0	1,556	0	282,997	0	0	0	3,444	10/01/2033	1
31403F	Q7	2		03/01/2013	MBS PAYDOWN		175,910	175,910	166,730	179,120	0	(3,210)	0	(3,210)	0	175,910	0	0	0	1,434	11/01/2033	1
31403G	MD	1		03/01/2013	MBS PAYDOWN		11,166	11,166	11,250	11,107	0	58	0	58	0	11,166	0	0	0	102	11/01/2033	1
31403G	P3	0		03/01/2013	MBS PAYDOWN		115,978	115,978	117,183	116,443	0	(465)	0	(465)	0	115,978	0	0	0	1,586	08/01/2033	1
31403H	F9	6		03/01/2013	MBS PAYDOWN		1,097	1,097	1,106	1,097	0	0	0	0	0	1,097	0	0	0	10	10/01/2033	1
31403H	J2	7		03/01/2013	MBS PAYDOWN		12,465	12,465	12,558	12,438	0	27	0	27	0	12,465	0	0	0	168	10/01/2033	1
31403J	R2	4		03/01/2013	MBS PAYDOWN		18,006	18,006	18,173	17,940	0	66	0	66	0	18,006	0	0	0	227	11/01/2033	1
31403K	5F	6		03/01/2013	MBS PAYDOWN		233,723	233,723	235,896	233,088	0	635	0	635	0	233,723	0	0	0	2,233	01/01/2034	1
31403K	Y8	0		03/01/2013	MBS PAYDOWN		135,653	135,653	136,671	135,654	0	(1)	0	(1)	0	135,653	0	0	0	623	11/01/2033	1
31403M	UQ	0		03/01/2013	MBS PAYDOWN		9,820	9,820	9,911	9,790	0	30	0	30	0	9,820	0	0	0	83	12/01/2033	1
31403M	WT	2		03/01/2013	MBS PAYDOWN		5,287	5,287	5,336	5,261	0	25	0	25	0	5,287	0	0	0	53	11/01/2033	1
31403N	PN	1		03/01/2013	MBS PAYDOWN		180	180	185	180	0	0	0	0	0	180	0	0	0	2	10/01/2033	1
31403R	U2	2		03/01/2013	MBS PAYDOWN		868	868	874	866	0	2	0	2	0	868	0	0	0	8	11/01/2033	1
31403R	YZ	5		03/01/2013	MBS PAYDOWN		33,615	33,615	33,927	33,561	0	54	0	54	0	33,615	0	0	0	308	12/01/2033	1
31403S	V7	8		03/01/2013	MBS PAYDOWN		31,024	31,024	31,257	30,888	0	136	0	136	0	31,024	0	0	0	284	12/01/2033	1
31403S	WE	2		03/01/2013	MBS PAYDOWN		148	148	146	148	0	0	0	0	0	148	0	0	0	1	01/01/2034	1
31403T	PZ	1		03/01/2013	MBS PAYDOWN		411	411	415	410	0	1	0	1	0	411	0	0	0	4	12/01/2033	1
31403V	HN	2		03/01/2013	MBS PAYDOWN		245	245	253	245	0	0	0	0	0	245	0	0	0	2	10/01/2033	1
31403Y	LF	8		03/01/2013	MBS PAYDOWN		102,505	102,505	103,458	102,286	0	219	0	219	0	102,505	0	0	0	789	08/01/2033	1

QE05.21

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification		Description																					
31403Y LJ 0	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....16,067	.....16,067	.....16,216	.....16,051	.....0	.....16	.....0	.....16	.....0	.....16	.....0	.....16,067	.....0	.....0	.....0	.....115	06/01/2033	1.....	
31404L TJ 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....138	.....138	.....144	.....139	.....0	.....(1)	.....0	.....(1)	.....0	.....(1)	.....0	.....138	.....0	.....0	.....0	.....1	02/01/2034	1.....	
31404M ZX 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....415	.....415	.....409	.....416	.....0	.....(1)	.....0	.....(1)	.....0	.....(1)	.....0	.....415	.....0	.....0	.....0	.....4	04/01/2034	1.....	
31405R AK 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....224,749	.....224,749	.....227,839	.....223,561	.....0	.....1,188	.....0	.....1,188	.....0	.....1,188	.....0	.....224,749	.....0	.....0	.....0	.....2,195	10/01/2034	1.....	
31407J DD 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....761,263	.....761,263	.....816,692	.....766,167	.....0	.....(4,904)	.....0	.....(4,904)	.....0	.....(4,904)	.....0	.....761,263	.....0	.....0	.....0	.....8,501	09/01/2036	1.....	
31408J E7 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....45,598	.....45,598	.....45,085	.....45,597	.....0	.....1	.....0	.....1	.....0	.....1	.....0	.....45,598	.....0	.....0	.....0	.....213	01/01/2036	1.....	
31410G KP 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,056,378	.....1,056,378	.....1,133,295	.....1,078,095	.....0	.....(21,717)	.....0	.....(21,717)	.....0	.....(21,717)	.....0	.....1,056,378	.....0	.....0	.....0	.....11,208	08/01/2037	1.....	
31410G RA 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,724,708	.....1,724,708	.....1,850,288	.....1,735,719	.....0	.....(11,011)	.....0	.....(11,011)	.....0	.....(11,011)	.....0	.....1,724,708	.....0	.....0	.....0	.....18,406	12/01/2037	1.....	
31410K BJ 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....6,131	.....6,131	.....6,346	.....6,123	.....0	.....8	.....0	.....8	.....0	.....8	.....0	.....6,131	.....0	.....0	.....0	.....64	10/01/2035	1.....	
31410K JX 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,557,843	.....1,557,843	.....1,631,354	.....1,561,890	.....0	.....(4,047)	.....0	.....(4,047)	.....0	.....(4,047)	.....0	.....1,557,843	.....0	.....0	.....0	.....15,394	04/01/2038	1.....	
31410K JY 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....16,174,709	.....16,174,709	.....17,413,455	.....16,247,829	.....0	.....(73,120)	.....0	.....(73,120)	.....0	.....(73,120)	.....0	.....16,174,709	.....0	.....0	.....0	.....154,372	05/01/2038	1.....	
31410K KG 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....42,243	.....42,243	.....44,038	.....42,287	.....0	.....(43)	.....0	.....(43)	.....0	.....(43)	.....0	.....42,243	.....0	.....0	.....0	.....439	12/01/2028	1.....	
31410K XL 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....4,370,655	.....4,370,655	.....4,736,793	.....4,391,542	.....0	.....(20,886)	.....0	.....(20,886)	.....0	.....(20,886)	.....0	.....4,370,655	.....0	.....0	.....0	.....41,476	10/01/2038	1.....	
31410K YX 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....17,544	.....17,544	.....18,071	.....17,599	.....0	.....(55)	.....0	.....(55)	.....0	.....(55)	.....0	.....17,544	.....0	.....0	.....0	.....192	07/01/2035	1.....	
31410V JM 3	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....67,661	.....67,661	.....69,775	.....67,106	.....0	.....555	.....0	.....555	.....0	.....555	.....0	.....67,661	.....0	.....0	.....0	.....944	10/01/2036	1.....	
31411A AV 7	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....9,038	.....9,038	.....9,109	.....9,038	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....9,038	.....0	.....0	.....0	.....46	10/01/2036	1.....	
31412D 7C 6	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,453	.....1,453	.....1,472	.....1,445	.....0	.....7	.....0	.....7	.....0	.....7	.....0	.....1,453	.....0	.....0	.....0	.....15	12/01/2036	1.....	
31412D 7E 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....670	.....670	.....679	.....667	.....0	.....3	.....0	.....3	.....0	.....3	.....0	.....670	.....0	.....0	.....0	.....7	12/01/2036	1.....	
31413B PH 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....850,730	.....850,730	.....898,650	.....853,565	.....0	.....(2,835)	.....0	.....(2,835)	.....0	.....(2,835)	.....0	.....850,730	.....0	.....0	.....0	.....7,704	08/01/2037	1.....	
31413K PK 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....406,588	.....406,588	.....416,689	.....407,071	.....0	.....(483)	.....0	.....(483)	.....0	.....(483)	.....0	.....406,588	.....0	.....0	.....0	.....3,690	11/01/2037	1.....	
31416B L7 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....779,157	.....779,157	.....823,958	.....781,854	.....0	.....(2,697)	.....0	.....(2,697)	.....0	.....(2,697)	.....0	.....779,157	.....0	.....0	.....0	.....7,406	09/01/2037	1.....	
31416B RR 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....7,010,129	.....7,010,129	.....7,638,850	.....7,041,587	.....0	.....(31,459)	.....0	.....(31,459)	.....0	.....(31,459)	.....0	.....7,010,129	.....0	.....0	.....0	.....64,603	07/01/2038	1.....	
31416C JV 9	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,028,888	.....1,028,888	.....1,078,242	.....1,032,021	.....0	.....(3,133)	.....0	.....(3,133)	.....0	.....(3,133)	.....0	.....1,028,888	.....0	.....0	.....0	.....10,848	11/01/2038	1.....	
31417A SA 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....5,716,071	.....5,716,071	.....5,883,980	.....5,728,074	.....0	.....(12,003)	.....0	.....(12,003)	.....0	.....(12,003)	.....0	.....5,716,071	.....0	.....0	.....0	.....28,643	12/01/2041	1.....	
31417B HU 4	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,995,273	.....1,995,273	.....1,973,528	.....1,994,738	.....0	.....535	.....0	.....535	.....0	.....535	.....0	.....1,995,273	.....0	.....0	.....0	.....10,611	03/01/2042	1.....	
31417B ZM 2	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,273,473	.....1,273,473	.....1,301,131	.....1,273,808	.....0	.....(336)	.....0	.....(336)	.....0	.....(336)	.....0	.....1,273,473	.....0	.....0	.....0	.....6,671	05/01/2042	1.....	
31417Y UH 8	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....4,736,631	.....4,736,631	.....4,611,924	.....4,730,672	.....0	.....5,959	.....0	.....5,959	.....0	.....5,959	.....0	.....4,736,631	.....0	.....0	.....0	.....29,074	12/01/2040	1.....	
31419B BT 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....6,888,453	.....6,888,453	.....6,923,433	.....6,890,181	.....0	.....(1,728)	.....0	.....(1,728)	.....0	.....(1,728)	.....0	.....6,888,453	.....0	.....0	.....0	.....44,781	02/01/2041	1.....	
31419F FW 1	FED NATIONAL MTG ASSN.....	03/01/2013	MBS PAYDOWN.....	.....1,859,326	.....1,859,326	.....1,810,446	.....1,857,242	.....0	.....2,084	.....0	.....2,084	.....0	.....2,084	.....0	.....1,859,326	.....0	.....0	.....0	.....11,296	11/01/2040	1.....	
38375G B3 4	GOVERNMENT NATL MTG ASSN.....	03/16/2013	MBS PAYDOWN.....	.....2,683,719	.....2,683,719	.....2,687,073	.....2,683,844	.....0	.....(125)	.....0	.....(125)	.....0	.....(125)	.....0	.....2,683,719	.....0	.....0	.....0	.....2,465	08/16/2042	1.....	
38376V 4G 9	GOVERNMENT NATL MTG ASSN.....	03/16/2013	MBS PAYDOWN.....	.....1,857,633	.....1,857,633	.....1,884,336	.....1,859,684	.....0	.....(2,051)	.....0	.....(2,051)	.....0	.....(2,051)	.....0	.....1,857,633	.....0	.....0	.....0	.....2,511	02/16/2040	1.....	
38378A LC 3	GOVERNMENT NATL MTG ASSN.....	03/16/2013	MBS PAYDOWN.....	.....874,584	.....874,584	.....875,404	.....874,594	.....0	.....(9)	.....0	.....(9)	.....0	.....(9)	.....0	.....874,584	.....0	.....0	.....0	.....906	11/16/2041	1.....	
820922 AV 4	SHEARSON LEHMAN CMO INC.....	02/01/2013	VARIOUS.....	.....1,522,994	.....1,522,994	.....1,292,141	.....1,520,924	.....0	.....2,070	.....0	.....2,070	.....0	.....2,070	.....0	.....1,522,994	.....0	.....0	.....0	.....14,073	05/01/2017	1.....	
91203* CN 2	FHA #86 USGI.....	03/01/2013	MBS PAYDOWN.....	.....82,186	.....82,186	.....82,520	.....82,186	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....82,186	.....0	.....0	.....0	.....1,099	07/01/2018	1.....	
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					349,937,779344,026,506352,670,379349,946,6540(550,939)0(550,939)0349,395,6970542,081542,081	..3,008,105XXX...	..XXX...	

Bonds - Industrial and Miscellaneous

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
00209T AA 3	AT&T BROADBAND CORP.....			03/15/2013	MATURITY.....		2,717,000	2,717,000	2,717,000	2,717,000	0	0	0	0	0	2,717,000	0	0	0	113,774	03/15/2013	2FE.....
00217* AB 5	ARI FIRST LLC.....			03/28/2013	SINKING FUND REDEMPTION.		529,316	529,316	529,316	529,316	0	0	0	0	0	529,316	0	0	0	5,159	07/28/2016	2.....
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....			03/01/2013	MBS PAYDOWN.....		13,159	13,159	12,912	13,156	0	3	0	3	0	13,159	0	0	0	92	08/25/2035	2FM.....
03011* AJ 0	AMERICAN STORES CO.....			03/31/2013	SINKING FUND REDEMPTION.		243,469	243,469	243,469	243,295	0	173	0	173	0	243,469	0	0	0	4,371	05/31/2014	3.....
053611 AC 3	AVERY DENNISON CORP.....			01/15/2013	MATURITY.....		6,250,000	6,250,000	6,217,813	6,249,571	0	429	0	429	0	6,250,000	0	0	0	152,344	01/15/2013	2FE.....
054303 A@ 1	AVON PRODUCTS INC.....			03/29/2013	PREREFUNDED.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	3,363,885	11/23/2020	2.....
054303 AU 6	AVON PRODUCTS INC.....			02/07/2013	VARIOUS.....		6,933,837	6,440,000	6,417,782	6,426,341	0	713	0	713	0	6,427,053	0	506,783	506,783	147,310	03/01/2018	2FE.....
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....			03/01/2013	MBS PAYDOWN.....		3,936	3,936	3,819	3,936	0	1	0	1	0	3,936	0	0	0	36	12/25/2035	6FE.....
05568B AA 6	BURLINGTON NORTH SANTA FE.....			01/15/2013	SINKING FUND REDEMPTION.		662,081	662,081	662,081	662,081	0	0	0	0	0	662,081	0	0	0	18,936	01/15/2024	1FE.....
059511 BA 2	BANC OF AMERICA COMM MTGE INC.....			02/01/2013	MBS PAYDOWN.....		0	617,363	45,389	0	45,389	0	0	45,389	0	45,389	0	(45,389)	(45,389)	0	04/10/2049	1FM.....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			03/01/2013	MBS PAYDOWN.....		39,522	39,522	37,361	39,479	0	44	0	44	0	39,522	0	0	0	158	06/25/2030	1FM.....
097014 AH 7	BOEING CAPITAL CORP.....			01/15/2013	MATURITY.....		10,350,000	10,350,000	10,352,650	10,349,401	0	599	0	599	0	10,350,000	0	0	0	300,150	01/15/2013	1FE.....
097023 AT 2	BOEING CO.....			02/15/2013	MATURITY.....		38,750,000	38,750,000	38,582,335	38,741,322	0	8,678	0	8,678	0	38,750,000	0	0	0	992,969	02/15/2013	1FE.....
10112R AS 3	BOSTON PROPERTIES LP.....			03/20/2013	WELLS FARGO WACHOVIA CORP		7,327,772	6,760,000	6,709,976	6,718,103	0	1,254	0	1,254	0	6,719,357	0	608,415	608,415	100,696	05/15/2021	2FE.....
10468* AC 8	BRADY CORPORATION.....			03/23/2013	SINKING FUND REDEMPTION.		1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	41,879	03/23/2017	2.....
10513Q BD 2	BRANCH BANKING & TRUST.....			01/15/2013	MATURITY.....		21,000,000	21,000,000	20,905,080	20,998,624	0	1,376	0	1,376	0	21,000,000	0	0	0	511,875	01/15/2013	1FE.....
12189P AD 4	BURLINGTON NORTH SANTA FE.....			01/02/2013	SINKING FUND REDEMPTION.		1,485,289	1,485,289	1,386,636	1,485,002	0	287	0	287	0	1,485,289	0	0	0	46,267	07/02/2018	1FE.....
12189P AE 2	BURLINGTON NORTH SANTA FE.....			01/02/2013	SINKING FUND REDEMPTION.		1,116,417	1,116,417	1,116,417	1,116,417	0	0	0	0	0	1,116,417	0	0	0	39,968	01/02/2020	1FE.....
12189P AF 9	BURLINGTON NORTH SANTA FE.....			01/02/2013	SINKING FUND REDEMPTION.		619,082	619,082	619,082	619,082	0	0	0	0	0	619,082	0	0	0	23,432	01/02/2021	1FE.....
126650 AL 4	CVS CORP.....			01/10/2013	MATURITY.....		3,029,870	3,029,870	3,029,870	3,029,870	0	0	0	0	0	3,029,870	0	0	0	15,445	01/10/2013	2AM.....
126650 AN 0	CVS CORP.....			03/10/2013	SINKING FUND REDEMPTION.		44,625	44,625	44,625	44,625	0	0	0	0	0	44,625	0	0	0	462	10/10/2025	2AM.....
126650 AQ 3	CVS CORP.....			03/10/2013	SINKING FUND REDEMPTION.		127,018	127,018	127,018	127,018	0	0	0	0	0	127,018	0	0	0	1,227	01/10/2026	2AM.....
126650 BP 4	CVS LEASE PASS THROUGH.....			03/10/2013	SINKING FUND REDEMPTION.		187,845	187,845	184,297	187,698	0	147	0	147	0	187,845	0	0	0	1,893	12/10/2028	1AM.....
12806* AH 4	CAITHNESS LONG ISLAND LLC.....			01/15/2013	SINKING FUND REDEMPTION.		439,570	439,570	439,570	439,570	0	0	0	0	0	439,570	0	0	0	12,550	01/15/2032	2.....
150191 AC 8	CEDAR FAIR LP/CANADAS W.....			02/21/2013	STIFEL NICOLAUS.....		119,861	107,000	121,178	119,261	0	(686)	0	(686)	0	118,575	0	1,287	1,287	5,560	08/01/2018	4FE.....
15189X AC 2	CENTERPOINT EGY- HOUSTON.....			03/15/2013	MATURITY.....		38,195,000	38,195,000	40,473,146	38,251,846	0	(56,846)	0	(56,846)	0	38,195,000	0	0	0	1,088,558	03/15/2013	1FE.....
16675H AL 6	CHEVRON TEXACO CORP.....			01/01/2013	SINKING FUND REDEMPTION.		1,362,186	1,362,186	1,362,186	1,362,186	0	0	0	0	0	1,362,186	0	0	0	49,904	01/01/2014	1FE.....
171265 A# 8	CHUGACH ELECTRIC ASSOCIATION.....			03/15/2013	SINKING FUND REDEMPTION.		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,038	03/15/2032	1.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			03/01/2013	MBS PAYDOWN.....		10,500	10,500	7,050	9,890	0	0	0	0	0	9,890	0	610	610	50	05/25/2035	1FM.....
178566 AB 1	CITY NATIONAL CORP.....			02/15/2013	MATURITY.....		12,000,000	12,000,000	11,924,887	11,997,337	0	2,663	0	2,663	0	12,000,000	0	0	0	307,500	02/15/2013	1FE.....
199575 AR 2	COLUMBUS SOUTHERN POWER.....			03/01/2013	MATURITY.....		31,825,000	31,825,000	32,214,088	31,828,627	0	(3,627)	0	(3,627)	0	31,825,000	0	0	0	875,188	03/01/2013	2FE.....
20047N AN 2	COMM MTGE PASS THRU CERT.....			03/01/2013	MBS PAYDOWN.....		0	6,000,000	5,574,027	2,289	5,571,787	0	0	5,571,787	0	5,574,076	0	(5,574,076)	(5,574,076)	226,517	10/15/2037	1FM.....
209111 EA 7	CON EDISON CO OF NY.....			02/01/2013	MATURITY.....		20,000,000	20,000,000	19,964,600	19,997,966	0	2,034	0	2,034	0	20,000,000	0	0	0	487,500	02/01/2013	1FE.....
210805 A@ 6	CONTINENTAL AIRLINES.....			01/01/2013	MBS PAYDOWN.....		1,441,653	1,441,653	1,280,906	1,441,653	0	0	0	0	0	1,441,653	0	0	0	25,301	01/01/2014	3.....
22541S WT 1	CS FIRST BOSTON MTGE SECS.....			01/01/2013	MBS PAYDOWN.....		0	91,610	48,928	0	48,928	0	0	48,928	0	48,928	0	(48,928)	(48,928)	0	07/15/2036	6FM.....

SCHEDULE D - PART 4

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

QE05.24

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
226819 C# 5	CROCKER NATL BK SF CALF.....		03/01/2013	MBS PAYDOWN.....		.....2,578	.....2,578	.....1,618	.....2,569	.....0	.....9	.....0	.....9	.....0	.....2,578	.....0	.....0	.....0	.....21	04/01/2019	1FE.....
22818T AB 8	CROWN AMER/CAP CORP II.....		02/02/2013	CALLED THRU ISSUER at 105.795		.....243,328	.....230,000	.....249,550	.....244,130	.....0	.....(1,239)	.....0	.....(1,239)	.....0	.....242,891	.....0	.....437	.....437	.....3,751	05/15/2017	3FE.....
24702R AL 5	DELL INC.....		02/01/2013	VARIOUS.....		.....15,875,470	.....15,627,000	.....15,623,406	.....15,624,771	.....0	.....313	.....0	.....313	.....0	.....15,625,084	.....0	.....250,386	.....250,386	.....145,765	09/10/2015	2FE.....
25087* AA 1	DETROIT INTERNATIONAL BRIDGE.....		03/02/2013	SINKING FUND REDEMPTION.....		.....139,796	.....139,796	.....139,796	.....139,796	.....0	.....0	.....0	.....0	.....0	.....139,796	.....0	.....0	.....0	.....1,097	09/02/2014	2FE.....
26439R AJ 5	DUKE CAPITAL CORP.....		02/15/2013	MATURITY.....		.....28,000,000	.....28,000,000	.....27,918,520	.....27,993,701	.....0	.....6,299	.....0	.....6,299	.....0	.....28,000,000	.....0	.....0	.....0	.....875,000	02/15/2013	2FE.....
271790 AF 4	EAST COAST POWER LLC.....		01/01/2013	SINKING FUND REDEMPTION.....		.....715,863	.....715,863	.....653,225	.....653,225	.....0	.....0	.....0	.....0	.....0	.....653,225	.....0	.....62,638	.....62,638	.....13,487	06/30/2017	2FE.....
28932M AA 3	ELM RD GENERATING STATION.....		02/11/2013	SINKING FUND REDEMPTION.....		.....183,647	.....183,647	.....183,647	.....183,647	.....0	.....0	.....0	.....0	.....0	.....183,647	.....0	.....0	.....0	.....4,783	02/11/2030	1FE.....
28932M AG 0	ELM RD GENERATING STATION.....		01/19/2013	SINKING FUND REDEMPTION.....		.....146,408	.....146,408	.....146,408	.....146,408	.....0	.....0	.....0	.....0	.....0	.....146,408	.....0	.....0	.....0	.....3,421	01/19/2031	1FE.....
29264F AG 1	ENDO HEALTH SOLUTIONS INC.....		02/21/2013	CREDIT SUISSE FIRST BOSTON		.....129,300	.....120,000	.....133,176	.....131,940	.....0	.....(443)	.....0	.....(443)	.....0	.....131,497	.....0	.....(2,197)	.....(2,197)	.....5,157	07/15/2019	3FE.....
293791 AD 1	ENTERPRISE PRODUCTS OPER.....		02/01/2013	MATURITY.....		.....14,000,000	.....14,000,000	.....15,212,740	.....14,011,953	.....0	.....(11,953)	.....0	.....(11,953)	.....0	.....14,000,000	.....0	.....0	.....0	.....446,250	02/01/2013	2FE.....
302569 AA 6	DOSWELL ENERGY VA FUNDING.....		02/01/2013	SINKING FUND REDEMPTION.....		.....8,365,374	.....8,365,374	.....8,365,374	.....8,365,374	.....0	.....0	.....0	.....0	.....0	.....8,365,374	.....0	.....0	.....0	.....2,016,362	06/30/2019	3FE.....
31331F AQ 4	FEDERAL EXPRESS CORP.....		01/30/2013	SINKING FUND REDEMPTION.....		.....1,089,134	.....1,089,134	.....1,121,688	.....1,089,134	.....0	.....0	.....0	.....0	.....0	.....1,089,134	.....0	.....0	.....0	.....42,749	01/30/2015	2AM.....
31331F AS 0	FEDERAL EXPRESS CORP.....		01/30/2013	MATURITY.....		.....297,072	.....297,072	.....297,072	.....297,017	.....0	.....55	.....0	.....55	.....0	.....297,072	.....0	.....0	.....0	.....10,977	01/30/2013	2AM.....
31620M AB 2	FIDELITY NATIONAL INFORMATION.....		01/24/2013	NATIONAL FINANCIAL SERVICES		.....493,743	.....455,000	.....503,913	.....493,839	.....0	.....(1,839)	.....0	.....(1,839)	.....0	.....492,000	.....0	.....1,744	.....1,744	.....18,696	07/15/2017	2FE.....
33632* PL 5	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....148,243	.....148,243	.....148,243	.....148,243	.....0	.....0	.....0	.....0	.....0	.....148,243	.....0	.....0	.....0	.....5,537	01/01/2015	1.....
33632* PM 3	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....246,826	.....246,826	.....246,826	.....246,826	.....0	.....0	.....0	.....0	.....0	.....246,826	.....0	.....0	.....0	.....9,219	01/01/2015	1.....
33632* PN 1	TTX COMPANY.....		01/02/2013	SINKING FUND REDEMPTION.....		.....460,722	.....460,722	.....460,722	.....460,720	.....0	.....2	.....0	.....2	.....0	.....460,722	.....0	.....0	.....0	.....17,208	01/01/2014	1.....
33632* QA 8	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....22,505	.....22,505	.....22,505	.....22,505	.....0	.....0	.....0	.....0	.....0	.....22,505	.....0	.....0	.....0	.....841	01/01/2015	1.....
33632* QB 6	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....14,609	.....14,609	.....14,609	.....14,609	.....0	.....0	.....0	.....0	.....0	.....14,609	.....0	.....0	.....0	.....546	01/01/2015	1.....
33632* QC 4	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....113,704	.....113,704	.....113,704	.....113,704	.....0	.....0	.....0	.....0	.....0	.....113,704	.....0	.....0	.....0	.....4,247	01/01/2016	1.....
33632* QG 5	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....462,990	.....462,990	.....462,990	.....462,990	.....0	.....0	.....0	.....0	.....0	.....462,990	.....0	.....0	.....0	.....17,293	07/01/2015	1.....
33632* QH 3	TTX COMPANY.....		01/02/2013	SINKING FUND REDEMPTION.....		.....295,844	.....295,844	.....295,844	.....295,827	.....0	.....18	.....0	.....18	.....0	.....295,844	.....0	.....0	.....0	.....11,050	07/01/2015	1.....
33632* QJ 9	TTX COMPANY.....		01/01/2013	SINKING FUND REDEMPTION.....		.....145,005	.....145,005	.....145,005	.....145,005	.....0	.....0	.....0	.....0	.....0	.....145,005	.....0	.....0	.....0	.....5,416	07/01/2015	1.....
33632* UE 5	BAKER HUGHES LESSEE.....		03/28/2013	SINKING FUND REDEMPTION.....		.....553,091	.....553,091	.....553,091	.....553,091	.....0	.....0	.....0	.....0	.....0	.....553,091	.....0	.....0	.....0	.....22,223	09/28/2015	1.....
337387 Q# 4	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....4,684	.....4,684	.....4,684	.....4,683	.....0	.....0	.....0	.....0	.....0	.....4,684	.....0	.....0	.....0	.....162	01/15/2013	1.....
337387 Q* 8	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....4,684	.....4,684	.....4,684	.....4,683	.....0	.....0	.....0	.....0	.....0	.....4,684	.....0	.....0	.....0	.....162	01/15/2013	1.....
337387 Q@ 6	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....4,684	.....4,684	.....4,684	.....4,683	.....0	.....0	.....0	.....0	.....0	.....4,684	.....0	.....0	.....0	.....162	01/15/2013	1.....
337387 R# 3	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....40,002	.....40,002	.....40,002	.....39,998	.....0	.....4	.....0	.....4	.....0	.....40,002	.....0	.....0	.....0	.....1,494	01/15/2013	1.....
337387 R* 7	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....4,684	.....4,684	.....4,684	.....4,683	.....0	.....0	.....0	.....0	.....0	.....4,684	.....0	.....0	.....0	.....162	01/15/2013	1.....
337387 R@ 5	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....4,684	.....4,684	.....4,684	.....4,683	.....0	.....0	.....0	.....0	.....0	.....4,684	.....0	.....0	.....0	.....162	01/15/2013	1.....
337387 S* 6	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....40,002	.....40,002	.....40,002	.....39,998	.....0	.....4	.....0	.....4	.....0	.....40,002	.....0	.....0	.....0	.....1,494	01/15/2013	1.....
337387 T# 1	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....64,850	.....64,850	.....64,850	.....64,845	.....0	.....6	.....0	.....6	.....0	.....64,850	.....0	.....0	.....0	.....2,306	01/15/2013	1.....
337387 T* 5	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....44,427	.....44,427	.....44,427	.....44,423	.....0	.....4	.....0	.....4	.....0	.....44,427	.....0	.....0	.....0	.....1,659	01/15/2013	1.....
337387 T@ 3	FST UNION NATL BK NC/SAAB.....		01/15/2013	MATURITY.....		.....39,414	.....39,414	.....39,414	.....39,410	.....0	.....4	.....0	.....4	.....0	.....39,414	.....0	.....0	.....0	.....1,401	01/15/2013	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
337387 U# 9	FST UNION NATL BK NC/SAAB.....			01/15/2013	MATURITY.....		64,850	64,850	64,850	64,845	0	6	0	6	0	64,850	0	0	0	2,305	01/15/2013	1.....
337387 U* 3	FST UNION NATL BK NC/SAAB.....			01/15/2013	MATURITY.....		64,850	64,850	64,850	64,845	0	6	0	6	0	64,850	0	0	0	2,305	01/15/2013	1.....
337387 U@ 1	FST UNION NATL BK NC/SAAB.....			01/15/2013	MATURITY.....		64,850	64,850	64,850	64,845	0	6	0	6	0	64,850	0	0	0	2,305	01/15/2013	1.....
337387 V* 2	FST UNION NATL BK NC/SAAB.....			01/15/2013	MATURITY.....		64,850	64,850	64,850	64,845	0	6	0	6	0	64,850	0	0	0	2,305	01/15/2013	1.....
341081 EN 3	FLORIDA POWER & LIGHT.....			02/01/2013	MATURITY.....		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	412,250	02/01/2013	1FE.....
341099 CC 1	FLORIDA POWER CORP.....			03/01/2013	MATURITY.....		21,000,000	21,000,000	20,925,240	20,995,731	0	4,269	0	4,269	0	21,000,000	0	0	0	504,000	03/01/2013	1FE.....
34529M AC 6	FORD CREDIT AUTO OWNER TRUST.....			03/15/2013	MBS PAYDOWN.....		1,906,097	1,906,097	1,905,801	1,905,552	0	545	0	545	0	1,906,097	0	0	0	3,099	10/15/2014	1FE.....
34529Q AB 9	FORD CREDIT AUTO LEASE TRUST.....			02/15/2013	MBS PAYDOWN.....		3,146,037	3,146,037	3,145,791	3,146,017	0	20	0	20	0	3,146,037	0	0	0	2,602	09/15/2013	1FE.....
368907 AB 7	GENERAL AMERICAN TRANSPORTION CORP.....			01/02/2013	SINKING FUND REDEMPTION.....		1,396,284	1,396,284	1,396,284	1,396,284	0	0	0	0	0	1,396,284	0	0	0	49,708	01/02/2015	2AM.....
36962G ZY 3	GENERAL ELEC CAP CORP.....			01/15/2013	MATURITY.....		30,000,000	30,000,000	29,907,300	29,997,916	0	2,084	0	2,084	0	30,000,000	0	0	0	817,500	01/15/2013	1FE.....
377316 AL 8	PH GLATFELTER CO.....			01/04/2013	DIRECT.....		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	4,348	10/15/2020	3FE.....
38111# AC 8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....			02/10/2013	SINKING FUND REDEMPTION.....		313,065	313,065	313,065	313,065	0	0	0	0	0	313,065	0	0	0	6,865	08/10/2031	1.....
393505 RH 7	GREEN TREE FINANCIAL CORP.....			01/15/2013	MBS PAYDOWN.....		4,034	4,034	4,032	4,034	0	0	0	0	0	4,034	0	0	0	25	11/15/2028	1FE.....
393505 SJ 2	GREEN TREE FINANCIAL CORP.....			03/15/2013	MBS PAYDOWN.....		102,895	102,895	102,847	102,620	0	275	0	275	0	102,895	0	0	0	1,297	03/15/2028	1FE.....
428040 CK 3	HERTZ CORP/THE.....			03/11/2013	DIRECT.....		492,830	470,000	495,850	493,749	0	(919)	0	(919)	0	492,830	0	0	0	12,866	04/15/2019	4FE.....
44701Q AV 4	HUNTSMAN INTERNATIONAL LLC.....			03/04/2013	CALLED THRU ISSUER at 100.000.....		163,000	163,000	164,223	164,107	0	(51)	0	(51)	0	164,057	0	(1,057)	(1,057)	1,594	06/30/2016	3FE.....
44967# AD 7	IMC HOME EQUITY LOAN TRUST.....			03/01/2013	MBS PAYDOWN.....		2,148	2,148	2,147	2,148	0	0	0	0	0	2,148	0	0	0	29	07/25/2025	1.....
46625Y C7 6	JP MORGAN CHASE COMM MTGE.....			02/01/2013	MBS PAYDOWN.....		0	254,108	69,152	3,140	66,013	0	0	66,013	0	69,152	0	(69,152)	(69,152)	0	12/12/2044	1FM.....
46629E AA 1	JP MORGAN ALT LOAN TRUST.....			03/01/2013	MBS PAYDOWN.....		15,381	15,381	9,959	15,523	0	0	0	0	0	15,523	0	(142)	(142)	142	09/25/2036	1FM.....
46630V AU 6	JP MORGAN CHASE COMM MTGE.....			03/01/2013	MBS PAYDOWN.....		0	38,753	3,512	0	3,512	0	0	3,512	0	3,512	0	(3,512)	(3,512)	0	02/12/2049	1FM.....
49228R AC 7	KERN RIVER FUNDING CORP.....			02/28/2013	VARIOUS.....		536,765	536,765	552,732	537,080	0	(315)	0	(315)	0	536,765	0	0	0	5,940	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP.....			02/28/2013	VARIOUS.....		122,092	122,092	119,841	121,902	0	191	0	191	0	122,092	0	0	0	985	04/30/2018	1FE.....
501044 CE 9	KROGER CO.....			02/01/2013	MATURITY.....		2,500,000	2,500,000	2,370,050	2,497,660	0	2,340	0	2,340	0	2,500,000	0	0	0	68,750	02/01/2013	2FE.....
50181Q AA 6	LCOR ALEXANDRIA LLC.....			03/15/2013	SINKING FUND REDEMPTION.....		564,335	564,335	624,155	564,008	0	327	0	327	0	564,335	0	0	0	18,694	09/15/2019	4AM.....
526057 BH 6	LENNAR CORP.....			01/22/2013	DIRECT.....		875,379	830,000	875,650	0	0	(271)	0	(271)	0	875,379	0	0	0	10,623	12/15/2017	4.....
543859 AH 5	LORAL CORP.....			03/22/2013	MIZUHO SECURITIES USA INC.....		17,797,725	13,770,000	12,117,677	12,694,330	0	17,549	0	17,549	0	12,711,879	0	5,085,846	5,085,846	514,080	09/15/2023	1FE.....
570535 AF 1	MARKEL CORP.....			02/15/2013	MATURITY.....		5,000,000	5,000,000	4,983,000	4,998,643	0	1,357	0	1,357	0	5,000,000	0	0	0	170,000	02/15/2013	2FE.....
589331 AH 0	MERCK SHARP & DOHME CORP.....			02/15/2013	MATURITY.....		10,000,000	10,000,000	9,850,000	9,996,205	0	3,795	0	3,795	0	10,000,000	0	0	0	218,750	02/15/2013	1FE.....
59549P AA 6	MID-STATE TRUST.....			01/01/2013	MBS PAYDOWN.....		66,276	66,276	66,266	66,276	0	0	0	0	0	66,276	0	0	0	1,380	04/01/2030	2AM.....
608190 AH 7	MOHAWK INDUSTRIES INC.....			01/18/2013	NATIONAL FINANCIAL SERVICES.....		565,925	500,000	560,000	553,888	0	(1,084)	0	(1,084)	0	552,804	0	13,122	13,122	16,734	01/15/2016	2FE.....
617446 HR 3	MORGAN STANLEY.....			03/01/2013	MATURITY.....		40,000,000	40,000,000	40,493,500	40,004,923	0	(4,923)	0	(4,923)	0	40,000,000	0	0	0	1,060,000	03/01/2013	1FE.....
61745M NX 7	MORGAN STANLEY CAPITAL I.....			03/01/2013	MBS PAYDOWN.....		651,991	651,991	605,361	651,991	0	0	0	0	0	651,991	0	0	0	5,954	04/15/2033	1FM.....
61805* AA 7	MORRIS FAMILY/WALMART.....			03/10/2013	MBS PAYDOWN.....		83,544	83,544	92,099	83,693	0	(150)	0	(150)	0	83,544	0	0	0	1,158	09/10/2017	1.....
636180 BE 0	NATIONAL FUEL GAS CO.....			03/01/2013	MATURITY.....		20,000,000	20,000,000	19,973,200	19,996,371	0	3,629	0	3,629	0	20,000,000	0	0	0	525,000	03/01/2013	2FE.....

QE05.25

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
649705 JJ 0	NYC IND DEVELMNT AGENCY.....			03/11/2013	MBS PAYDOWN.....		254,253	254,253	214,844	254,438	0	(185)	0	(185)	0	254,253	0	0	0	3,738	09/11/2018	4.....
652478 AH 1	NEWS AMERICA HOLDINGS.....			02/01/2013	MATURITY.....		19,608,000	19,608,000	21,857,234	19,627,604	0	(19,604)	0	(19,604)	0	19,608,000	0	0	0	906,870	02/01/2013	2FE.....
677415 CD 1	OHIO POWER COMPANY.....			02/15/2013	MATURITY.....		15,000,000	15,000,000	15,170,432	15,000,822	0	(822)	0	(822)	0	15,000,000	0	0	0	412,500	02/15/2013	2FE.....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....			01/12/2013	SINKING FUND REDEMPTION.....		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	755	07/12/2017	1.....
701094 AG 9	PARKER-HANNIFIN CORP.....			02/15/2013	MATURITY.....		5,250,000	5,250,000	5,211,413	5,248,816	0	1,184	0	1,184	0	5,250,000	0	0	0	127,969	02/15/2013	1FE.....
718546 AA 2	PHILLIPS 66.....			01/29/2013	DIRECT.....		25,537,309	25,593,000	25,532,345	25,535,445	0	1,864	0	1,864	0	25,537,309	0	0	0	360,719	04/01/2022	2FE.....
724479 AG 5	PITNEY BOWES INC.....			03/12/2013	PREREFUNDED.....		10,689,500	10,000,000	10,430,140	10,180,760	0	(14,949)	0	(14,949)	0	10,165,811	0	523,689	523,689	245,833	03/15/2015	2FE.....
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....			03/01/2013	MBS PAYDOWN.....		412	412	399	412	0	0	0	0	0	412	0	0	0	5	08/28/2022	1FM.....
74456Q AK 2	PUBLIC SERVICE E&G.....			01/01/2013	MATURITY.....		5,500,000	5,500,000	5,703,555	5,500,000	0	0	0	0	0	5,500,000	0	0	0	137,500	01/01/2013	1FE.....
749618 AA 2	REPUBLIC BANK OF NEW YORK.....			01/15/2013	MBS PAYDOWN.....		1,274,804	1,274,804	1,280,069	1,272,169	0	2,635	0	2,635	0	1,274,804	0	0	0	44,745	07/15/2017	1FE.....
750754 AB 9	RAILCAR LEASING LLC.....			01/15/2013	MATURITY.....		920,302	920,302	918,413	920,274	0	28	0	28	0	920,302	0	0	0	16,393	01/15/2013	1FE.....
751028 A# 8	RALCORP HOLDINGS INC.....			02/28/2013	SINKING FUND REDEMPTION.....		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	296,370	12/22/2013	2.....
751028 AF 8	RALCORP HOLDINGS INC.....			01/31/2013	VARIOUS.....		8,040,000	8,000,000	7,987,200	7,989,515	0	541	0	541	0	7,990,056	0	49,944	49,944	182,600	08/15/2020	2FE.....
751028 B* 1	RALCORP HOLDINGS INC.....			02/28/2013	SINKING FUND REDEMPTION.....		1,857,138	1,857,138	1,857,138	1,857,138	0	0	0	0	0	1,857,138	0	0	0	79,331	12/22/2013	2.....
751028 B@ 9	RALCORP HOLDINGS INC.....			02/28/2013	VARIOUS.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	710,732	12/21/2015	2.....
75933* AC 8	REILLY MTG GROUP INC.....			03/01/2013	MBS PAYDOWN.....		3,384	3,384	2,085	3,384	0	0	0	0	0	3,384	0	0	0	42	01/25/2024	1FE.....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....			03/01/2013	MBS PAYDOWN.....		15,506	15,506	15,306	15,502	0	4	0	4	0	15,506	0	0	0	76	08/25/2035	4FM.....
76159@ AB 3	CARGILL INC.....			03/30/2013	SINKING FUND REDEMPTION.....		65,679	65,679	65,679	65,680	0	(1)	0	(1)	0	65,679	0	0	0	714	10/30/2013	1.....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			03/01/2013	MBS PAYDOWN.....		271	271	276	271	0	0	0	0	0	271	0	0	0	1	04/25/2024	1FM.....
84055* AA 6	SOUTH TEXAS ELECTRIC CO-OP INC.....			01/01/2013	SINKING FUND REDEMPTION.....		882,353	882,353	882,353	882,353	0	0	0	0	0	882,353	0	0	0	23,868	01/01/2028	1.....
841281 AA 6	SOUTHBURY CREDIT LB.....			03/02/2013	MBS PAYDOWN.....		485,985	485,985	487,788	485,961	0	24	0	24	0	485,985	0	0	0	5,878	09/02/2014	1FM.....
84603M EX 0	SOVEREIGN BANK.....			03/15/2013	MATURITY.....		54,940,000	54,940,000	54,513,178	54,919,188	0	20,812	0	20,812	0	54,940,000	0	0	0	1,407,838	03/15/2013	2FE.....
847220 D@ 6	SPARTECH CORP.....			03/13/2013	PREREFUNDED.....		9,193,733	9,193,733	9,193,733	9,193,733	0	0	0	0	0	9,193,733	0	0	0	1,383,530	09/15/2016	4FE.....
857449 #E 2	IAE INTL/AERO ENG/ST STR BK.....			01/02/2013	SINKING FUND REDEMPTION.....		224,080	224,080	224,080	224,080	0	0	0	0	0	224,080	0	0	0	9,479	01/02/2020	1.....
857449 #G 7	IAE INTL/AERO ENG/ST STR BK.....			01/02/2013	SINKING FUND REDEMPTION.....		223,769	223,769	223,769	223,718	0	51	0	51	0	223,769	0	0	0	9,465	01/02/2020	1.....
857449 #J 1	IAE INTL/AERO ENG/ST STR BK.....			01/02/2013	SINKING FUND REDEMPTION.....		223,950	223,950	223,950	223,899	0	51	0	51	0	223,950	0	0	0	9,473	01/02/2020	1.....
857449 #K 8	IAE INTL/AERO ENG/ST STR BK.....			01/02/2013	SINKING FUND REDEMPTION.....		236,577	236,577	236,577	236,524	0	54	0	54	0	236,577	0	0	0	10,007	01/02/2020	1.....
858271 AA 7	STEELRIVER TRANSMISSION.....			03/31/2013	SINKING FUND REDEMPTION.....		572,285	572,285	572,285	572,285	0	0	0	0	0	572,285	0	0	0	10,146	06/30/2017	2FE.....
86359A NG 4	STRUCTURED ASSET SECURITIES CORP.....			03/01/2013	MBS PAYDOWN.....		63,028	63,028	65,012	63,398	0	(370)	0	(370)	0	63,028	0	0	0	567	03/25/2033	3FM.....
86565* AB 2	CARGILL INC.....			02/28/2013	SINKING FUND REDEMPTION.....		5,290	5,290	5,290	5,290	0	0	0	0	0	5,290	0	0	0	62	10/30/2013	1.....
86736@ AA 6	SUNFLOWER ELECTRIC COOP.....			03/31/2013	SINKING FUND REDEMPTION.....		260,152	260,152	205,204	259,314	0	837	0	837	0	260,152	0	0	0	5,203	12/31/2016	3.....
87305N AR 9	TTX COMPANY.....			01/15/2013	SINKING FUND REDEMPTION.....		2,056,168	2,056,168	2,056,168	2,056,168	0	0	0	0	0	2,056,168	0	0	0	67,946	01/15/2015	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....			02/01/2013	SINKING FUND REDEMPTION.....		309,400	309,400	331,269	309,277	0	123	0	123	0	309,400	0	0	0	14,697	02/01/2030	2FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			01/01/2013	SINKING FUND REDEMPTION.....		103,737	103,737	103,737	103,737	0	0	0	0	0	103,737	0	0	0	1,570	12/30/2023	2FE.....
882850 CM 0	TEXAS UTILITIES ELECTRIC.....			01/01/2013	SINKING FUND REDEMPTION.....		609,703	609,703	555,901	549,331	0	0	0	0	0	549,331	0	60,373	60,373	22,742	01/01/2015	6FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....			03/20/2013	MBS PAYDOWN.....		242,168	242,168	242,168	242,168	0	0	0	0	0	242,168	0	0	0	2,576	03/20/2018	2.....

QE05.26

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
887315 AK 5	TIME WARNER COMPANIES.....			.....	01/15/2013	MATURITY.....	.....	.....40,000,000	.....40,000,000	.....47,268,350	.....40,035,262	.....0	.....(35,262)	.....0	.....(35,262)	.....0	.....40,000,000	.....0	.....0	.....0	..1,825,000	01/15/2013	2FE.....
89235Y AC 9	TOYOTA AUTO RECEIVABLES OWNER TRUST....			.....	03/15/2013	MBS PAYDOWN.....	.....	.....1,582,672	.....1,582,672	.....1,582,535	.....1,582,318	.....0	.....354	.....0	.....354	.....0	.....1,582,672	.....0	.....0	.....0	....2,695	02/18/2014	1FE.....
89420G AJ 8	TRAVELERS PROP CASUALTY.....			.....	03/15/2013	MATURITY.....	.....	.....15,000,000	.....15,000,000	.....14,895,186	.....14,994,959	.....0	.....5,041	.....0	.....5,041	.....0	.....15,000,000	.....0	.....0	.....0	....375,000	03/15/2013	1FE.....
90321N AA 0	UNITED RENTALS INC.....			.....	01/11/2013	DIRECT.....	.....	.....872,272	.....835,000	.....875,156	.....872,465	.....0	.....(192)	.....0	.....(192)	.....0	.....872,272	.....0	.....0	.....0	....23,473	07/15/2018	3FE.....
90783W AA 1	UNION PACIFIC RAILROAD.....			.....	01/02/2013	SINKING FUND REDEMPTION.....	.....	.....280,169	.....280,169	.....280,749	.....280,169	.....0	.....0	.....0	.....0	.....0	.....280,169	.....0	.....0	.....0	....8,217	07/02/2030	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT.....			.....	03/01/2013	SINKING FUND REDEMPTION.....	.....	.....248,519	.....248,519	.....248,519	.....248,519	.....0	.....0	.....0	.....0	.....0	.....248,519	.....0	.....0	.....0	....3,100	05/01/2032	1.....
919138 AD 9	VALERO ENERGY CORP.....			.....	01/15/2013	MATURITY.....	.....	.....20,000,000	.....20,000,000	.....20,000,000	.....20,000,000	.....0	.....0	.....0	.....0	.....0	.....20,000,000	.....0	.....0	.....0	....670,000	01/15/2013	2FE.....
928958 AA 5	WATERFORD 3 FUNDING.....			.....	01/02/2013	SINKING FUND REDEMPTION.....	.....	.....1,198,290	.....1,198,290	.....1,198,290	.....1,198,290	.....0	.....0	.....0	.....0	.....0	.....1,198,290	.....0	.....0	.....0	....48,471	01/02/2017	2AM.....
92966* AA 7	WABASH VALLEY POWER ASSOC.....			.....	01/31/2013	SINKING FUND REDEMPTION.....	.....	.....111,809	.....111,809	.....105,275	.....111,270	.....0	.....539	.....0	.....539	.....0	.....111,809	.....0	.....0	.....0	....1,420	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....			.....	01/31/2013	SINKING FUND REDEMPTION.....	.....	.....111,862	.....111,862	.....111,862	.....111,862	.....0	.....0	.....0	.....0	.....0	.....111,862	.....0	.....0	.....0	....1,717	01/31/2028	1.....
96432W AA 3	WHITE PINE HYDRO LLC.....			.....	03/06/2013	PREREFUNDED.....	.....	.....17,559,130	.....17,000,000	.....17,000,000	.....17,000,000	.....0	.....0	.....0	.....0	.....0	.....17,000,000	.....0	.....559,130	.....559,130	....703,214	07/10/2017	4.....
97186M AA 1	WILSHIRE ALABAMA PART LLC.....			.....	02/15/2013	SINKING FUND REDEMPTION.....	.....	.....1,725	.....1,725	.....1,784	.....1,726	.....0	.....(1)	.....0	.....(1)	.....0	.....1,725	.....0	.....0	.....0	....46	03/01/2014	1.....
981468 AA 9	WORLD FINANCIAL PROPERTIES.....			.....	03/01/2013	MBS PAYDOWN.....	.....	.....341,202	.....341,202	.....339,626	.....341,174	.....0	.....28	.....0	.....28	.....0	.....341,202	.....0	.....0	.....0	....3,937	09/01/2013	1FM.....
88156L AC 4	TERVITA CORP.....			A...	03/21/2013	RBC CAPITAL MARKETS.....	.....	.....351,900	.....340,000	.....340,833	.....0	.....0	.....(26)	.....0	.....(26)	.....0	.....340,807	.....0	.....11,093	.....11,093	....3,173	11/15/2018	4FE.....
05526X AC 5	BASF AG.....			F...	02/16/2013	SINKING FUND REDEMPTION.....	.....	.....908,476	.....908,476	.....852,336	.....907,822	.....0	.....654	.....0	.....654	.....0	.....908,476	.....0	.....0	.....0	....36,521	02/16/2021	1.....
EJ1230 01 4	GLOBO COMUNICACAO E PARTICIPACOES.....			F...	01/11/2013	HAPOALIM SECURITIES.....	.....	.....3,101,718	.....2,820,000	.....3,084,375	.....3,078,735	.....0	.....(848)	.....0	.....(848)	.....0	.....3,077,887	.....0	.....23,831	.....23,831	....36,278	04/11/2022	2FE.....
N0060# AC 2	ADIDAS INTL FINANCE BV.....			F...	01/24/2013	MATURITY.....	.....	.....14,000,000	.....14,000,000	.....14,000,000	.....14,000,000	.....0	.....0	.....0	.....0	.....0	.....14,000,000	.....0	.....0	.....0	....373,800	01/24/2013	2.....
N6603* AB 9	OPG GROEP NV.....			F...	03/15/2013	PREREFUNDED.....	.....	.....12,500,000	.....12,500,000	.....12,500,000	.....12,500,000	.....0	.....0	.....0	.....0	.....0	.....12,500,000	.....0	.....0	.....0	..1,168,224	12/16/2014	2.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							.....780,332,536	.....780,224,371	.....790,390,559	.....771,425,814	....5,735,629	.....(60,258)	.....0	.....5,675,371	.....0	.....778,317,664	.....0	..2,014,875	..2,014,875	28,906,073	.....XXX...	..XXX...

Bonds - Hybrid Securities

302552 20 3	FPC CAPITAL I.....			.....	02/01/2013	CALLED THRU ISSUER at 25.000	.....	.....1,875,000	.....75,000	.....1,875,000	.....1,875,000	.....0	.....0	.....0	.....0	.....0	.....1,875,000	.....0	.....0	.....0	....28,104	.....	2FE.....
94979B 20 4	WELLS FARGO CAP TRUST VII.....			.....	02/04/2013	CALLED THRU ISSUER at 25.000	.....	.....20,697,500	.....827,900	.....20,629,320	.....20,629,320	.....0	.....0	.....0	.....0	.....0	.....20,629,320	.....0	.....68,180	.....68,180	....312,791	.....	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....							.....22,572,500	.....902,900	.....22,504,320	.....22,504,320	.....0	.....0	.....0	.....0	.....0	.....22,504,320	.....0	.....68,180	.....68,180	....340,895	.....XXX...	..XXX...
8399997.	Total - Bonds - Part 4.....							...1,360,357,399	..1,390,650,492	...1,370,384,356	..1,351,206,314	...5,735,629	.....(426,149)	.....0	..5,309,480	.....0	...1,357,732,265	.....0	..2,625,136	..2,625,136	33,882,650	.....XXX...	..XXX...
8399999.	Total - Bonds.....							...1,360,357,399	..1,390,650,492	...1,370,384,356	..1,351,206,314	...5,735,629	.....(426,149)	.....0	..5,309,480	.....0	...1,357,732,265	.....0	..2,625,136	..2,625,136	33,882,650	.....XXX...	..XXX...

Preferred Stocks - Industrial and Miscellaneous

929042 70 3	VORNADO REALTY TRUST.....			.....	02/19/2013	CALLED THRU ISSUER at 25.000	.....149,100.000	.....3,727,500	.....25.00	.....3,727,500	.....3,727,500	.....0	.....0	.....0	.....0	.....0	.....3,727,500	.....0	.....0	.....0	....97,150	.....XXX...	P2LFE..
948741 50 9	WEINGARTEN REALTY INVESTORS.....			.....	03/18/2013	CALLED THRU ISSUER at 25.000	.....103,500.000	.....2,587,500	.....25.00	.....2,630,970	.....2,630,970	.....0	.....0	.....0	.....0	.....0	.....2,630,970	.....0	.....(43,470)	.....(43,470)	....45,123	.....XXX...	P3LFE..
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							.....6,315,000	.....XXX.	.....6,358,470	.....6,358,470	.....0	.....0	.....0	.....0	.....0	.....6,358,470	.....0	.....(43,470)	.....(43,470)	....142,273	.....XXX...	..XXX...
8999997.	Total - Preferred Stocks - Part 4.....							.....6,315,000	.....XXX.	.....6,358,470	.....6,358,470	.....0	.....0	.....0	.....0	.....0	.....6,358,470	.....0	.....(43,470)	.....(43,470)	....142,273	.....XXX...	..XXX...
8999999.	Total - Preferred Stocks.....							.....6,315,000	.....XXX.	.....6,358,470	.....6,358,470	.....0	.....0	.....0	.....0	.....0	.....6,358,470	.....0	.....(43,470)	.....(43,470)	....142,273	.....XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

31620M 10 6	FIDELITY NATIONAL INFORMATION.....			02/26/2013	VARIOUS.....27,750.0001,014,040XXX.....1,013,798496,04318,5250018,52501,013,79802432430XXX...	L.....
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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
67020Y 10 0	NUANCE COMMUNICATIONS INC.....			.....	03/21/2013	BARCLAYS CAPITAL.....	.....37,082.000	.....721,600	.....XXX.....	.....719,762	.....0	.....0	.....0	.....0	.....0	.....0	.....719,762	.....0	.....1,838	.....1,838	.....0	.....XXX...	L.....
87612G 10 1	TARGA RESOURCES CORP.....			.....	03/06/2013	MERRILL LYNCH INC.....	.....6,052.000	.....370,556	.....XXX.....	.....385,936	.....0	.....0	.....0	.....0	.....0	.....0	.....385,936	.....0	.....(15,380)	.....(15,380)	.....0	.....XXX...	L.....
966837 10 6	WHOLE FOODS MARKET INC.....			.....	01/28/2013	BARCLAYS CAPITAL.....	.....43,290.000	.....4,149,907	.....XXX.....	.....4,151,511	.....3,946,316	.....205,195	.....0	.....0	.....205,195	.....0	.....4,151,511	.....0	.....(1,604)	.....(1,604)	.....8,658	.....XXX...	L.....
96950F 10 4	WILLIAMS PARTNERS LP.....			.....	03/21/2013	CREDIT SUISSE.....	.....2,629.000	.....130,049	.....XXX.....	.....130,197	.....0	.....0	.....0	.....0	.....0	.....0	.....130,197	.....0	.....(149)	.....(149)	.....0	.....XXX...	L.....
G3922B 10 7	GENPACT LTD.....			F...	03/20/2013	MERRILL LYNCH INC.....	.....31,074.000	.....546,629	.....XXX.....	.....536,638	.....0	.....0	.....0	.....0	.....0	.....0	.....536,638	.....0	.....9,991	.....9,991	.....0	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							.....6,932,781	.....XXX.....	.....6,937,842	.....4,442,359	.....223,720	.....0	.....0	.....223,720	.....0	.....6,937,842	.....0	.....(5,061)	.....(5,061)	.....8,658	.....XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....							.....6,932,781	.....XXX.....	.....6,937,842	.....4,442,359	.....223,720	.....0	.....0	.....223,720	.....0	.....6,937,842	.....0	.....(5,061)	.....(5,061)	.....8,658	.....XXX...	..XXX...
9799999.	Total - Common Stocks.....							.....6,932,781	.....XXX.....	.....6,937,842	.....4,442,359	.....223,720	.....0	.....0	.....223,720	.....0	.....6,937,842	.....0	.....(5,061)	.....(5,061)	.....8,658	.....XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....							.....13,247,781	.....XXX.....	.....13,296,312	.....10,800,829	.....223,720	.....0	.....0	.....223,720	.....0	.....13,296,312	.....0	.....(48,531)	.....(48,531)	.....150,931	.....XXX...	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....						...1,373,605,180		.....XXX.....	...1,383,680,668	..1,362,007,143	...5,959,349	.....(426,149)	.....0	.....5,533,200	.....0	...1,371,028,577	.....0	..2,576,605	..2,576,605	34,033,581	.....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

QE06

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
#402256 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....83,350	.....75,313	.....	.....75,313	.....(8,036)	.....0	.....0	.....0	.....6,387	.....	003.....
#402257 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....30,755	.....20,783	.....	.....20,783	.....(9,972)	.....0	.....0	.....0	.....6,387	.....	003.....
#402258 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....13,372	.....7,430	.....	.....7,430	.....(5,941)	.....0	.....0	.....0	.....6,387	.....	003.....
#402259 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....4,011	.....1,826	.....	.....1,826	.....(2,186)	.....0	.....0	.....0	.....6,387	.....	003.....
#402260 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....1,337	.....583	.....	.....583	.....(754)	.....0	.....0	.....0	.....6,387	.....	003.....
#402261 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...44,572	.....2,628,857	EFA UP.....	.....0	.....669	.....135	.....	.....135	.....(534)	.....0	.....0	.....0	.....6,387	.....	003.....
#403718 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....132,119	.....94,068	.....	.....94,068	.....(38,051)	.....0	.....0	.....0	.....10,078	.....	003.....
#403719 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....67,076	.....36,227	.....	.....36,227	.....(30,849)	.....0	.....0	.....0	.....10,078	.....	003.....
#403720 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....38,562	.....15,003	.....	.....15,003	.....(23,560)	.....0	.....0	.....0	.....10,078	.....	003.....
#403721 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....14,760	.....3,731	.....	.....3,731	.....(11,029)	.....0	.....0	.....0	.....10,078	.....	003.....
#403722 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....5,259	.....1,157	.....	.....1,157	.....(4,102)	.....0	.....0	.....0	.....10,078	.....	003.....
#403723 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...48,875	.....2,882,648	EFA UP.....	.....0	.....1,955	.....196	.....	.....196	.....(1,759)	.....0	.....0	.....0	.....10,078	.....	003.....
#400848 SPX CALL 1500.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,858	.....6,053,935	S&P500.....	.....0	.....146,452	.....317,981	.....	.....317,981	.....171,528	.....0	.....0	.....0	.....14,708	.....	003.....
#400850 SPX CALL 1575.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...4,289	.....6,730,256	S&P500.....	.....0	.....52,503	.....131,336	.....	.....131,336	.....78,833	.....0	.....0	.....0	.....16,352	.....	003.....
#400852 SPX CALL 1650.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,745	.....5,876,617	S&P500.....	.....0	.....11,738	.....18,161	.....	.....18,161	.....6,423	.....0	.....0	.....0	.....14,278	.....	003.....
#400854 SPX CALL 1725.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,279	.....5,145,374	S&P500.....	.....0	.....3,684	.....2,116	.....	.....2,116	.....(1,569)	.....0	.....0	.....0	.....12,501	.....	003.....
#400856 SPX CALL 1800.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,030	.....4,754,646	S&P500.....	.....0	.....2,184	.....353	.....	.....353	.....(1,831)	.....0	.....0	.....0	.....11,552	.....	003.....
#400858 SPX CALL 1850.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...2,810	.....4,409,424	S&P500.....	.....0	.....1,797	.....116	.....	.....116	.....(1,681)	.....0	.....0	.....0	.....10,713	.....	003.....
#400860 SPX CALL 1950.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,310	.....5,194,019	S&P500.....	.....0	.....1,918	.....26	.....	.....26	.....(1,892)	.....0	.....0	.....0	.....12,619	.....	003.....
#400862 SPX CALL 2000.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...3,810	.....5,978,614	S&P500.....	.....0	.....2,158	.....16	.....	.....16	.....(2,142)	.....0	.....0	.....0	.....14,525	.....	003.....
#400864 SPX CALL 2050.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/15/2013	06/21/2013	...4,310	.....6,763,209	S&P500.....	.....0	.....2,402	.....10	.....	.....10	.....(2,392)	.....0	.....0	.....0	.....16,432	.....	003.....
#402236 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....116,688	.....105,437	.....	.....105,437	.....(11,251)	.....0	.....0	.....0	.....8,942	.....	003.....
#402239 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....43,056	.....29,096	.....	.....29,096	.....(13,960)	.....0	.....0	.....0	.....8,942	.....	003.....
#402240 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....18,720	.....10,402	.....	.....10,402	.....(8,318)	.....0	.....0	.....0	.....8,942	.....	003.....
#402242 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....5,616	.....2,556	.....	.....2,556	.....(3,060)	.....0	.....0	.....0	.....8,942	.....	003.....
#402244 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....1,872	.....816	.....	.....816	.....(1,056)	.....0	.....0	.....0	.....8,942	.....	003.....
#402246 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41....	01/23/2013	06/21/2013	...62,400	.....3,680,352	EFA UP.....	.....0	.....936	.....189	.....	.....189	.....(747)	.....0	.....0	.....0	.....8,942	.....	003.....
#403703 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....428,279	.....304,931	.....	.....304,931	.....(123,348)	.....0	.....0	.....0	.....32,668	.....	003.....
#403704 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....217,435	.....117,433	.....	.....117,433	.....(100,002)	.....0	.....0	.....0	.....32,668	.....	003.....
#403705 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....125,004	.....48,634	.....	.....48,634	.....(76,371)	.....0	.....0	.....0	.....32,668	.....	003.....
#403706 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....47,847	.....12,096	.....	.....12,096	.....(35,751)	.....0	.....0	.....0	.....32,668	.....	003.....
#403707 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....17,048	.....3,752	.....	.....3,752	.....(13,296)	.....0	.....0	.....0	.....32,668	.....	003.....
#403708 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index....	GSFM.....	VF1AUT09OCWSW5Y7OE568...	01/31/2013	09/20/2013	...158,434	.....9,344,437	EFA UP.....	.....0	.....6,337	.....635	.....	.....635	.....(5,702)	.....0	.....0	.....0	.....32,668	.....	003.....
#405350 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....436,385	.....350,290	.....	.....350,290	.....(86,095)	.....0	.....0	.....0	.....29,706	.....	003.....
#405351 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....156,518	.....96,664	.....	.....96,664	.....(59,855)	.....0	.....0	.....0	.....29,706	.....	003.....
#405352 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....65,302	.....34,558	.....	.....34,558	.....(30,744)	.....0	.....0	.....0	.....29,706	.....	003.....
#405353 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....15,548	.....8,491	.....	.....8,491	.....(7,057)	.....0	.....0	.....0	.....29,706	.....	003.....
#405354 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....7,256	.....2,712	.....	.....2,712	.....(4,544)	.....0	.....0	.....0	.....29,706	.....	003.....
#405355 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/13/2013	06/21/2013	...207,309	.....12,227,085	EFA UP.....	.....0	.....5,183	.....627	.....	.....627	.....(4,556)	.....0	.....0	.....0	.....29,706	.....	003.....
#373606 EFA CALL 09.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	...200,483	.....11,824,487	EFA UP.....	.....0	.....695,676	.....674,712	.....	.....674,712	.....(20,964)	.....0	.....0	.....0	.....53,520	.....	003.....
#373607 EFA CALL 10.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	...180,026	.....10,617,933	EFA UP.....	.....0	.....491,471	.....425,505	.....	.....425,505	.....(65,966)	.....0	.....0	.....0	.....48,058	.....	003.....
#373608 EFA CALL 11.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	...169,640	.....10,005,367	EFA UP.....	.....0	.....308,745	.....210,312	.....	.....210,312	.....(98,433)	.....0	.....0	.....0	.....45,286	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#373609 EFA CALL 12.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	169,640	10,005,367	EFA UP.....	230,710	.....0	.....0	125,382	.....	125,382	.....(105,328)	.....0	.....0	.....0	45,286	.....	003.....
#373610 EFA CALL 13.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	274,964	16,217,377	EFA UP.....	233,719	.....0	.....0	81,512	.....	81,512	.....(152,208)	.....0	.....0	.....0	73,402	.....	003.....
#373644 EFA CALL 14.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	603,947	35,620,794	EFA UP.....	368,408	.....0	.....0	95,840	.....	95,840	.....(272,568)	.....0	.....0	.....0	161,225	.....	003.....
#373611 EFA CALL 15.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	612,257	36,110,918	EFA UP.....	153,064	.....0	.....0	24,671	.....	24,671	.....(128,393)	.....0	.....0	.....0	163,444	.....	003.....
#374202 EFA CALL 24.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	100,242	5,912,273	EFA UP.....	320,774	.....0	.....0	337,358	.....	337,358	.....16,584	.....0	.....0	.....0	26,760	.....	003.....
#374203 EFA CALL 25.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	90,013	5,308,967	EFA UP.....	225,033	.....0	.....0	212,752	.....	212,752	.....(12,280)	.....0	.....0	.....0	24,029	.....	003.....
#374204 EFA CALL 26.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	84,820	5,002,684	EFA UP.....	132,319	.....0	.....0	105,156	.....	105,156	.....(27,163)	.....0	.....0	.....0	22,643	.....	003.....
#374205 EFA CALL 27.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	84,820	5,002,684	EFA UP.....	84,820	.....0	.....0	62,691	.....	62,691	.....(22,129)	.....0	.....0	.....0	22,643	.....	003.....
#374206 EFA CALL 28.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	137,482	8,108,688	EFA UP.....	89,363	.....0	.....0	40,756	.....	40,756	.....(48,608)	.....0	.....0	.....0	36,701	.....	003.....
#374207 EFA CALL 29.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	301,974	17,810,427	EFA UP.....	166,086	.....0	.....0	47,920	.....	47,920	.....(118,166)	.....0	.....0	.....0	80,613	.....	003.....
#374208 EFA CALL 30.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	306,129	18,055,488	EFA UP.....	85,716	.....0	.....0	12,336	.....	12,336	.....(73,380)	.....0	.....0	.....0	81,722	.....	003.....
#374695 EFA CALL 10.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	180,026	10,617,933	EFA UP.....	453,666	.....0	.....0	425,505	.....	425,505	.....(28,161)	.....0	.....0	.....0	48,058	.....	003.....
#374696 EFA CALL 11.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	169,640	10,005,367	EFA UP.....	271,424	.....0	.....0	210,312	.....	210,312	.....(61,112)	.....0	.....0	.....0	45,286	.....	003.....
#374697 EFA CALL 12.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	169,640	10,005,367	EFA UP.....	203,568	.....0	.....0	125,382	.....	125,382	.....(78,186)	.....0	.....0	.....0	45,286	.....	003.....
#374698 EFA CALL 13.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	274,964	16,217,377	EFA UP.....	206,223	.....0	.....0	81,512	.....	81,512	.....(124,711)	.....0	.....0	.....0	73,402	.....	003.....
#374699 EFA CALL 14.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	603,948	35,620,853	EFA UP.....	332,171	.....0	.....0	95,840	.....	95,840	.....(236,331)	.....0	.....0	.....0	161,226	.....	003.....
#374700 EFA CALL 15.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	612,258	36,110,977	EFA UP.....	183,677	.....0	.....0	24,671	.....	24,671	.....(159,006)	.....0	.....0	.....0	163,444	.....	003.....
#374694 EFA CALL 9.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	200,484	11,824,546	EFA UP.....	641,549	.....0	.....0	674,716	.....	674,716	.....33,167	.....0	.....0	.....0	53,520	.....	003.....
#377336 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	100,242	5,912,273	EFA UP.....	285,690	.....0	.....0	337,358	.....	337,358	.....51,668	.....0	.....0	.....0	26,760	.....	003.....
#377337 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	90,013	5,308,967	EFA UP.....	195,328	.....0	.....0	212,752	.....	212,752	.....17,424	.....0	.....0	.....0	24,029	.....	003.....
#377338 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	84,820	5,002,684	EFA UP.....	117,052	.....0	.....0	105,156	.....	105,156	.....(11,896)	.....0	.....0	.....0	22,643	.....	003.....
#377339 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	84,820	5,002,684	EFA UP.....	83,972	.....0	.....0	62,691	.....	62,691	.....(21,281)	.....0	.....0	.....0	22,643	.....	003.....
#377340 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	137,482	8,108,688	EFA UP.....	79,740	.....0	.....0	40,756	.....	40,756	.....(38,984)	.....0	.....0	.....0	36,701	.....	003.....
#377341 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	301,974	17,810,427	EFA UP.....	120,790	.....0	.....0	47,920	.....	47,920	.....(72,869)	.....0	.....0	.....0	80,613	.....	003.....
#377342 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/05/2012	01/17/2014	306,129	18,055,488	EFA UP.....	45,919	.....0	.....0	12,336	.....	12,336	.....(33,584)	.....0	.....0	.....0	81,722	.....	003.....
#377973 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	100,242	5,912,273	EFA UP.....	249,542	.....0	.....0	337,358	.....	337,358	.....87,815	.....0	.....0	.....0	26,760	.....	003.....
#377974 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	90,013	5,308,967	EFA UP.....	167,865	.....0	.....0	212,752	.....	212,752	.....44,887	.....0	.....0	.....0	24,029	.....	003.....
#377975 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	84,820	5,002,684	EFA UP.....	97,899	.....0	.....0	105,156	.....	105,156	.....7,257	.....0	.....0	.....0	22,643	.....	003.....
#377976 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	84,820	5,002,684	EFA UP.....	68,984	.....0	.....0	62,691	.....	62,691	.....(6,293)	.....0	.....0	.....0	22,643	.....	003.....
#377977 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	137,482	8,108,688	EFA UP.....	63,407	.....0	.....0	40,756	.....	40,756	.....(22,651)	.....0	.....0	.....0	36,701	.....	003.....
#377978 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	301,974	17,810,427	EFA UP.....	92,948	.....0	.....0	47,920	.....	47,920	.....(45,027)	.....0	.....0	.....0	80,613	.....	003.....
#377979 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/11/2012	01/17/2014	306,129	18,055,488	EFA UP.....	31,470	.....0	.....0	12,336	.....	12,336	.....(19,134)	.....0	.....0	.....0	81,722	.....	003.....
#382616 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	220,532	13,006,977	EFA UP.....	549,345	.....0	.....0	742,186	.....	742,186	.....192,841	.....0	.....0	.....0	58,872	.....	003.....
#382617 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	198,029	11,679,750	EFA UP.....	365,264	.....0	.....0	468,056	.....	468,056	.....102,791	.....0	.....0	.....0	52,864	.....	003.....
#382618 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	186,604	11,005,904	EFA UP.....	208,717	.....0	.....0	231,343	.....	231,343	.....22,626	.....0	.....0	.....0	49,814	.....	003.....
#382619 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	186,604	11,005,904	EFA UP.....	145,047	.....0	.....0	137,921	.....	137,921	.....(7,127)	.....0	.....0	.....0	49,814	.....	003.....
#382620 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	302,460	17,839,091	EFA UP.....	131,207	.....0	.....0	89,663	.....	89,663	.....(41,545)	.....0	.....0	.....0	80,743	.....	003.....
#382621 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	664,343	39,182,950	EFA UP.....	191,663	.....0	.....0	105,424	.....	105,424	.....(86,239)	.....0	.....0	.....0	177,348	.....	003.....
#382622 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/02/2012	01/17/2014	673,484	39,722,086	EFA UP.....	67,348	.....0	.....0	27,138	.....	27,138	.....(40,210)	.....0	.....0	.....0	179,788	.....	003.....
#400824 SPX CALL 1500.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2013	06/21/2013	7,718	12,111,008	S&P500.....	.....0	292,981	.....0	636,126	.....	636,126	.....343,146	.....0	.....0	.....0	29,424	.....	003.....
#400849 SPX CALL 1500.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2013	06/21/2013	3,858	6,053,935	S&P500.....	.....0	146,452	.....0	317,981	.....	317,981	.....171,528	.....0	.....0	.....0	14,708	.....	003.....
#400851 SPX CALL 1575.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2013	06/21/2013	4,289	6,730,256	S&P500.....	.....0	52,503	.....0	131,336	.....	131,336	.....78,833	.....0	.....0	.....0	16,352	.....	003.....
#400829 SPX CALL 1575.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2013	06/21/2013	8,579	13,462,081	S&P500.....	.....0	105,018	.....0	262,703	.....	262,703	.....157,685	.....0	.....0	.....0	32,707	.....	003.....
#400853 SPX CALL 1650.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2013	06/21/2013	3,745	5,876,617	S&P500.....	.....0	11,738	.....0	18,161	.....	18,161	.....6,423	.....0	.....0	.....0	14,278	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#400830 SPX CALL 1650.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	7,491	11,754,802	S&P500.....	0	23,478	0	36,327		36,327	12,849	0	0	0	28,559		003.....
#400855 SPX CALL 1725.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	3,279	5,145,374	S&P500.....	0	3,684	0	2,116		2,116	(1,569)	0	0	0	12,501		003.....
#400831 SPX CALL 1725.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	6,559	10,292,317	S&P500.....	0	7,370	0	4,232		4,232	(3,138)	0	0	0	25,006		003.....
#400857 SPX CALL 1800.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	3,030	4,754,646	S&P500.....	0	2,184	0	353		353	(1,831)	0	0	0	11,552		003.....
#400833 SPX CALL 1800.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	6,063	9,513,999	S&P500.....	0	4,370	0	707		707	(3,663)	0	0	0	23,115		003.....
#400835 SPX CALL 1850.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	5,620	8,818,848	S&P500.....	0	3,594	0	232		232	(3,362)	0	0	0	21,426		003.....
#400859 SPX CALL 1850.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	2,810	4,409,424	S&P500.....	0	1,797	0	116		116	(1,681)	0	0	0	10,713		003.....
#400861 SPX CALL 1950.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	3,310	5,194,019	S&P500.....	0	1,918	0	26		26	(1,892)	0	0	0	12,619		003.....
#400837 SPX CALL 1950.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	6,620	10,388,038	S&P500.....	0	3,837	0	52		52	(3,785)	0	0	0	25,238		003.....
#400839 SPX CALL 2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	7,620	11,957,228	S&P500.....	0	4,316	0	31		31	(4,285)	0	0	0	29,051		003.....
#400863 SPX CALL 2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	3,810	5,978,614	S&P500.....	0	2,158	0	16		16	(2,142)	0	0	0	14,525		003.....
#400865 SPX CALL 2050.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	4,310	6,763,209	S&P500.....	0	2,402	0	10		10	(2,392)	0	0	0	16,432		003.....
#400841 SPX CALL 2050.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	8,620	13,526,418	S&P500.....	0	4,804	0	19		19	(4,785)	0	0	0	32,863		003.....
#206782 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUG	09/15/2010	09/16/2013	462	362,635	S&P500.....	0	70,096	0	(4,415)		(4,415)	(74,511)	0	0	0	1,253		003.....
#247619 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUG	09/15/2010	09/16/2013	462	362,635	S&P500.....	0	0	0	200,586		200,586	200,586	0	0	0	1,253		003.....
#211821 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	10/15/2010	10/14/2013	238	186,734	S&P500.....	0	0	0	(919)		(919)	(39,550)	0	0	0	696		003.....
#211923 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	10/15/2010	10/14/2013	238	186,734	S&P500.....	0	38,631	0	91,518		91,518	91,518	0	0	0	696		003.....
#216448 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	11/16/2010	11/14/2013	1,206	946,170	S&P500.....	0	181,888	0	461,698		461,698	279,810	0	0	0	3,790		003.....
#216449 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	11/16/2010	11/14/2013	1,206	946,170	S&P500.....	0	0	0	(6,497)		(6,497)	(6,497)	0	0	0	3,790		003.....
#222197 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	12/15/2010	12/16/2013	1,365	1,070,917	S&P500.....	0	218,034	0	449,112		449,112	231,078	0	0	0	4,577		003.....
#222198 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	12/15/2010	12/16/2013	1,365	1,070,917	S&P500.....	0	(11,161)	0	(3,131)		(3,131)	8,031	0	0	0	4,577		003.....
#226411 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	01/18/2011	01/14/2014	1,085	851,231	S&P500.....	0	173,967	0	301,150		301,150	127,183	0	0	0	3,833		003.....
#226412 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	01/18/2011	01/14/2014	1,085	851,231	S&P500.....	0	(2,276)	0	(1,298)		(1,298)	978	0	0	0	3,833		003.....
#238064 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	03/15/2011	03/14/2014	1,364	1,070,509	S&P500.....	0	227,492	0	397,921		397,921	170,429	0	0	0	5,285		003.....
#238065 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	03/15/2011	03/14/2014	1,364	1,070,509	S&P500.....	0	(10,616)	0	(3,527)		(3,527)	7,089	0	0	0	5,285		003.....
#240151 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	01/14/2014	671	526,226	S&P500.....	0	108,484	0	186,170		186,170	77,686	0	0	0	2,370		003.....
#240152 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	01/14/2014	671	526,226	S&P500.....	0	(4,603)	0	(803)		(803)	3,801	0	0	0	2,370		003.....
#240153 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	02/14/2014	1,442	1,131,661	S&P500.....	0	243,263	0	363,125		363,125	119,862	0	0	0	5,360		003.....
#240154 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	02/14/2014	1,442	1,131,661	S&P500.....	0	(11,301)	0	(1,509)		(1,509)	9,792	0	0	0	5,360		003.....
#240155 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	03/14/2014	258	202,740	S&P500.....	0	42,442	0	75,361		75,361	32,918	0	0	0	1,001		003.....
#240156 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA..... B4TYDEB6GKMZ	03/18/2011	03/14/2014	258	202,740	S&P500.....	0	(2,116)	0	(668)		(668)	1,447	0	0	0	1,001		003.....
#245495 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	04/15/2011	04/14/2014	1,258	986,926	S&P500.....	0	201,856	0	328,434		328,434	126,578	0	0	0	5,083		003.....
#245496 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	04/15/2011	04/14/2014	1,258	986,926	S&P500.....	0	0	0	(2,635)		(2,635)	(2,635)	0	0	0	5,083		003.....
#251006 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	05/17/2011	05/14/2014	1,084	850,140	S&P500.....	0	173,520	0	277,670		277,670	104,150	0	0	0	4,547		003.....
#251007 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	05/17/2011	05/14/2014	1,084	850,140	S&P500.....	0	0	0	(2,828)		(2,828)	(2,828)	0	0	0	4,547		003.....
#259093 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	06/15/2011	06/16/2014	1,606	1,259,895	S&P500.....	0	247,091	0	496,455		496,455	261,543	0	0	0	7,004		003.....
#259094 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	06/15/2011	06/16/2014	1,606	1,259,895	S&P500.....	0	(12,192)	0	(12,209)		(12,209)	(12,209)	0	0	0	7,004		003.....
#267428 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP	07/15/2011	07/14/2014	1,305	1,024,157	S&P500.....	0	201,934	0	351,208		351,208	149,274	0	0	0	5,870		003.....
#267437 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP	07/15/2011	07/14/2014	1,305	1,024,157	S&P500.....	0	0	0	(6,482)		(6,482)	(6,482)	0	0	0	5,870		003.....
#280457 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP	08/16/2011	08/14/2014	1,491	1,169,564	S&P500.....	0	221,183	0	554,419		554,419	333,235	0	0	0	6,919		003.....
#280460 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP	08/16/2011	08/14/2014	1,491	1,169,564	S&P500.....	0	0	0	(37,033)		(37,033)	(37,033)	0	0	0	6,919		003.....
#290333 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/15/2011	09/15/2014	2,518	1,975,908	S&P500.....	0	402,549	0	902,697		902,697	500,148	0	0	0	12,055		003.....
#290334 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/15/2011	09/15/2014	2,518	1,975,908	S&P500.....	0	0	0	(58,425)		(58,425)	(58,425)	0	0	0	12,055		003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#303222 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	10/17/2011	10/14/2014	1,825	1,432,168	S&P500.....	.....0	.....0	.....0	(50,934)		(50,934)	(50,934)	.....0	.....0	.....0	8,971	.....	003.....
#303221 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	10/17/2011	10/14/2014	1,825	1,432,168	S&P500.....	292,459	.....0	.....0	667,576		667,576	375,117	.....0	.....0	.....0	8,971	.....	003.....
#316693 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	11/15/2011	11/14/2014	3,261	2,558,740	S&P500.....	573,050	.....0	.....0	1,048,657		1,048,657	475,607	.....0	.....0	.....0	16,461	.....	003.....
#316694 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	11/15/2011	11/14/2014	3,261	2,558,740	S&P500.....	.....0	.....0	.....0	(58,803)		(58,803)	(58,803)	.....0	.....0	.....0	16,461	.....	003.....
#326824 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	12/15/2011	12/15/2014	2,464	1,933,495	S&P500.....	431,424	.....0	.....0	875,784		875,784	444,360	.....0	.....0	.....0	12,758	.....	003.....
#326825 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	12/15/2011	12/15/2014	2,464	1,933,495	S&P500.....	.....0	.....0	.....0	(73,071)		(73,071)	(73,071)	.....0	.....0	.....0	12,758	.....	003.....
#331527 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	01/18/2012	01/14/2015	1,642	1,288,424	S&P500.....	272,216	.....0	.....0	468,199		468,199	195,983	.....0	.....0	.....0	8,703	.....	003.....
#331528 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	01/18/2012	01/14/2015	1,642	1,288,424	S&P500.....	.....0	.....0	.....0	(23,464)		(23,464)	(23,464)	.....0	.....0	.....0	8,703	.....	003.....
#333601 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	02/15/2012	02/17/2015	877	688,083	S&P500.....	148,071	.....0	.....0	230,281		230,281	82,210	.....0	.....0	.....0	4,766	.....	003.....
#333602 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	02/15/2012	02/17/2015	877	688,083	S&P500.....	.....0	.....0	.....0	(10,678)		(10,678)	(10,678)	.....0	.....0	.....0	4,766	.....	003.....
#338338 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	03/15/2012	03/16/2015	1,645	1,290,504	S&P500.....	280,603	.....0	.....0	366,467		366,467	85,864	.....0	.....0	.....0	9,113	.....	003.....
#338339 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	03/15/2012	03/16/2015	1,645	1,290,504	S&P500.....	.....0	.....0	.....0	(19,863)		(19,863)	(19,863)	.....0	.....0	.....0	9,113	.....	003.....
#342860 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/15/2013	18,644	14,628,157	S&P500.....	1,229,082	.....0	.....0	3,310,303		3,310,303	2,081,221	.....0	.....0	.....0	16,355	.....	003.....
#342861 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/15/2013	18,644	14,628,157	S&P500.....	.....0	.....0	.....0	(591,360)		(591,360)	(591,360)	.....0	.....0	.....0	16,355	.....	003.....
#342862 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/14/2015	940	737,331	S&P500.....	153,703	.....0	.....0	218,314		218,314	64,611	.....0	.....0	.....0	5,311	.....	003.....
#342863 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/14/2015	940	737,331	S&P500.....	.....0	.....0	.....0	(13,660)		(13,660)	(13,660)	.....0	.....0	.....0	5,311	.....	003.....
#342997 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	04/17/2012	04/15/2013	690	577,922	MSCIEAFE.....	44,556	.....0	.....0	111,991		111,991	67,435	.....0	.....0	.....0	646	.....	003.....
#342998 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	04/17/2012	04/15/2013	690	577,922	MSCIEAFE.....	.....0	.....0	.....0	(20,821)		(20,821)	(20,821)	.....0	.....0	.....0	646	.....	003.....
#342999 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	04/17/2012	04/15/2013	1,448	689,039	Russel2000.....	50,482	.....0	.....0	203,465		203,465	152,983	.....0	.....0	.....0	770	.....	003.....
#343000 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	04/17/2012	04/15/2013	1,448	689,039	Russel2000.....	.....0	.....0	.....0	(99,063)		(99,063)	(99,063)	.....0	.....0	.....0	770	.....	003.....
#346331 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	17,456	13,695,890	S&P500.....	1,138,131	.....0	.....0	4,123,405		4,123,405	2,985,274	.....0	.....0	.....0	24,743	.....	003.....
#346332 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	17,456	13,695,890	S&P500.....	.....0	.....0	.....0	(1,677,655)		(1,677,655)	(1,677,655)	.....0	.....0	.....0	24,743	.....	003.....
#346333 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2015	1,358	1,065,459	S&P500.....	211,776	.....0	.....0	374,483		374,483	162,707	.....0	.....0	.....0	7,826	.....	003.....
#346334 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2015	1,358	1,065,459	S&P500.....	.....0	.....0	.....0	(34,140)		(34,140)	(34,140)	.....0	.....0	.....0	7,826	.....	003.....
#346381 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	2,290	1,089,421	Russel2000.....	76,365	.....0	.....0	396,944		396,944	320,579	.....0	.....0	.....0	1,968	.....	003.....
#346382 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	2,290	1,089,421	Russel2000.....	.....0	.....0	.....0	(241,404)		(241,404)	(241,404)	.....0	.....0	.....0	1,968	.....	003.....
#346404 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	1,008	843,894	MSCIEAFE.....	59,430	.....0	.....0	266,780		266,780	207,345	.....0	.....0	.....0	1,525	.....	003.....
#346405 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	05/15/2012	05/14/2013	1,008	843,894	MSCIEAFE.....	.....0	.....0	.....0	(133,019)		(133,019)	(133,019)	.....0	.....0	.....0	1,525	.....	003.....
#355598 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	06/15/2012	06/14/2013	17,727	13,908,209	S&P500.....	1,183,058	.....0	.....0	3,960,727		3,960,727	2,777,669	.....0	.....0	.....0	32,370	.....	003.....
#355601 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	06/15/2012	06/14/2013	17,727	13,908,209	S&P500.....	.....0	.....0	.....0	(1,571,999)		(1,571,999)	(1,571,999)	.....0	.....0	.....0	32,370	.....	003.....
#355603 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	06/15/2012	06/14/2013	3,114	1,481,619	Russel2000.....	100,163	.....0	.....0	556,892		556,892	456,729	.....0	.....0	.....0	3,448	.....	003.....
#355604 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	06/15/2012	06/14/2013	3,114	1,481,619	Russel2000.....	.....0	.....0	.....0	(352,545)		(352,545)	(352,545)	.....0	.....0	.....0	3,448	.....	003.....
#355781 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	06/15/2012	06/14/2013	1,444	1,209,239	MSCIEAFE.....	86,090	.....0	.....0	411,074		411,074	324,983	.....0	.....0	.....0	2,814	.....	003.....
#355782 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	06/15/2012	06/14/2013	1,444	1,209,239	MSCIEAFE.....	.....0	.....0	.....0	(227,491)		(227,491)	(227,491)	.....0	.....0	.....0	2,814	.....	003.....
#355783 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	06/15/2012	06/15/2015	1,253	982,759	S&P500.....	207,037	.....0	.....0	337,273		337,273	130,236	.....0	.....0	.....0	7,366	.....	003.....
#355784 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	06/15/2012	06/15/2015	1,253	982,759	S&P500.....	.....0	.....0	.....0	(31,244)		(31,244)	(31,244)	.....0	.....0	.....0	7,366	.....	003.....
#360830 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/15/2013	1,373	1,149,817	MSCIEAFE.....	79,621	.....0	.....0	354,434		354,434	274,813	.....0	.....0	.....0	3,163	.....	003.....
#360831 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/15/2013	1,373	1,149,817	MSCIEAFE.....	.....0	.....0	.....0	(187,337)		(187,337)	(187,337)	.....0	.....0	.....0	3,163	.....	003.....
#360787 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	1,559	1,223,206	S&P500.....	240,028	.....0	.....0	400,208		400,208	160,180	.....0	.....0	.....0	9,331	.....	003.....
#360788 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	1,559	1,223,206	S&P500.....	.....0	.....0	.....0	(35,809)		(35,809)	(35,809)	.....0	.....0	.....0	9,331	.....	003.....
#361048 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	07/17/2012	07/15/2013	3,070	1,460,432	Russel2000.....	101,841	.....0	.....0	469,834		469,834	367,993	.....0	.....0	.....0	4,018	.....	003.....
#361049 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	07/17/2012	07/15/2013	3,070	1,460,432	Russel2000.....	.....0	.....0	.....0	(273,848)		(273,848)	(273,848)	.....0	.....0	.....0	4,018	.....	003.....
#361020 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJPSI7OUK5573.....	07/17/2012	07/15/2013	16,168	12,685,437	S&P500.....	1,014,208	.....0	.....0	3,323,520		3,323,520	2,309,312	.....0	.....0	.....0	34,901	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE064

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#361021 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/17/2012	07/15/2013	...16,168	...12,685,437	S&P500.....	.....0	.....0	.....(1,241,790)	.....	.....(1,241,790)	.....(1,241,790)	.....0	.....0	.....0	.....34,901	.....	003.....
#364716 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	08/15/2012	08/14/2013	...15,241	...11,958,193	S&P500.....	.....933,999	.....0	.....2,598,552	.....	.....2,598,552	.....1,664,553	.....0	.....0	.....0	.....37,153	.....	003.....
#364720 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	08/15/2012	08/14/2013	...15,241	...11,958,193	S&P500.....	.....0	.....0	.....(926,179)	.....	.....(926,179)	.....(926,179)	.....0	.....0	.....0	.....37,153	.....	003.....
#364789 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...1,122	.....939,408	MSCIEAFE.....	.....0	.....0	.....(112,476)	.....	.....(112,476)	.....(112,476)	.....0	.....0	.....0	.....2,919	.....	003.....
#364784 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...1,122	.....939,408	MSCIEAFE.....	.....61,343	.....0	.....226,000	.....	.....226,000	.....164,658	.....0	.....0	.....0	.....2,919	.....	003.....
#364788 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...1,000	.....784,299	S&P500.....	.....156,491	.....0	.....231,561	.....	.....231,561	.....75,070	.....0	.....0	.....0	.....6,093	.....	003.....
#364790 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...1,000	.....784,299	S&P500.....	.....0	.....0	.....(25,877)	.....	.....(25,877)	.....(25,877)	.....0	.....0	.....0	.....6,093	.....	003.....
#364723 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	08/15/2012	08/14/2013	...2,377	...1,131,070	Russel2000.....	.....70,935	.....0	.....357,196	.....	.....357,196	.....286,261	.....0	.....0	.....0	.....3,514	.....	003.....
#364724 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	08/15/2012	08/14/2013	...2,377	...1,131,070	Russel2000.....	.....0	.....0	.....(225,398)	.....	.....(225,398)	.....(225,398)	.....0	.....0	.....0	.....3,514	.....	003.....
#372744 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2012	09/16/2013	...1,439	...1,204,717	MSCIEAFE.....	.....83,739	.....0	.....189,126	.....	.....189,126	.....105,387	.....0	.....0	.....0	.....4,164	.....	003.....
#372745 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2012	09/16/2013	...1,439	...1,204,717	MSCIEAFE.....	.....0	.....0	.....(73,226)	.....	.....(73,226)	.....(73,226)	.....0	.....0	.....0	.....4,164	.....	003.....
#373100 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...21,409	...16,797,065	S&P500.....	.....1,298,203	.....0	.....2,721,115	.....	.....2,721,115	.....1,422,911	.....0	.....0	.....0	.....58,052	.....	003.....
#373102 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...21,409	...16,797,065	S&P500.....	.....0	.....0	.....(714,845)	.....	.....(714,845)	.....(714,845)	.....0	.....0	.....0	.....58,052	.....	003.....
#373106 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/14/2015	.....738	.....578,835	S&P500.....	.....113,189	.....0	.....147,805	.....	.....147,805	.....34,616	.....0	.....0	.....0	.....4,576	.....	003.....
#373104 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/14/2015	.....738	.....578,835	S&P500.....	.....0	.....0	.....(14,069)	.....	.....(14,069)	.....(14,069)	.....0	.....0	.....0	.....4,576	.....	003.....
#373203 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012	09/16/2013	...2,447	...1,164,364	Russel2000.....	.....76,723	.....0	.....258,017	.....	.....258,017	.....181,294	.....0	.....0	.....0	.....4,024	.....	003.....
#373204 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/17/2012	09/16/2013	...2,447	...1,164,364	Russel2000.....	.....0	.....0	.....(135,854)	.....	.....(135,854)	.....(135,854)	.....0	.....0	.....0	.....4,024	.....	003.....
#379300 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012	10/14/2013	...15,088	...11,838,056	S&P500.....	.....891,252	.....0	.....2,051,924	.....	.....2,051,924	.....1,160,672	.....0	.....0	.....0	.....44,118	.....	003.....
#379303 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012	10/14/2013	...15,088	...11,838,056	S&P500.....	.....0	.....0	.....(627,961)	.....	.....(627,961)	.....(627,961)	.....0	.....0	.....0	.....44,118	.....	003.....
#379305 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012	10/14/2015	.....908	.....712,373	S&P500.....	.....131,439	.....0	.....187,047	.....	.....187,047	.....55,608	.....0	.....0	.....0	.....5,725	.....	003.....
#379306 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	10/16/2012	10/14/2015	.....908	.....712,373	S&P500.....	.....0	.....0	.....(19,219)	.....	.....(19,219)	.....(19,219)	.....0	.....0	.....0	.....5,725	.....	003.....
#379345 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	...2,156	...1,025,644	Russel2000.....	.....65,556	.....0	.....273,684	.....	.....273,684	.....208,128	.....0	.....0	.....0	.....3,822	.....	003.....
#379346 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	...2,156	...1,025,644	Russel2000.....	.....0	.....0	.....(163,595)	.....	.....(163,595)	.....(163,595)	.....0	.....0	.....0	.....3,822	.....	003.....
#379382 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/14/2013	.....938	.....785,299	MXEA.....	.....53,010	.....0	.....142,575	.....	.....142,575	.....89,566	.....0	.....0	.....0	.....2,927	.....	003.....
#379383 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/14/2013	.....938	.....785,299	MXEA.....	.....0	.....0	.....(63,562)	.....	.....(63,562)	.....(63,562)	.....0	.....0	.....0	.....2,927	.....	003.....
#385181 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	11/15/2012	11/14/2013	...19,720	...15,472,410	S&P500.....	.....1,115,293	.....0	.....4,411,356	.....	.....4,411,356	.....3,296,064	.....0	.....0	.....0	.....61,970	.....	003.....
#385182 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	11/15/2012	11/14/2013	...19,720	...15,472,410	S&P500.....	.....0	.....0	.....(2,274,870)	.....	.....(2,274,870)	.....(2,274,870)	.....0	.....0	.....0	.....61,970	.....	003.....
#385183 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	11/15/2012	11/16/2015	...1,252	.....982,101	S&P500.....	.....170,078	.....0	.....339,527	.....	.....339,527	.....169,449	.....0	.....0	.....0	.....8,031	.....	003.....
#385184 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	11/15/2012	11/16/2015	...1,252	.....982,101	S&P500.....	.....0	.....0	.....(54,230)	.....	.....(54,230)	.....(54,230)	.....0	.....0	.....0	.....8,031	.....	003.....
#385188 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/15/2012	11/14/2013	...1,793	...1,501,236	MXEA.....	.....102,141	.....0	.....362,752	.....	.....362,752	.....260,611	.....0	.....0	.....0	.....6,013	.....	003.....
#385192 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/15/2012	11/14/2013	...1,793	...1,501,236	MXEA.....	.....0	.....0	.....(197,214)	.....	.....(197,214)	.....(197,214)	.....0	.....0	.....0	.....6,013	.....	003.....
#385269 RTY CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2013	...3,402	...1,618,715	Russel2000.....	.....95,128	.....0	.....632,323	.....	.....632,323	.....537,195	.....0	.....0	.....0	.....6,483	.....	003.....
#385270 RTY CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2013	...3,402	...1,618,715	Russel2000.....	.....0	.....0	.....(454,161)	.....	.....(454,161)	.....(454,161)	.....0	.....0	.....0	.....6,483	.....	003.....
#394387 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	...17,240	...13,526,743	S&P500.....	.....981,468	.....0	.....2,794,111	.....	.....2,794,111	.....1,812,643	.....0	.....0	.....0	.....57,808	.....	003.....
#394388 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	...17,240	...13,526,743	S&P500.....	.....0	.....0	.....(1,128,501)	.....	.....(1,128,501)	.....(1,128,501)	.....0	.....0	.....0	.....57,808	.....	003.....
#394426 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	...2,460	...1,170,340	Russel2000.....	.....0	.....0	.....(205,546)	.....	.....(205,546)	.....(205,546)	.....0	.....0	.....0	.....5,002	.....	003.....
#394425 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	...2,460	...1,170,340	Russel2000.....	.....72,917	.....0	.....326,332	.....	.....326,332	.....253,415	.....0	.....0	.....0	.....5,002	.....	003.....
#394389 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....468	.....366,966	S&P500.....	.....64,893	.....0	.....105,202	.....	.....105,202	.....40,309	.....0	.....0	.....0	.....3,044	.....	003.....
#394390 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....468	.....366,966	S&P500.....	.....0	.....0	.....(13,085)	.....	.....(13,085)	.....(13,085)	.....0	.....0	.....0	.....3,044	.....	003.....
#394474 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/16/2013	...1,054	.....882,651	MXEA.....	.....59,234	.....0	.....134,791	.....	.....134,791	.....75,558	.....0	.....0	.....0	.....3,772	.....	003.....
#394475 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/16/2013	...1,054	.....882,651	MXEA.....	.....0	.....0	.....(58,877)	.....	.....(58,877)	.....(58,877)	.....0	.....0	.....0	.....3,772	.....	003.....
#401026 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/14/2014	...1,175	.....983,687	MXEA.....	.....0	.....69,198	.....111,377	.....	.....111,377	.....42,179	.....0	.....0	.....0	.....4,430	.....	003.....
#401027 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/14/2014	...1,175	.....983,687	MXEA.....	.....0	.....0	.....(43,501)	.....	.....(43,501)	.....(43,501)	.....0	.....0	.....0	.....4,430	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#400984 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	.....2,859	.....1,360,191	Russel2000.....	.....0	.....88,515	.....0	.....280,839	.....	.....280,839	.....192,324	.....0	.....0	.....0	.....6,125	.....	003.....
#400985 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	.....2,859	.....1,360,191	Russel2000.....	.....0	.....0	.....0	.....(155,735)	.....	.....(155,735)	.....(155,735)	.....0	.....0	.....0	.....6,125	.....	003.....
#400891 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2014	.....18,154	.....14,243,612	S&P500.....	.....0	.....1,066,487	.....0	.....2,448,361	.....	.....2,448,361	.....1,381,874	.....0	.....0	.....0	.....64,140	.....	003.....
#400892 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2014	.....18,154	.....14,243,612	S&P500.....	.....0	.....0	.....0	.....(869,759)	.....	.....(869,759)	.....(869,759)	.....0	.....0	.....0	.....64,140	.....	003.....
#400894 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2016	.....231	.....181,183	S&P500.....	.....0	.....32,844	.....0	.....46,678	.....	.....46,678	.....13,834	.....0	.....0	.....0	.....1,526	.....	003.....
#400895 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2016	.....231	.....181,183	S&P500.....	.....0	.....0	.....0	.....(5,196)	.....	.....(5,196)	.....(5,196)	.....0	.....0	.....0	.....1,526	.....	003.....
#405684 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....2,084	.....991,587	Russel2000.....	.....0	.....0	.....0	.....(80,152)	.....	.....(80,152)	.....(80,152)	.....0	.....0	.....0	.....4,696	.....	003.....
#405683 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....2,084	.....991,587	Russel2000.....	.....0	.....59,259	.....0	.....159,303	.....	.....159,303	.....100,043	.....0	.....0	.....0	.....4,696	.....	003.....
#405628 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....13,006	.....10,204,758	S&P500.....	.....0	.....0	.....0	.....(431,444)	.....	.....(431,444)	.....(431,444)	.....0	.....0	.....0	.....48,331	.....	003.....
#405627 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....13,006	.....10,204,758	S&P500.....	.....0	.....757,076	.....0	.....1,395,448	.....	.....1,395,448	.....638,372	.....0	.....0	.....0	.....48,331	.....	003.....
#405631 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....405	.....317,495	S&P500.....	.....0	.....0	.....0	.....(7,280)	.....	.....(7,280)	.....(7,280)	.....0	.....0	.....0	.....2,718	.....	003.....
#405629 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....405	.....317,495	S&P500.....	.....0	.....55,166	.....0	.....72,639	.....	.....72,639	.....17,474	.....0	.....0	.....0	.....2,718	.....	003.....
#405697 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	02/15/2013	02/14/2014	.....1,040	.....870,637	MXEA.....	.....0	.....64,010	.....0	.....100,773	.....	.....100,773	.....36,763	.....0	.....0	.....0	.....4,123	.....	003.....
#405698 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	02/15/2013	02/14/2014	.....1,040	.....870,637	MXEA.....	.....0	.....0	.....0	.....(41,456)	.....	.....(41,456)	.....(41,456)	.....0	.....0	.....0	.....4,123	.....	003.....
#414716 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....2,167	.....1,030,984	Russel2000.....	.....0	.....71,208	.....0	.....134,934	.....	.....134,934	.....63,726	.....0	.....0	.....0	.....5,090	.....	003.....
#414717 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....2,167	.....1,030,984	Russel2000.....	.....0	.....0	.....0	.....(63,440)	.....	.....(63,440)	.....(63,440)	.....0	.....0	.....0	.....5,090	.....	003.....
#414650 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2014	.....898	.....751,826	MXEA.....	.....0	.....57,917	.....0	.....69,550	.....	.....69,550	.....11,633	.....0	.....0	.....0	.....3,712	.....	003.....
#414651 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2014	.....898	.....751,826	MXEA.....	.....0	.....0	.....0	.....(27,055)	.....	.....(27,055)	.....(27,055)	.....0	.....0	.....0	.....3,712	.....	003.....
#414718 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....133	.....63,437	Russel2000.....	.....0	.....4,826	.....0	.....8,303	.....	.....8,303	.....3,477	.....0	.....0	.....0	.....313	.....	003.....
#414719 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....133	.....63,437	Russel2000.....	.....0	.....0	.....0	.....(3,498)	.....	.....(3,498)	.....(3,498)	.....0	.....0	.....0	.....313	.....	003.....
#414722 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....14,247	.....11,177,978	S&P500.....	.....0	.....840,484	.....0	.....1,226,839	.....	.....1,226,839	.....386,355	.....0	.....0	.....0	.....55,187	.....	003.....
#414723 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....14,247	.....11,177,978	S&P500.....	.....0	.....0	.....0	.....(340,832)	.....	.....(340,832)	.....(340,832)	.....0	.....0	.....0	.....55,187	.....	003.....
#414686 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2016	.....185	.....144,784	S&P500.....	.....0	.....0	.....0	.....(2,772)	.....	.....(2,772)	.....(2,772)	.....0	.....0	.....0	.....1,255	.....	003.....
#414685 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2016	.....185	.....144,784	S&P500.....	.....0	.....26,099	.....0	.....29,788	.....	.....29,788	.....3,689	.....0	.....0	.....0	.....1,255	.....	003.....
#414725 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....849	.....666,104	S&P500.....	.....0	.....0	.....0	.....(14,723)	.....	.....(14,723)	.....(14,723)	.....0	.....0	.....0	.....3,289	.....	003.....
#414724 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....849	.....666,104	S&P500.....	.....0	.....55,120	.....0	.....73,108	.....	.....73,108	.....17,988	.....0	.....0	.....0	.....3,289	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.....26,505,970	.....6,255,905	.....0	.....46,676,041	XXX	.....46,676,041	.....13,914,150	.....0	.....0	.....0	.....5,378,689	....XXX....	.....XXX.....
Purchased Options - Hedging Other - Put Options																						
#402262 EFA 35 PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....8,085	.....476,853	EFA UP.....	.....0	.....404	.....0	.....0	.....	.....0	.....(404)	.....0	.....0	.....0	.....1,159	.....	003.....
#402263 EFA 38 PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....10,169	.....599,768	EFA UP.....	.....0	.....1,017	.....0	.....7	.....	.....7	.....(1,010)	.....0	.....0	.....0	.....1,457	.....	003.....
#402264 EFA 41 PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....12,092	.....713,186	EFA UP.....	.....0	.....1,572	.....0	.....61	.....	.....61	.....(1,511)	.....0	.....0	.....0	.....1,733	.....	003.....
#402265 EFA 43 PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....13,892	.....819,350	EFA UP.....	.....0	.....2,501	.....0	.....204	.....	.....204	.....(2,297)	.....0	.....0	.....0	.....1,991	.....	003.....
#402266 EFA 46 PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....15,570	.....918,319	EFA UP.....	.....0	.....4,515	.....0	.....831	.....	.....831	.....(3,684)	.....0	.....0	.....0	.....2,231	.....	003.....
#402267 EFA 49 PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....21,166	.....1,248,371	EFA UP.....	.....0	.....10,160	.....0	.....2,968	.....	.....2,968	.....(7,192)	.....0	.....0	.....0	.....3,033	.....	003.....
#402268 EFA 52 PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....26,861	.....1,584,262	EFA UP.....	.....0	.....21,489	.....0	.....8,047	.....	.....8,047	.....(13,442)	.....0	.....0	.....0	.....3,849	.....	003.....
#402269 EFA 54 PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....35,626	.....2,101,221	EFA UP.....	.....0	.....40,970	.....0	.....17,254	.....	.....17,254	.....(23,716)	.....0	.....0	.....0	.....5,105	.....	001.....
#402255 EFA 56 PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/23/2013	06/21/2013	.....40,092	.....2,364,626	EFA UP.....	.....0	.....65,751	.....0	.....31,723	.....	.....31,723	.....(34,028)	.....0	.....0	.....0	.....5,745	.....	001.....
#403709 EFA 35 PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....8,866	.....522,917	EFA UP.....	.....0	.....887	.....0	.....91	.....	.....91	.....(795)	.....0	.....0	.....0	.....1,828	.....	001.....
#403710 EFA 38 PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....11,152	.....657,745	EFA UP.....	.....0	.....1,673	.....0	.....392	.....	.....392	.....(1,281)	.....0	.....0	.....0	.....2,299	.....	001.....
#403711 EFA 41 PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....13,259	.....782,016	EFA UP.....	.....0	.....3,315	.....0	.....1,242	.....	.....1,242	.....(2,073)	.....0	.....0	.....0	.....2,734	.....	001.....
#403712 EFA 43 PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....15,234	.....898,501	EFA UP.....	.....0	.....5,180	.....0	.....2,461	.....	.....2,461	.....(2,719)	.....0	.....0	.....0	.....3,141	.....	001.....
#403713 EFA 46 PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....17,073	.....1,006,966	EFA UP.....	.....0	.....9,525	.....0	.....5,466	.....	.....5,466	.....(4,059)	.....0	.....0	.....0	.....3,520	.....	001.....
#403714 EFA 49 PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	.....23,210	.....1,368,926	EFA UP.....	.....0	.....20,434	.....0	.....13,288	.....	.....13,288	.....(7,147)	.....0	.....0	.....0	.....4,786	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE066

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#403715 EFA 52 PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	29,454	1,737,197	EFA UP.....	0	40,222	0	28,825		28,825	(11,397)	0	0	0	6,073		001.....
#403716 EFA 54 PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	39,066	2,304,113	EFA UP.....	0	70,874	0	54,030		54,030	(16,843)	0	0	0	8,055		001.....
#403717 EFA 56 PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	43,964	2,592,997	EFA UP.....	0	105,232	0	85,219		85,219	(20,013)	0	0	0	9,065		001.....
#400826 SPX PUT 1000.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	925	1,451,501	S&P500.....	0	2,124	0	50		50	(2,074)	0	0	0	3,527		001.....
#400828 SPX PUT 1075.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	1,063	1,668,049	S&P500.....	0	4,006	0	132		132	(3,874)	0	0	0	4,053		001.....
#400834 SPX PUT 1150.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	1,191	1,868,905	S&P500.....	0	7,543	0	364		364	(7,179)	0	0	0	4,541		001.....
#400838 SPX PUT 1215.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	1,619	2,540,519	S&P500.....	0	16,372	0	1,172		1,172	(15,201)	0	0	0	6,172		001.....
#400842 SPX PUT 1290.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	2,055	3,224,685	S&P500.....	0	35,987	0	4,063		4,063	(31,924)	0	0	0	7,835		001.....
#400844 SPX PUT 1360.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	2,726	4,277,612	S&P500.....	0	79,568	0	12,551		12,551	(67,017)	0	0	0	10,393		001.....
#400846 SPX PUT 1430.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	3,411	5,352,507	S&P500.....	0	164,027	0	32,590		32,590	(131,437)	0	0	0	13,004		001.....
#400825 SPX PUT 925.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/15/2013	06/21/2013	778	1,220,830	S&P500.....	0	1,127	0	15		15	(1,112)	0	0	0	2,966		001.....
#402227 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	11,319	667,595	EFA UP.....	0	566	0	1		1	(565)	0	0	0	1,622		001.....
#402247 EFA PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	14,238	839,757	EFA UP.....	0	1,424	0	10		10	(1,414)	0	0	0	2,040		001.....
#402248 EFA PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	16,929	998,472	EFA UP.....	0	2,201	0	85		85	(2,115)	0	0	0	2,426		001.....
#402249 EFA PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	19,449	1,147,102	EFA UP.....	0	3,501	0	285		285	(3,215)	0	0	0	2,787		001.....
#402250 EFA PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	21,798	1,285,646	EFA UP.....	0	6,321	0	1,164		1,164	(5,158)	0	0	0	3,124		001.....
#402251 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	29,633	1,747,754	EFA UP.....	0	14,224	0	4,155		4,155	(10,069)	0	0	0	4,246		001.....
#402254 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	37,605	2,217,943	EFA UP.....	0	30,084	0	11,266		11,266	(18,818)	0	0	0	5,389		001.....
#402253 EFA PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	49,876	2,941,686	EFA UP.....	0	57,357	0	24,155		24,155	(33,202)	0	0	0	7,147		001.....
#402234 EFA PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP	01/23/2013	06/21/2013	56,130	3,310,547	EFA UP.....	0	92,053	0	44,413		44,413	(47,640)	0	0	0	8,043		001.....
#403795 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	28,738	1,694,967	EFA UP.....	0	2,874	0	296		296	(2,578)	0	0	0	5,926		001.....
#403695 EFA PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	36,149	2,132,068	EFA UP.....	0	5,422	0	1,269		1,269	(4,153)	0	0	0	7,454		001.....
#403696 EFA PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	42,982	2,535,078	EFA UP.....	0	10,746	0	4,026		4,026	(6,719)	0	0	0	8,863		001.....
#403697 EFA PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	49,381	2,912,491	EFA UP.....	0	16,790	0	7,976		7,976	(8,813)	0	0	0	10,182		001.....
#403698 EFA PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	55,345	3,264,248	EFA UP.....	0	30,877	0	17,720		17,720	(13,157)	0	0	0	11,412		001.....
#403699 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	75,237	4,437,478	EFA UP.....	0	66,239	0	43,073		43,073	(23,166)	0	0	0	15,514		001.....
#403700 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	95,479	5,631,351	EFA UP.....	0	130,386	0	93,441		93,441	(36,945)	0	0	0	19,687		001.....
#403701 EFA PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	126,636	7,468,991	EFA UP.....	0	229,743	0	175,144		175,144	(54,599)	0	0	0	26,112		001.....
#403702 EFA PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	01/31/2013	09/20/2013	142,512	8,405,358	EFA UP.....	0	341,117	0	276,243		276,243	(64,874)	0	0	0	29,385		001.....
#405341 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	37,604	2,217,884	EFA UP.....	0	1,579	0	2		2	(1,577)	0	0	0	5,388		001.....
#405342 EFA PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	47,301	2,789,813	EFA UP.....	0	2,379	0	33		33	(2,346)	0	0	0	6,778		001.....
#405343 EFA PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	56,241	3,317,094	EFA UP.....	0	5,343	0	284		284	(5,059)	0	0	0	8,059		001.....
#405344 EFA PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	64,615	3,810,993	EFA UP.....	0	9,692	0	948		948	(8,744)	0	0	0	9,259		001.....
#405345 EFA PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	72,418	4,271,214	EFA UP.....	0	15,932	0	3,866		3,866	(12,066)	0	0	0	10,377		001.....
#405346 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	98,447	5,806,404	EFA UP.....	0	32,488	0	13,803		13,803	(18,684)	0	0	0	14,107		001.....
#405347 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	124,933	7,368,548	EFA UP.....	0	69,338	0	37,427		37,427	(31,911)	0	0	0	17,902		001.....
#405348 EFA PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	165,702	9,773,104	EFA UP.....	0	133,390	0	80,250		80,250	(53,140)	0	0	0	23,744		001.....
#405349 EFA PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFPU	02/13/2013	06/21/2013	186,476	10,998,354	EFA UP.....	0	219,109	0	147,549		147,549	(71,560)	0	0	0	26,721		001.....
#373598 EFA PUT 01.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/19/2012	01/17/2014	145,750	8,596,335	EFA UP.....	110,770	0	0	2,636		2,636	(108,134)	0	0	0	38,908		001.....
#373599 EFA PUT 02.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/19/2012	01/17/2014	125,672	7,412,135	EFA UP.....	162,117	0	0	11,877		11,877	(150,240)	0	0	0	33,548		001.....
#373600 EFA PUT 03.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/19/2012	01/17/2014	109,474	6,456,777	EFA UP.....	228,801	0	0	33,324		33,324	(195,477)	0	0	0	29,224		001.....
#373601 EFA PUT 04.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/19/2012	01/17/2014	109,474	6,456,777	EFA UP.....	353,601	0	0	79,053		79,053	(274,548)	0	0	0	29,224		001.....
#373602 EFA PUT 05.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYY	09/19/2012	01/17/2014	96,217	5,674,879	EFA UP.....	365,625	0	0	93,363		93,363	(272,261)	0	0	0	25,685		001.....

SCHEDULE DB - PART A - SECTION 1

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

QE067

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)		Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#373603 EFA PUT 06.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	170,462	10,053,849	EFA UP.....	760,261	0	0	218,336		218,336	(541,925)	0	0	0	45,505		001.....
#373604 EFA PUT 07.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	152,047	8,967,732	EFA UP.....	856,025	0	0	288,008		288,008	(568,017)	0	0	0	40,589		001.....
#373605 EFA PUT 08.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	136,463	8,048,588	EFA UP.....	956,606	0	0	373,641		373,641	(582,964)	0	0	0	36,429		001.....
#374194 EFA PUT 16.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	72,875	4,298,168	EFA UP.....	51,013	0	0	1,318		1,318	(49,695)	0	0	0	19,454		001.....
#374195 EFA PUT 17.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	62,836	3,706,067	EFA UP.....	77,288	0	0	5,938		5,938	(71,350)	0	0	0	16,774		001.....
#374196 EFA PUT 18.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	54,737	3,228,388	EFA UP.....	112,211	0	0	16,662		16,662	(95,549)	0	0	0	14,612		001.....
#374197 EFA PUT 19.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	54,737	3,228,388	EFA UP.....	169,137	0	0	39,526		39,526	(129,611)	0	0	0	14,612		001.....
#374198 EFA PUT 20.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	48,109	2,837,469	EFA UP.....	178,003	0	0	46,682		46,682	(131,321)	0	0	0	12,843		001.....
#374199 EFA PUT 21.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	85,231	5,026,924	EFA UP.....	370,755	0	0	109,168		109,168	(261,587)	0	0	0	22,753		001.....
#374200 EFA PUT 22.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	76,024	4,483,896	EFA UP.....	416,612	0	0	144,005		144,005	(272,607)	0	0	0	20,295		001.....
#374201 EFA PUT 23.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	68,232	4,024,323	EFA UP.....	470,801	0	0	186,822		186,822	(283,979)	0	0	0	18,215		001.....
#374681 EFA PUT 1.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	145,750	8,596,335	EFA UP.....	116,600	0	0	2,636		2,636	(113,964)	0	0	0	38,908		001.....
#374683 EFA PUT 2.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	125,672	7,412,135	EFA UP.....	163,374	0	0	11,877		11,877	(151,497)	0	0	0	33,548		001.....
#374684 EFA PUT 3.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	109,474	6,456,777	EFA UP.....	235,369	0	0	33,324		33,324	(202,046)	0	0	0	29,224		001.....
#374685 EFA PUT 4.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	109,474	6,456,777	EFA UP.....	352,506	0	0	79,053		79,053	(273,453)	0	0	0	29,224		001.....
#374686 EFA PUT 5.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	96,218	5,674,938	EFA UP.....	369,477	0	0	93,364		93,364	(276,113)	0	0	0	25,686		001.....
#374687 EFA PUT 6.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	170,462	10,053,849	EFA UP.....	768,784	0	0	218,336		218,336	(550,448)	0	0	0	45,505		001.....
#374692 EFA PUT 7.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	152,048	8,967,791	EFA UP.....	869,715	0	0	288,010		288,010	(581,705)	0	0	0	40,590		001.....
#374693 EFA PUT 8.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	136,464	8,048,647	EFA UP.....	979,812	0	0	373,644		373,644	(606,168)	0	0	0	36,429		001.....
#377328 EFA PUT 30.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	72,875	4,298,168	EFA UP.....	47,369	0	0	1,318		1,318	(46,051)	0	0	0	19,454		001.....
#377329 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	62,836	3,706,067	EFA UP.....	73,518	0	0	5,938		5,938	(67,580)	0	0	0	16,774		001.....
#377330 EFA PUT 40.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	54,737	3,228,388	EFA UP.....	106,737	0	0	16,662		16,662	(90,075)	0	0	0	14,612		001.....
#377331 EFA PUT 45.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	54,737	3,228,388	EFA UP.....	169,685	0	0	39,526		39,526	(130,158)	0	0	0	14,612		001.....
#377332 EFA PUT 47.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	48,109	2,837,469	EFA UP.....	177,522	0	0	46,682		46,682	(130,840)	0	0	0	12,843		001.....
#377333 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	85,231	5,026,924	EFA UP.....	372,459	0	0	109,168		109,168	(263,292)	0	0	0	22,753		001.....
#377334 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	76,024	4,483,896	EFA UP.....	423,454	0	0	144,005		144,005	(279,449)	0	0	0	20,295		001.....
#377335 EFA PUT 55.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/05/2012	01/17/2014	68,232	4,024,323	EFA UP.....	479,671	0	0	186,822		186,822	(292,849)	0	0	0	18,215		001.....
#377965 EFA PUT 30.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	72,875	4,298,168	EFA UP.....	51,566	0	0	1,318		1,318	(50,249)	0	0	0	19,454		001.....
#377966 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	62,836	3,706,067	EFA UP.....	79,349	0	0	5,938		5,938	(73,411)	0	0	0	16,774		001.....
#377967 EFA PUT 40.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	54,737	3,228,388	EFA UP.....	115,446	0	0	16,662		16,662	(98,784)	0	0	0	14,612		001.....
#377968 EFA PUT 45.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	54,737	3,228,388	EFA UP.....	183,429	0	0	39,526		39,526	(143,903)	0	0	0	14,612		001.....
#377969 EFA PUT 47.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	48,109	2,837,469	EFA UP.....	191,748	0	0	46,682		46,682	(145,066)	0	0	0	12,843		001.....
#377970 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	85,231	5,026,924	EFA UP.....	401,549	0	0	109,168		109,168	(292,381)	0	0	0	22,753		001.....
#377971 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	76,024	4,483,896	EFA UP.....	455,247	0	0	144,005		144,005	(311,242)	0	0	0	20,295		001.....
#377972 EFA PUT 55.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	10/11/2012	01/17/2014	68,232	4,024,323	EFA UP.....	513,091	0	0	186,822		186,822	(326,269)	0	0	0	18,215		001.....
#382608 EFA PUT 30.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	160,325	9,455,969	EFA UP.....	93,582	0	0	2,899		2,899	(90,683)	0	0	0	42,799		001.....
#382609 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	138,239	8,153,336	EFA UP.....	146,616	0	0	13,065		13,065	(133,552)	0	0	0	36,903		001.....
#382610 EFA PUT 40.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	120,421	7,102,431	EFA UP.....	219,732	0	0	36,656		36,656	(183,076)	0	0	0	32,147		001.....
#382611 EFA PUT 45.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	120,421	7,102,431	EFA UP.....	359,806	0	0	86,958		86,958	(272,848)	0	0	0	32,147		001.....
#382612 EFA PUT 47.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	105,840	6,242,443	EFA UP.....	380,156	0	0	102,701		102,701	(277,455)	0	0	0	28,254		001.....
#382613 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	187,508	11,059,222	EFA UP.....	803,697	0	0	240,169		240,169	(563,528)	0	0	0	50,056		001.....
#382614 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	167,253	9,864,582	EFA UP.....	922,083	0	0	316,811		316,811	(605,272)	0	0	0	44,649		001.....
#382615 EFA PUT 55.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	11/02/2012	01/17/2014	150,110	8,853,488	EFA UP.....	1,049,194	0	0	411,007		411,007	(638,187)	0	0	0	40,072		001.....

QE068

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#339294 SPTR PUT	VA HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGNF3BB653	03/23/2012	03/18/2022	10,350	28,670,018	SPTR	8,790,255	0	6,890,918		6,890,918	(1,899,337)	0	0	0	432,499		001
#339346 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	03/26/2012	03/18/2022	15,000	41,550,750	SPTR	12,581,825	0	10,337,057		10,337,057	(2,244,768)	0	0	0	626,810		001
#339779 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	03/29/2012	03/18/2022	10,380	28,753,119	SPTR	8,677,369	0	6,835,789		6,835,789	(1,841,579)	0	0	0	433,752		001
#340333 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/02/2012	04/01/2022	10,864	30,093,823	SPTR	9,045,584	0	7,493,609		7,493,609	(1,551,975)	0	0	0	454,946		001
#341033 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	04/05/2012	04/05/2022	15,136	41,927,477	SPTR	12,489,016	0	10,110,248		10,110,248	(2,378,768)	0	0	0	634,228		001
#371624 SPTR PUT 2	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/14/2012	09/14/2022	10,000	27,700,500	SPTR	8,761,400	0	7,027,002		7,027,002	(1,734,398)	0	0	0	429,196		001
#371628 SPTR PUT 3	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/14/2012	09/14/2022	10,000	27,700,500	SPTR	8,760,000	0	7,027,002		7,027,002	(1,732,998)	0	0	0	429,196		001
#371613 SPTR PUT	VA HEDGE	N/A	Equity/Index	BPA	ROMUWSFPU8MPRO8K5P83	09/13/2012	09/13/2022	10,000	27,700,500	SPTR	8,755,500	0	6,774,920		6,774,920	(1,980,580)	0	0	0	429,134		001
#372684 SPTR PUT 01	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/17/2012	09/19/2022	10,000	27,700,500	SPTR	8,823,100	0	6,939,160		6,939,160	(1,883,940)	0	0	0	429,507		001
#373299 SPTR PUT 01	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	09/18/2012	09/19/2022	10,000	27,700,500	SPTR	8,728,400	0	6,811,884		6,811,884	(1,916,516)	0	0	0	429,507		001
#373567 SPTR PUT 01	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/19/2012	09/19/2022	10,000	27,700,500	SPTR	8,703,400	0	6,781,697		6,781,697	(1,921,703)	0	0	0	429,507		001
#373593 SPTR PUT 02	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/19/2012	09/19/2022	10,000	27,700,500	SPTR	8,703,400	0	6,781,697		6,781,697	(1,921,703)	0	0	0	429,507		001
#375229 SPTR PUT 01	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	09/27/2012	09/27/2022	10,000	27,700,500	SPTR	8,675,800	0	6,508,488		6,508,488	(2,167,312)	0	0	0	430,003		001
#377411 SPTR PUT 3072	VA HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	10/05/2012	10/05/2022	10,000	27,700,500	SPTR	8,754,000	0	6,863,625		6,863,625	(1,890,376)	0	0	0	430,498		001
#377980 SPTR PUT 01	VA HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	10/11/2012	10/11/2022	10,000	27,700,500	SPTR	8,593,000	0	6,527,935		6,527,935	(2,065,065)	0	0	0	430,869		001
#400815 SPX PUT 1000	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	1,851	2,904,571	S&P500	4,250	0	99		99	(4,151)	0	0	0	7,057		001
#400827 SPX PUT 1000	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	925	1,451,501	S&P500	0	2,124	50		50	(2,074)	0	0	0	3,527		001
#400832 SPX PUT 1075	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	1,063	1,668,049	S&P500	0	4,006	132		132	(3,874)	0	0	0	4,053		001
#400816 SPX PUT 1075	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	2,126	3,336,098	S&P500	0	8,012	264		264	(7,748)	0	0	0	8,105		001
#400836 SPX PUT 1150	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	1,191	1,868,905	S&P500	0	7,543	364		364	(7,179)	0	0	0	4,541		001
#400817 SPX PUT 1150	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	2,384	3,740,949	S&P500	0	15,099	729		729	(14,370)	0	0	0	9,089		001
#400840 SPX PUT 1215	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	1,619	2,540,519	S&P500	0	16,372	1,172		1,172	(15,201)	0	0	0	6,172		001
#400818 SPX PUT 1215	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	3,241	5,085,745	S&P500	0	32,775	2,346		2,346	(30,429)	0	0	0	12,356		001
#400820 SPX PUT 1290	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	4,112	6,452,509	S&P500	0	72,009	8,130		8,130	(63,879)	0	0	0	15,677		001
#400843 SPX PUT 1290	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	2,055	3,224,685	S&P500	0	35,987	4,063		4,063	(31,924)	0	0	0	7,835		001
#400845 SPX PUT 1360	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	2,726	4,277,612	S&P500	0	79,568	12,551		12,551	(67,017)	0	0	0	10,393		001
#400821 SPX PUT 1360	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	5,454	8,558,362	S&P500	0	159,195	25,111		25,111	(134,084)	0	0	0	20,793		001
#400822 SPX PUT 1430	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	6,822	10,705,014	S&P500	0	328,054	65,181		65,181	(262,874)	0	0	0	26,009		001
#400847 SPX PUT 1430	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	3,411	5,352,507	S&P500	0	164,027	32,590		32,590	(131,437)	0	0	0	13,004		001
#400814 SPX PUT 925	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	1,557	2,443,229	S&P500	0	2,256	29		29	(2,226)	0	0	0	5,936		001
#400823 SPX PUT 925	VA HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCWSW5Y7OE568	01/15/2013	06/21/2013	778	1,220,830	S&P500	0	1,127	15		15	(1,112)	0	0	0	2,966		001
0099999. Total-Purchased Options-Hedging Other-Put Options										156,154,013	3,180,053	0	116,216,895	XXX	116,216,895	(43,117,172)	0	0	0	8,734,591	XXX	XXX
Purchased Options - Hedging Other - Floors																						
#97248 Floor #83 10YR LIBOR	VA HEDGE	N/A	Interest Rate	BPA	ROMUWSFPU8MPRO8K5P83	03/26/2007	03/30/2017	1	900,000,000	4.0000	27,000,000	0	16,898		81,166,038	89,530,038	54,166,038	0	0	27,000,000		001
#97250 Floor #84 10YR LIBOR	VA HEDGE	N/A	Interest Rate	MLCS	GDWTX03601TB7DW3U69	03/26/2007	03/31/2017	1	900,000,000	4.0000	27,000,000	0	545,824		80,181,127	88,545,127	53,181,127	0	0	27,000,000		001
#97249 Floor #85 10YR LIBOR	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	03/26/2007	03/31/2017	1	900,000,000	4.0000	27,000,000	0	16,898		81,166,038	89,530,038	54,166,038	0	0	27,000,000		001
0119999. Total-Purchased Options-Hedging Other-Floors										81,000,000	0	579,620	242,513,202	XXX	267,605,202	161,513,202	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MSO Collar 24-S&P 500	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	04/20/2012	04/19/2013	3,737	1,954,473	S&P500	31,438	0	160,783		160,783	129,345	0	0	0	31,438		003
MSO Collar 25-S&P 500	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	05/18/2012	05/17/2013	8,287	4,334,833	S&P500	62,007	0	369,078		369,078	307,071	0	0	0	62,007		003
MSO Collar 26-S&P 500	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	06/15/2012	06/21/2013	5,621	2,940,099	S&P500	43,829	0	248,587		248,587	204,759	0	0	0	43,829		003
MSO Collar 27-S&P 500	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	07/20/2012	07/19/2013	3,636	1,901,811	S&P500	26,688	0	125,825		125,825	99,137	0	0	0	26,688		003
MSO Collar 28-S&P 500	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	08/17/2012	08/16/2013	8,826	4,616,306	S&P500	75,972	0	292,169		292,169	216,197	0	0	0	75,972		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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSO Collar 29-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	09/21/2012.....	09/20/2013.....	10,411.....	5,445,387.....	S&P500.....	85,835.....	0.....	0.....	271,531.....	.....	271,531.....	185,696.....	0.....	0.....	0.....	85,835.....	.....	003.....
MSO Collar 30-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	10/19/2012.....	10/18/2013.....	8,729.....	4,565,705.....	S&P500.....	74,309.....	0.....	0.....	236,531.....	.....	236,531.....	162,221.....	0.....	0.....	0.....	74,309.....	.....	003.....
MSO Collar 31-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	11/16/2012.....	11/15/2013.....	11,244.....	5,881,520.....	S&P500.....	82,368.....	0.....	0.....	313,719.....	.....	313,719.....	231,352.....	0.....	0.....	0.....	82,368.....	.....	003.....
MSO Collar 32-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/21/2012.....	12/20/2013.....	9,045.....	4,731,218.....	S&P500.....	76,020.....	0.....	0.....	221,386.....	.....	221,386.....	145,365.....	0.....	0.....	0.....	76,020.....	.....	003.....
MSO Collar 33-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/18/2013.....	01/17/2014.....	6,937.....	3,628,407.....	S&P500.....	0.....	61,229.....	0.....	128,857.....	.....	128,857.....	67,628.....	0.....	0.....	0.....	61,229.....	.....	003.....
MSO Collar 34-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013.....	02/21/2014.....	7,623.....	3,987,532.....	S&P500.....	0.....	72,258.....	0.....	125,156.....	.....	125,156.....	52,898.....	0.....	0.....	0.....	72,258.....	.....	003.....
MSO Collar 35-S&P 500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013.....	03/21/2014.....	6,659.....	3,482,844.....	S&P500.....	0.....	65,504.....	0.....	68,201.....	.....	68,201.....	2,697.....	0.....	0.....	0.....	65,504.....	.....	003.....
SCS Collar 107-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	1,291.....	409,335.....	Russel2000.....	2,071.....	0.....	0.....	47,152.....	.....	47,152.....	45,081.....	0.....	0.....	0.....	140,945.....	.....	003.....
SCS Collar 108-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	11,112.....	3,524,446.....	Russel2000.....	17,831.....	0.....	0.....	401,015.....	.....	401,015.....	383,184.....	0.....	0.....	0.....	975,269.....	.....	003.....
SCS Collar 109-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	6,577.....	2,085,990.....	Russel2000.....	10,553.....	0.....	0.....	209,647.....	.....	209,647.....	199,094.....	0.....	0.....	0.....	453,363.....	.....	003.....
SCS Collar 113-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	1,079.....	564,187.....	S&P500.....	2,796.....	0.....	0.....	62,972.....	.....	62,972.....	60,175.....	0.....	0.....	0.....	143,080.....	.....	003.....
SCS Collar 114-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	7,869.....	4,115,750.....	S&P500.....	20,399.....	0.....	0.....	405,149.....	.....	405,149.....	384,750.....	0.....	0.....	0.....	811,111.....	.....	003.....
SCS Collar 115-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011.....	05/16/2016.....	7,054.....	3,689,652.....	S&P500.....	18,287.....	0.....	0.....	309,111.....	.....	309,111.....	290,824.....	0.....	0.....	0.....	551,145.....	.....	003.....
SCS Collar 18-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010.....	11/16/2015.....	246.....	77,980.....	Russel2000.....	3,031.....	0.....	0.....	15,723.....	.....	15,723.....	12,692.....	0.....	0.....	0.....	29,215.....	.....	003.....
SCS Collar 286-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.....	03/15/2012.....	03/14/2017.....	280.....	146,559.....	S&P500.....	361.....	0.....	0.....	10,467.....	.....	10,467.....	10,105.....	0.....	0.....	0.....	361.....	.....	003.....
SCS Collar 289-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.....	03/15/2012.....	03/14/2017.....	653.....	207,140.....	Russel2000.....	499.....	0.....	0.....	23,044.....	.....	23,044.....	22,546.....	0.....	0.....	0.....	499.....	.....	003.....
SCS Collar 290-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.....	03/15/2012.....	03/14/2017.....	282.....	147,678.....	S&P500.....	364.....	0.....	0.....	10,716.....	.....	10,716.....	10,352.....	0.....	0.....	0.....	364.....	.....	003.....
SCS Collar 291-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY57OE568.....	03/15/2012.....	03/14/2017.....	351.....	183,479.....	S&P500.....	453.....	0.....	0.....	15,131.....	.....	15,131.....	14,678.....	0.....	0.....	0.....	453.....	.....	003.....
SCS Collar 32-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	1,426.....	745,710.....	S&P500.....	10,302.....	0.....	0.....	127,917.....	.....	127,917.....	117,615.....	0.....	0.....	0.....	203,894.....	.....	003.....
SCS Collar 33-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	8,092.....	4,232,843.....	S&P500.....	58,515.....	0.....	0.....	613,447.....	.....	613,447.....	554,931.....	0.....	0.....	0.....	1,164,606.....	.....	003.....
SCS Collar 34-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	5,426.....	2,837,990.....	S&P500.....	39,207.....	0.....	0.....	337,935.....	.....	337,935.....	298,728.....	0.....	0.....	0.....	778,661.....	.....	003.....
SCS Collar 38-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	1,761.....	558,517.....	Russel2000.....	7,915.....	0.....	0.....	95,486.....	.....	95,486.....	87,571.....	0.....	0.....	0.....	216,034.....	.....	003.....
SCS Collar 39-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	6,950.....	2,204,362.....	Russel2000.....	31,239.....	0.....	0.....	367,358.....	.....	367,358.....	336,119.....	0.....	0.....	0.....	855,272.....	.....	003.....
SCS Collar 40-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010.....	12/14/2015.....	4,307.....	1,365,968.....	Russel2000.....	19,358.....	0.....	0.....	202,258.....	.....	202,258.....	182,900.....	0.....	0.....	0.....	534,172.....	.....	003.....
SCS Collar 46-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	966.....	505,279.....	S&P500.....	3,128.....	0.....	0.....	67,183.....	.....	67,183.....	64,056.....	0.....	0.....	0.....	140,679.....	.....	003.....
SCS Collar 47-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	9,120.....	4,770,510.....	S&P500.....	29,528.....	0.....	0.....	534,124.....	.....	534,124.....	504,596.....	0.....	0.....	0.....	1,328,186.....	.....	003.....
SCS Collar 48-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	4,086.....	2,137,456.....	S&P500.....	13,230.....	0.....	0.....	193,470.....	.....	193,470.....	180,240.....	0.....	0.....	0.....	595,103.....	.....	003.....
SCS Collar 52-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	2,433.....	771,787.....	Russel2000.....	4,906.....	0.....	0.....	100,607.....	.....	100,607.....	95,701.....	0.....	0.....	0.....	311,891.....	.....	003.....
SCS Collar 53-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	5,825.....	1,847,562.....	Russel2000.....	11,744.....	0.....	0.....	239,133.....	.....	239,133.....	227,389.....	0.....	0.....	0.....	746,635.....	.....	003.....
SCS Collar 55-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011.....	01/14/2016.....	5,049.....	1,601,303.....	Russel2000.....	10,179.....	0.....	0.....	183,756.....	.....	183,756.....	173,577.....	0.....	0.....	0.....	647,142.....	.....	003.....
SCS Collar 61-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	2,550.....	1,334,031.....	S&P500.....	36,388.....	0.....	0.....	157,022.....	.....	157,022.....	120,634.....	0.....	0.....	0.....	349,595.....	.....	003.....
SCS Collar 62-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	7,617.....	3,984,393.....	S&P500.....	108,680.....	0.....	0.....	428,407.....	.....	428,407.....	319,727.....	0.....	0.....	0.....	1,044,140.....	.....	003.....
SCS Collar 63-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	4,590.....	2,401,033.....	S&P500.....	65,491.....	0.....	0.....	223,264.....	.....	223,264.....	157,773.....	0.....	0.....	0.....	629,209.....	.....	003.....
SCS Collar 67-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	2,561.....	812,265.....	Russel2000.....	22,561.....	0.....	0.....	98,608.....	.....	98,608.....	76,047.....	0.....	0.....	0.....	313,411.....	.....	003.....
SCS Collar 68-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	7,299.....	2,314,950.....	Russel2000.....	64,299.....	0.....	0.....	293,030.....	.....	293,030.....	228,731.....	0.....	0.....	0.....	893,221.....	.....	003.....
SCS Collar 69-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011.....	02/16/2016.....	5,319.....	1,687,189.....	Russel2000.....	46,862.....	0.....	0.....	204,967.....	.....	204,967.....	158,105.....	0.....	0.....	0.....	650,999.....	.....	003.....
SCS Collar 75-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	1,788.....	935,237.....	S&P500.....	5,959.....	0.....	0.....	125,489.....	.....	125,489.....	119,530.....	0.....	0.....	0.....	272,106.....	.....	003.....
SCS Collar 76-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	5,715.....	2,989,354.....	S&P500.....	19,048.....	0.....	0.....	338,919.....	.....	338,919.....	319,872.....	0.....	0.....	0.....	869,743.....	.....	003.....
SCS Collar 77-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	7,367.....	3,853,601.....	S&P500.....	24,554.....	0.....	0.....	355,022.....	.....	355,022.....	330,468.....	0.....	0.....	0.....	1,121,192.....	.....	003.....
SCS Collar 83-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	2,423.....	768,370.....	Russel2000.....	4,984.....	0.....	0.....	110,809.....	.....	110,809.....	105,825.....	0.....	0.....	0.....	308,305.....	.....	003.....
SCS Collar 84-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	7,044.....	2,234,174.....	Russel2000.....	14,492.....	0.....	0.....	310,390.....	.....	310,390.....	295,898.....	0.....	0.....	0.....	896,448.....	.....	003.....
SCS Collar 85-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011.....	03/14/2016.....	7,624.....	2,418,145.....	Russel2000.....	15,686.....	0.....	0.....	293,405.....	.....	293,405.....	277,719.....	0.....	0.....	0.....	970,267.....	.....	003.....
SCS Collar 90-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011.....	04/14/2016.....	2,219.....	1,160,526.....	S&P500.....	17,246.....	0.....	0.....	138,434.....	.....	138,434.....	121,188.....	0.....	0.....	0.....	297,592.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	SCS Collar 91-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	.....6,936	.....3,627,842	S&P500.....	.....53,911	.....0	.....0	.....390,714	.....390,714	.....336,803	.....0	.....0	.....0	.....746,793	.....003.....
	SCS Collar 92-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	.....4,635	.....2,424,508	S&P500.....	.....36,029	.....0	.....0	.....219,487	.....219,487	.....183,458	.....0	.....0	.....0	.....383,964	.....003.....
	SCS Collar 97-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	.....2,713	.....860,394	Russel2000.....	.....13,341	.....0	.....0	.....91,003	.....91,003	.....77,663	.....0	.....0	.....0	.....303,306	.....003.....
	SCS Collar 98-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	.....10,423	.....3,305,972	Russel2000.....	.....51,261	.....0	.....0	.....368,431	.....368,431	.....317,170	.....0	.....0	.....0	.....934,615	.....003.....
	SCS Collar 99-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	.....9,600	.....3,045,012	Russel2000.....	.....47,214	.....0	.....0	.....320,462	.....320,462	.....273,248	.....0	.....0	.....0	.....683,417	.....003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										1,522,368198,991011,602,490	XXX.....11,602,4909,881,13000023,053,862XXX.....XXX.....
Purchased Options - Hedging Other - Other																							
	#350654 IRS USD RTR 2.543.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/05/2012	06/05/2014	.....1	.....176,200,000	.....2.5430	.....19,690,000	.....0	.....0	.....4,102,713	.....4,102,713	...(15,587,287)	.....0	.....0	.....0	.....19,690,000	.....001.....
	#351037 IRS USD RTR 2.539.....	GEN ACCT.....	N/A.....	DURATION.....	WRBS.....	TGRS6DDUGRSXRUV0M661.....	06/06/2012	06/06/2014	.....1	.....145,200,000	.....2.5390	.....9,500,000	.....0	.....0	.....3,637,558	.....3,637,558	...(5,862,442)	.....0	.....0	.....0	.....9,500,000	.....001.....
	#351066 IRS USD RTR 2.539.....	GEN ACCT.....	N/A.....	DURATION.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/06/2012	06/06/2014	.....1	.....264,400,000	.....2.5390	.....17,657,000	.....0	.....0	.....6,623,763	.....6,623,763	...(11,033,237)	.....0	.....0	.....0	.....17,657,000	.....001.....
	#351067 IRS USD RTR 2.289.....	GEN ACCT.....	N/A.....	DURATION.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/06/2012	06/06/2014	.....1	.....159,200,000	.....2.2890	.....7,950,000	.....0	.....0	.....2,326,576	.....2,326,576	...(5,623,424)	.....0	.....0	.....0	.....7,950,000	.....001.....
	#351068 IRS USD RTR 2.039.....	GEN ACCT.....	N/A.....	DURATION.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/06/2012	06/06/2014	.....1	.....199,700,000	.....2.0390	.....7,100,000	.....0	.....0	.....1,537,519	.....1,537,519	...(5,562,481)	.....0	.....0	.....0	.....7,100,000	.....001.....
	#351792 IRS USD RTR 2.701.....	GEN ACCT.....	N/A.....	DURATION.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/07/2012	06/09/2014	.....1	.....265,600,000	.....2.7010	.....29,075,000	.....0	.....0	.....8,549,048	.....8,549,048	...(20,525,952)	.....0	.....0	.....0	.....29,075,000	.....001.....
	#352168 IRS USD RTR 2.27.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/08/2012	06/09/2014	.....1	.....88,600,000	.....2.2700	.....4,375,000	.....0	.....0	.....1,247,435	.....1,247,435	...(3,127,565)	.....0	.....0	.....0	.....4,375,000	.....001.....
	#352169 IRS USD RTR 2.02.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/08/2012	06/09/2014	.....1	.....110,400,000	.....2.0200	.....3,910,000	.....0	.....0	.....814,759	.....814,759	...(3,095,241)	.....0	.....0	.....0	.....3,910,000	.....001.....
	#352167 IRS USD RTR 2.52.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/08/2012	06/09/2014	.....1	.....147,800,000	.....2.5200	.....9,750,000	.....0	.....0	.....3,584,212	.....3,584,212	...(6,165,788)	.....0	.....0	.....0	.....9,750,000	.....001.....
	#354693 IRS USD RTR 2.681.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/13/2012	06/13/2014	.....1	.....225,600,000	.....2.6810	.....26,700,000	.....0	.....0	.....7,015,358	.....7,015,358	...(19,684,642)	.....0	.....0	.....0	.....26,700,000	.....001.....
	#354694 IRS USD RTR 2.431.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/13/2012	06/13/2014	.....1	.....135,000,000	.....2.4310	.....12,300,000	.....0	.....0	.....2,516,650	.....2,516,650	...(9,783,350)	.....0	.....0	.....0	.....12,300,000	.....001.....
	#354695 IRS USD RTR 2.181.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/13/2012	06/13/2014	.....1	.....166,600,000	.....2.1810	.....11,350,000	.....0	.....0	.....1,750,009	.....1,750,009	...(9,599,991)	.....0	.....0	.....0	.....11,350,000	.....001.....
	#356738 IRS USD RTR 2.25.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/26/2012	06/26/2014	.....1	.....107,400,000	.....2.2500	.....5,209,000	.....0	.....0	.....1,479,516	.....1,479,516	...(3,729,484)	.....0	.....0	.....0	.....5,209,000	.....001.....
	#356741 IRS USD RTR 2.00.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/26/2012	06/26/2014	.....1	.....134,600,000	.....2.0000	.....4,685,000	.....0	.....0	.....978,533	.....978,533	...(3,706,467)	.....0	.....0	.....0	.....4,685,000	.....001.....
	#356735 IRS USD RTR 4 2.5.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/26/2012	06/26/2014	.....1	.....178,100,000	.....2.5000	.....11,576,000	.....0	.....0	.....4,210,747	.....4,210,747	...(7,365,253)	.....0	.....0	.....0	.....11,576,000	.....001.....
	#201178 IRS USD RTR 3.6776.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	08/26/2010	08/26/2020	.....1	.....8,000,000	.....3.6776	.....0	.....843,226	.....0	.....853,035	.....853,035	.....9,809	.....0	.....0	.....0	.....843,226	.....001.....
	#203024 IRS USD RTR 3.865.....	GEN ACCT.....	N/A.....	DURATION.....	BOA.....	B4TYDEB6GKMZO031MB27.....	09/01/2010	09/01/2020	.....1	.....10,000,000	.....3.8650	.....0	.....1,183,370	.....0	.....1,194,483	.....1,194,483	.....11,113	.....0	.....0	.....0	.....1,183,370	.....001.....
	#201176 IRS USD RTR 3.785.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	08/26/2010	08/26/2020	.....1	.....20,000,000	.....3.7850	.....0	.....1,371,819	.....0	.....1,426,175	.....1,426,175	.....54,355	.....0	.....0	.....0	.....1,371,819	.....001.....
	#201177 IRS USD RTR 3.72.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	08/26/2010	08/26/2020	.....1	.....20,000,000	.....3.7200	.....0	.....1,758,661	.....0	.....1,807,389	.....1,807,389	.....48,728	.....0	.....0	.....0	.....1,758,661	.....001.....
	#203025 IRS USD RTR 3.905.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/01/2010	09/01/2020	.....1	.....20,000,000	.....3.9050	.....0	.....1,967,634	.....0	.....2,017,586	.....2,017,586	.....49,953	.....0	.....0	.....0	.....1,967,634	.....001.....
	#203469 IRS USD RTR 4.01.....	GEN ACCT.....	N/A.....	DURATION.....	BOA.....	B4TYDEB6GKMZO031MB27.....	09/02/2010	09/02/2020	.....1	.....20,000,000	.....4.0100	.....0	.....2,091,896	.....0	.....2,142,869	.....2,142,869	.....50,973	.....0	.....0	.....0	.....2,091,896	.....001.....
	#327065 IRS USD RTR 2.0.....	GEN ACCT.....	N/A.....	DURATION.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/19/2011	12/19/2016	.....1	.....73,400,000	.....2.0000	.....0	.....1,085,887	.....0	.....1,186,945	.....1,186,945	.....101,059	.....0	.....0	.....0	.....1,085,887	.....001.....
	#327063 IRS USD RTR 2.0.....	GEN ACCT.....	N/A.....	DURATION.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/19/2011	12/19/2014	.....1	.....73,400,000	.....2.0000	.....0	.....1,056,713	.....0	.....1,117,722	.....1,117,722	.....61,009	.....0	.....0	.....0	.....1,056,713	.....001.....
	#327064 IRS USD RTR 3.0.....	GEN ACCT.....	N/A.....	DURATION.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/19/2011	12/19/2016	.....1	.....58,000,000	.....3.0000	.....0	.....2,640,101	.....0	.....2,771,354	.....2,771,354	.....131,252	.....0	.....0	.....0	.....2,640,101	.....001.....
	#327687 IRS USD RTR 3.0.....	GEN ACCT.....	N/A.....	DURATION.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/20/2011	12/20/2016	.....1	.....58,000,000	.....3.0000	.....0	.....2,639,432	.....0	.....2,770,631	.....2,770,631	.....131,199	.....0	.....0	.....0	.....2,639,432	.....001.....
	#327688 IRS USD RTR 2.0.....	GEN ACCT.....	N/A.....	DURATION.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/20/2011	12/20/2016	.....1	.....73,400,000	.....2.0000	.....0	.....1,085,882	.....0	.....1,187,059	.....1,187,059	.....101,177	.....0	.....0	.....0	.....1,085,882	.....001.....
	#203471 IRS USD RTR 3.9225.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/02/2010	09/02/2015	.....1	.....20,000,000	.....3.9225	.....0	.....2,115,074	.....0	.....2,278,293	.....2,278,293	.....163,219	.....0	.....0	.....0	.....2,115,074	.....001.....
	#280287 IRS USD RTR 3.758.....	GEN ACCT.....	N/A.....	DURATION.....	MSCS.....	4PQUHN3JPFGFNF3BB653.....	08/15/2011	08/15/2014	.....1	.....13,300,000	.....3.7580	.....0	.....1,545,317	.....0	.....1,644,208	.....1,644,208	.....98,891	.....0	.....0	.....0	.....1,545,317	.....001.....
	#280286 IRS USD RTR 3.258.....	GEN ACCT.....	N/A.....	DURATION.....	MSCS.....	4PQUHN3JPFGFNF3BB653.....	08/15/2011	08/15/2014	.....1	.....13,900,000	.....3.2580	.....0	.....981,939	.....0	.....1,046,689	.....1,046,689	.....64,750	.....0	.....0	.....0	.....981,939	.....001.....
	#280285 IRS USD RTR 2.758.....	GEN ACCT.....	N/A.....	DURATION.....	MSCS.....	4PQUHN3JPFGFNF3BB653.....	08/15/2011	08/15/2014	.....1	.....16,700,000	.....2.7580	.....0	.....604,009	.....0	.....637,097	.....637,097	.....33,088	.....0	.....0	.....0	.....604,009	.....001.....
	#204786 IRS USD RTR 4.0375.....	GEN ACCT.....	N/A.....	DURATION.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/07/2010	09/08/2020150,000,0004.03												

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0399999. Total-Purchased Options-Floors.....										..81,000,000	.....0	.....579,620	.....242,513,202	XXX	..267,605,202	..161,513,202	.....0	.....0	.....0	...81,000,000	...XXX...	.....XXX....
0409999. Total-Purchased Options-Collars.....										..1,522,368	.....198,991	.....0	.....11,602,490	XXX	...11,602,490	...9,881,130	.....0	.....0	.....0	...23,053,862	...XXX...	.....XXX....
0419999. Total-Purchased Options-Other.....										..180,827,000	...30,004,455	.....0	.....82,108,417	XXX	...82,108,417	..(128,723,038)	.....0	.....0	.....0	..210,831,455	...XXX...	.....XXX....
0429999. Total-Purchased Options.....										..446,009,351	...39,639,405	.....579,620	.....499,117,045	XXX	..524,209,045	...13,468,272	.....0	.....0	.....0	..328,998,597	...XXX...	.....XXX....

Written Options - Hedging Other - Collars

SCS Collar 105-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..05/16/2011	..05/14/2014	....1,258	.....398,925	Russel2000.....	.....(6,952)	.....0	.....0	.....50,532	.....50,532	.....57,484	.....0	.....0	.....0	.....96,176	.....003.....
SCS Collar 106-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..05/16/2011	..05/14/2014	....5,625	.....1,784,190	Russel2000.....	.....(31,091)	.....0	.....0	.....191,886	.....191,886	.....222,977	.....0	.....0	.....0	.....316,084	.....003.....
SCS Collar 10-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..10/15/2010	..10/14/2015	....225	.....117,689	S&P500.....	.....(2,058)	.....0	.....0	.....12,849	.....12,849	.....14,907	.....0	.....0	.....0	.....36,462	.....003.....
SCS Collar 111-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..05/16/2011	..05/14/2014	....839	.....439,075	S&P500.....	.....(7,496)	.....0	.....0	.....55,812	.....55,812	.....63,308	.....0	.....0	.....0	.....75,564	.....003.....
SCS Collar 112-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..05/16/2011	..05/14/2014	....4,757	.....2,488,092	S&P500.....	.....(42,476)	.....0	.....0	.....219,504	.....219,504	.....261,980	.....0	.....0	.....0	.....296,111	.....003.....
SCS Collar 119-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/16/2014	....709	.....370,784	S&P500.....	.....(7,209)	.....0	.....0	.....50,300	.....50,300	.....57,507	.....0	.....0	.....0	.....7,207	.....003.....
SCS Collar 120-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/16/2014	....4,374	.....2,287,895	S&P500.....	.....(44,483)	.....0	.....0	.....183,796	.....183,796	.....228,280	.....0	.....0	.....0	.....44,484	.....003.....
SCS Collar 121-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....754	.....394,337	S&P500.....	.....(267)	.....0	.....0	.....55,960	.....55,960	.....56,226	.....0	.....0	.....0	.....266	.....003.....
SCS Collar 122-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....9,526	.....4,982,539	S&P500.....	.....(3,375)	.....0	.....0	.....534,816	.....534,816	.....538,214	.....0	.....0	.....0	.....3,398	.....003.....
SCS Collar 123-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....10,600	.....5,544,278	S&P500.....	.....(3,756)	.....0	.....0	.....449,712	.....449,712	.....453,493	.....0	.....0	.....0	.....3,781	.....003.....
SCS Collar 125-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/16/2014	....554	.....175,788	Russel2000.....	.....(3,472)	.....0	.....0	.....28,616	.....28,616	.....32,088	.....0	.....0	.....0	.....3,471	.....003.....
SCS Collar 126-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/16/2014	....5,604	.....1,777,443	Russel2000.....	.....(35,104)	.....0	.....0	.....223,964	.....223,964	.....259,063	.....0	.....0	.....0	.....35,099	.....003.....
SCS Collar 127-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....1,509	.....478,540	Russel2000.....	.....(329)	.....0	.....0	.....72,060	.....72,060	.....72,392	.....0	.....0	.....0	.....332	.....003.....
SCS Collar 128-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....18,986	.....6,022,064	Russel2000.....	.....(4,144)	.....0	.....0	.....832,019	.....832,019	.....836,196	.....0	.....0	.....0	.....4,177	.....003.....
SCS Collar 129-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..06/15/2011	..06/14/2016	....7,190	.....2,280,400	Russel2000.....	.....(1,569)	.....0	.....0	.....262,506	.....262,506	.....264,063	.....0	.....0	.....0	.....1,558	.....003.....
SCS Collar 135-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2014	....1,042	.....544,866	S&P500.....	.....(11,320)	.....0	.....0	.....65,309	.....65,309	.....76,629	.....0	.....0	.....0	.....11,320	.....003.....
SCS Collar 136-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2014	....1,756	.....556,840	Russel2000.....	.....(12,013)	.....0	.....0	.....68,274	.....68,274	.....80,287	.....0	.....0	.....0	.....12,013	.....003.....
SCS Collar 137-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....1,833	.....958,583	S&P500.....	.....(1,495)	.....0	.....0	.....110,074	.....110,074	.....111,570	.....0	.....0	.....0	.....1,495	.....003.....
SCS Collar 138-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....2,845	.....902,426	Russel2000.....	.....(1,462)	.....0	.....0	.....97,715	.....97,715	.....99,177	.....0	.....0	.....0	.....1,462	.....003.....
SCS Collar 139-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2014	....3,193	.....1,670,366	S&P500.....	.....(34,703)	.....0	.....0	.....124,686	.....124,686	.....159,389	.....0	.....0	.....0	.....34,703	.....003.....
SCS Collar 142-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2014	....4,612	.....1,462,710	Russel2000.....	.....(31,557)	.....0	.....0	.....150,317	.....150,317	.....181,874	.....0	.....0	.....0	.....31,557	.....003.....
SCS Collar 143-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....7,802	.....4,081,132	S&P500.....	.....(6,367)	.....0	.....0	.....389,003	.....389,003	.....395,369	.....0	.....0	.....0	.....6,367	.....003.....
SCS Collar 144-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....9,983	.....3,166,527	Russel2000.....	.....(5,130)	.....0	.....0	.....304,848	.....304,848	.....309,978	.....0	.....0	.....0	.....5,130	.....003.....
SCS Collar 145-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....12,101	.....6,329,744	S&P500.....	.....(9,875)	.....0	.....0	.....457,321	.....457,321	.....467,196	.....0	.....0	.....0	.....9,875	.....003.....
SCS Collar 148-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	..07/15/2011	..07/14/2016	....18,305	.....5,806,064	Russel2000.....	.....(9,406)	.....0	.....0	.....633,558	.....633,558	.....642,964	.....0	.....0	.....0	.....9,406	.....003.....
SCS Collar 149-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....18,339	.....9,592,396	S&P500.....	.....(222,215)	.....0	.....0	.....729,054	.....729,054	.....951,269	.....0	.....0	.....0	.....1,362,744	.....003.....
SCS Collar 14-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..11/15/2010	..11/14/2013	....3,375	.....1,070,574	Russel2000.....	.....(19,011)	.....0	.....0	.....177,409	.....177,409	.....196,420	.....0	.....0	.....0	.....312,879	.....003.....
SCS Collar 150-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....11,430	.....5,978,473	S&P500.....	.....(138,496)	.....0	.....0	.....722,988	.....722,988	.....861,484	.....0	.....0	.....0	.....1,214,892	.....003.....
SCS Collar 151-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....1,318	.....689,173	S&P500.....	.....(15,965)	.....0	.....0	.....120,987	.....120,987	.....136,952	.....0	.....0	.....0	.....182,029	.....003.....
SCS Collar 152-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/14/2014	....6,528	.....3,414,589	S&P500.....	.....(95,326)	.....0	.....0	.....327,412	.....327,412	.....422,738	.....0	.....0	.....0	.....457,233	.....003.....
SCS Collar 153-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/14/2014	....1,146	.....599,274	S&P500.....	.....(16,730)	.....0	.....0	.....102,472	.....102,472	.....119,202	.....0	.....0	.....0	.....116,339	.....003.....
SCS Collar 155-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....10,574	.....3,353,959	Russel2000.....	.....(76,446)	.....0	.....0	.....409,832	.....409,832	.....486,278	.....0	.....0	.....0	.....693,485	.....003.....
SCS Collar 156-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....22,656	.....7,185,925	Russel2000.....	.....(163,787)	.....0	.....0	.....1,166,291	.....1,166,291	.....1,330,078	.....0	.....0	.....0	.....1,931,035	.....003.....
SCS Collar 157-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/15/2016	....2,759	.....875,238	Russel2000.....	.....(19,949)	.....0	.....0	.....173,765	.....173,765	.....193,714	.....0	.....0	.....0	.....292,836	.....003.....
SCS Collar 158-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/14/2014	....6,563	.....2,081,499	Russel2000.....	.....(57,174)	.....0	.....0	.....286,159	.....286,159	.....343,333	.....0	.....0	.....0	.....370,096	.....003.....
SCS Collar 159-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..08/15/2011	..08/14/2014	....952	.....301,896	Russel2000.....	.....(8,292)	.....0	.....0	.....60,550	.....60,550	.....68,842	.....0	.....0	.....0	.....73,418	.....003.....
SCS Collar 15-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..11/15/2010	..11/14/2013746236,584	Russel2000.....(4,202)0053,27353,27357,47500069,178003.....

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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

QE06.12

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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 168-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/15/2014.....	2,556.....	810,838.....	Russel2000.....	(20,952).....	.....0	.....0	172,770.....	.....	172,770.....	193,722.....	.....0	.....0	.....0	209,103.....	.....	003.....
SCS Collar 169-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/15/2014.....	5,975.....	1,895,054.....	Russel2000.....	(48,968).....	.....0	.....0	296,110.....	.....	296,110.....	345,077.....	.....0	.....0	.....0	367,385.....	.....	003.....
SCS Collar 16-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010.....	11/16/2015.....	5,009.....	1,588,679.....	Russel2000.....	(10,061).....	.....0	.....0	273,781.....	.....	273,781.....	283,842.....	.....0	.....0	.....0	594,955.....	.....	003.....
SCS Collar 170-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	4,289.....	1,360,277.....	Russel2000.....	(32,120).....	.....0	.....0	278,835.....	.....	278,835.....	310,955.....	.....0	.....0	.....0	475,534.....	.....	003.....
SCS Collar 171-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	28,578.....	9,064,536.....	Russel2000.....	(214,038).....	.....0	.....0	1,559,180.....	.....	1,559,180.....	1,773,217.....	.....0	.....0	.....0	2,540,243.....	.....	003.....
SCS Collar 172-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	15,683.....	4,974,359.....	Russel2000.....	(117,458).....	.....0	.....0	662,648.....	.....	662,648.....	780,106.....	.....0	.....0	.....0	1,082,931.....	.....	003.....
SCS Collar 174-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/15/2014.....	1,032.....	539,880.....	S&P500.....	(14,335).....	.....0	.....0	89,924.....	.....	89,924.....	104,259.....	.....0	.....0	.....0	108,293.....	.....	003.....
SCS Collar 175-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/15/2014.....	4,501.....	2,354,224.....	S&P500.....	(62,510).....	.....0	.....0	245,193.....	.....	245,193.....	307,703.....	.....0	.....0	.....0	336,062.....	.....	003.....
SCS Collar 176-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	2,893.....	1,513,248.....	S&P500.....	(36,717).....	.....0	.....0	236,419.....	.....	236,419.....	273,136.....	.....0	.....0	.....0	403,331.....	.....	003.....
SCS Collar 177-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	10,930.....	5,716,842.....	S&P500.....	(138,713).....	.....0	.....0	656,584.....	.....	656,584.....	795,297.....	.....0	.....0	.....0	1,182,258.....	.....	003.....
SCS Collar 178-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	16,128.....	8,435,730.....	S&P500.....	(204,685).....	.....0	.....0	657,579.....	.....	657,579.....	862,264.....	.....0	.....0	.....0	1,276,275.....	.....	003.....
SCS Collar 17-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010.....	11/16/2015.....	3,604.....	1,143,268.....	Russel2000.....	(7,240).....	.....0	.....0	164,257.....	.....	164,257.....	171,497.....	.....0	.....0	.....0	428,148.....	.....	003.....
SCS Collar 180-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2014.....	1,219.....	637,680.....	S&P500.....	(13,866).....	.....0	.....0	113,237.....	.....	113,237.....	127,102.....	.....0	.....0	.....0	13,866.....	.....	003.....
SCS Collar 181-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2014.....	6,475.....	3,387,018.....	S&P500.....	(73,646).....	.....0	.....0	381,544.....	.....	381,544.....	455,190.....	.....0	.....0	.....0	73,646.....	.....	003.....
SCS Collar 182-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	1,584.....	828,462.....	S&P500.....	(12,090).....	.....0	.....0	144,825.....	.....	144,825.....	156,915.....	.....0	.....0	.....0	12,090.....	.....	003.....
SCS Collar 183-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	8,324.....	4,353,997.....	S&P500.....	(63,540).....	.....0	.....0	559,710.....	.....	559,710.....	623,250.....	.....0	.....0	.....0	63,540.....	.....	003.....
SCS Collar 184-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	15,117.....	7,906,974.....	S&P500.....	(115,391).....	.....0	.....0	730,818.....	.....	730,818.....	846,209.....	.....0	.....0	.....0	115,391.....	.....	003.....
SCS Collar 186-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2014.....	1,651.....	523,721.....	Russel2000.....	(10,766).....	.....0	.....0	127,920.....	.....	127,920.....	138,686.....	.....0	.....0	.....0	10,766.....	.....	003.....
SCS Collar 187-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2014.....	7,790.....	2,470,749.....	Russel2000.....	(50,789).....	.....0	.....0	447,312.....	.....	447,312.....	498,101.....	.....0	.....0	.....0	50,789.....	.....	003.....
SCS Collar 188-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	4,143.....	1,314,140.....	Russel2000.....	(18,133).....	.....0	.....0	312,239.....	.....	312,239.....	330,373.....	.....0	.....0	.....0	18,133.....	.....	003.....
SCS Collar 189-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	14,425.....	4,575,308.....	Russel2000.....	(63,133).....	.....0	.....0	894,561.....	.....	894,561.....	957,694.....	.....0	.....0	.....0	63,133.....	.....	003.....
SCS Collar 190-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011.....	10/14/2016.....	15,322.....	4,859,969.....	Russel2000.....	(67,061).....	.....0	.....0	734,090.....	.....	734,090.....	801,151.....	.....0	.....0	.....0	67,061.....	.....	003.....
SCS Collar 195-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2014.....	925.....	484,053.....	S&P500.....	(11,423).....	.....0	.....0	76,965.....	.....	76,965.....	88,388.....	.....0	.....0	.....0	11,423.....	.....	003.....
SCS Collar 196-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2014.....	7,823.....	4,091,988.....	S&P500.....	(96,563).....	.....0	.....0	468,798.....	.....	468,798.....	565,361.....	.....0	.....0	.....0	96,563.....	.....	003.....
SCS Collar 197-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	1,412.....	738,553.....	S&P500.....	(14,948).....	.....0	.....0	109,443.....	.....	109,443.....	124,391.....	.....0	.....0	.....0	14,948.....	.....	003.....
SCS Collar 198-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	8,803.....	4,604,735.....	S&P500.....	(93,198).....	.....0	.....0	555,021.....	.....	555,021.....	648,219.....	.....0	.....0	.....0	93,198.....	.....	003.....
SCS Collar 199-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	23,016.....	12,038,928.....	S&P500.....	(243,662).....	.....0	.....0	1,090,031.....	.....	1,090,031.....	1,333,693.....	.....0	.....0	.....0	243,662.....	.....	003.....
SCS Collar 201-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2014.....	1,074.....	340,624.....	Russel2000.....	(7,831).....	.....0	.....0	67,322.....	.....	67,322.....	75,153.....	.....0	.....0	.....0	7,831.....	.....	003.....
SCS Collar 202-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2014.....	9,479.....	3,006,704.....	Russel2000.....	(69,125).....	.....0	.....0	481,457.....	.....	481,457.....	550,582.....	.....0	.....0	.....0	69,125.....	.....	003.....
SCS Collar 203-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	2,144.....	679,966.....	Russel2000.....	(13,408).....	.....0	.....0	126,963.....	.....	126,963.....	140,371.....	.....0	.....0	.....0	13,408.....	.....	003.....
SCS Collar 204-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	17,893.....	5,675,346.....	Russel2000.....	(111,908).....	.....0	.....0	935,387.....	.....	935,387.....	1,047,295.....	.....0	.....0	.....0	111,908.....	.....	003.....
SCS Collar 205-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011.....	11/14/2016.....	18,208.....	5,775,228.....	Russel2000.....	(113,878).....	.....0	.....0	734,343.....	.....	734,343.....	848,220.....	.....0	.....0	.....0	113,878.....	.....	003.....
SCS Collar 211-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011.....	12/15/2014.....	1,646.....	860,902.....	S&P500.....	(19,822).....	.....0	.....0	149,643.....	.....	149,643.....	169,465.....	.....0	.....0	.....0	19,822.....	.....	003.....
SCS Collar 212-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011.....	12/15/2014.....	7,736.....	4,046,367.....	S&P500.....	(93,166).....	.....0	.....0	485,460.....	.....	485,460.....	578,626.....	.....0	.....0	.....0	93,166.....	.....	003.....
SCS Collar 213-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	12/15/2011.....	12/14/2016.....	2,862.....	1,497,232.....	S&P500.....	(33,710).....	.....0	.....0	251,326.....	.....	251,326.....	285,036.....	.....0	.....0	.....0	33,710.....	.....	003.....
SCS Collar 214-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011.....	12/14/2016.....	16,422.....	8,589,655.....	S&P500.....	(193,394).....	.....0	.....0	1,157,064.....	.....	1,157,064.....	1,350,458.....	.....0	.....0	.....0	193,394.....	.....	003.....
SCS Collar 215-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011.....	12/14/2016.....	26,608.....	13,917,694.....	S&P500.....	(313,354).....	.....0	.....0	1,399,808.....	.....	1,399,808.....	1,713,163.....	.....0	.....0	.....0	313,354.....	.....	003.....
SCS Collar 217-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011.....	12/15/2014.....	679.....	354,945.....	S&P500.....	(3,635).....	.....0	.....0	52,071.....	.....	52,071.....	55,706.....	.....0	.....0	.....0	3,635.....	.....	003.....
SCS Collar 219-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	12/15/2011.....	12/15/2014.....	2,170.....	688,397.....	Russel2000.....	(15,395).....	.....0	.....0	153,258.....	.....	153,258.....	168,653.....	.....0	.....0	.....0	15,395.....	.....	003.....
SCS Collar 21-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	11/15/2010.....	11/14/2013.....	1,112.....	581,691.....	S&P500.....	(10,478).....	.....0	.....0	105,063.....	.....	105,063.....	115,541.....	.....0	.....0	.....0	10,478.....	.....	003.....
SCS Collar 220-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	12/15/2011.....	12/15/2014.....	10,173.....	3,226,694.....	Russel2000.....	(72,160).....	.....0	.....0	583,094.....	.....	583,094.....	655,254.....	.....0	.....0	.....0	72,160.....	.....	003.....
SCS Collar 221-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	12/15/2011.....	12/14/2016.....	2,841.....	901,029.....	Russel2000.....	(19,703).....	.....0	.....0	186,888.....	.....	186,888.....	206,591.....	.....0	.....0	.....0	19,703.....	.....	003.....
SCS Collar 222-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5i7OUK5573.....	12/15/2011.....	12/14/2016.....	24,414.....	7,743,799.....	Russel2000.....	(169,333).....	.....0	.....0	1,408,422.....	.....	1,408,422.....	1,577,754.....	.....0	.....0	.....0	169,333.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 223-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011.....	12/14/2016.....	26,690.....	8,465,420.....	Russel2000.....	(185,112).....	.....0.....	.....0.....	1,276,234.....	.....	1,276,234.....	1,461,346.....	.....0.....	.....0.....	.....0.....	185,112.....	.....	003.....
SCS Collar 225-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011.....	12/15/2014.....	549.....	174,093.....	Russel2000.....	(1,732).....	.....0.....	.....0.....	35,461.....	.....	35,461.....	37,193.....	.....0.....	.....0.....	.....0.....	1,732.....	.....	003.....
SCS Collar 22-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010.....	11/14/2013.....	1,914.....	1,000,928.....	S&P500.....	(17,931).....	.....0.....	.....0.....	108,648.....	.....	108,648.....	126,579.....	.....0.....	.....0.....	.....0.....	17,931.....	.....	003.....
SCS Collar 231-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/14/2015.....	11,245.....	5,881,889.....	S&P500.....	(166,690).....	.....0.....	.....0.....	477,089.....	.....	477,089.....	643,779.....	.....0.....	.....0.....	.....0.....	1,488,361.....	.....	003.....
SCS Collar 232-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/17/2017.....	8,814.....	4,610,249.....	S&P500.....	(137,968).....	.....0.....	.....0.....	409,476.....	.....	409,476.....	547,444.....	.....0.....	.....0.....	.....0.....	1,516,468.....	.....	003.....
SCS Collar 233-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/17/2017.....	21,591.....	11,293,508.....	S&P500.....	(337,973).....	.....0.....	.....0.....	741,354.....	.....	741,354.....	1,079,326.....	.....0.....	.....0.....	.....0.....	3,714,819.....	.....	003.....
SCS Collar 235-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/14/2015.....	532.....	278,312.....	S&P500.....	(4,074).....	.....0.....	.....0.....	28,329.....	.....	28,329.....	32,403.....	.....0.....	.....0.....	.....0.....	66,611.....	.....	003.....
SCS Collar 236-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/17/2017.....	394.....	206,333.....	S&P500.....	(1,446).....	.....0.....	.....0.....	19,721.....	.....	19,721.....	21,167.....	.....0.....	.....0.....	.....0.....	63,142.....	.....	003.....
SCS Collar 237-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/17/2017.....	2,653.....	841,325.....	Russel2000.....	(24,739).....	.....0.....	.....0.....	126,266.....	.....	126,266.....	151,005.....	.....0.....	.....0.....	.....0.....	356,639.....	.....	003.....
SCS Collar 238-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012.....	01/17/2017.....	16,219.....	5,144,428.....	Russel2000.....	(151,271).....	.....0.....	.....0.....	687,630.....	.....	687,630.....	838,901.....	.....0.....	.....0.....	.....0.....	2,180,730.....	.....	003.....
SCS Collar 239-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	01/18/2012.....	01/14/2015.....	1,670.....	873,345.....	S&P500.....	(24,752).....	.....0.....	.....0.....	104,975.....	.....	104,975.....	129,727.....	.....0.....	.....0.....	.....0.....	24,752.....	.....	003.....
SCS Collar 23-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010.....	11/16/2015.....	799.....	417,927.....	S&P500.....	(2,686).....	.....0.....	.....0.....	74,839.....	.....	74,839.....	77,525.....	.....0.....	.....0.....	.....0.....	2,686.....	.....	003.....
SCS Collar 240-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	01/18/2012.....	01/17/2017.....	2,186.....	1,143,266.....	S&P500.....	(34,213).....	.....0.....	.....0.....	130,001.....	.....	130,001.....	164,214.....	.....0.....	.....0.....	.....0.....	34,213.....	.....	003.....
SCS Collar 241-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	01/18/2012.....	01/14/2015.....	2,679.....	849,875.....	Russel2000.....	(23,664).....	.....0.....	.....0.....	136,983.....	.....	136,983.....	160,647.....	.....0.....	.....0.....	.....0.....	23,664.....	.....	003.....
SCS Collar 242-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	01/18/2012.....	01/14/2015.....	13,432.....	4,260,365.....	Russel2000.....	(118,626).....	.....0.....	.....0.....	550,587.....	.....	550,587.....	669,212.....	.....0.....	.....0.....	.....0.....	118,626.....	.....	003.....
SCS Collar 243-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	01/18/2012.....	01/17/2017.....	21,698.....	6,882,033.....	Russel2000.....	(202,332).....	.....0.....	.....0.....	731,400.....	.....	731,400.....	933,732.....	.....0.....	.....0.....	.....0.....	202,332.....	.....	003.....
SCS Collar 245-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2012.....	01/17/2017.....	462.....	146,530.....	Russel2000.....	(1,009).....	.....0.....	.....0.....	25,390.....	.....	25,390.....	26,399.....	.....0.....	.....0.....	.....0.....	1,009.....	.....	003.....
SCS Collar 24-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010.....	11/16/2015.....	6,389.....	3,342,103.....	S&P500.....	(24,413).....	.....0.....	.....0.....	449,848.....	.....	449,848.....	474,261.....	.....0.....	.....0.....	.....0.....	24,413.....	.....	003.....
SCS Collar 256-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	248.....	129,673.....	S&P500.....	(999).....	.....0.....	.....0.....	13,558.....	.....	13,558.....	14,557.....	.....0.....	.....0.....	.....0.....	999.....	.....	003.....
SCS Collar 258-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	328.....	171,729.....	S&P500.....	(1,323).....	.....0.....	.....0.....	13,995.....	.....	13,995.....	15,318.....	.....0.....	.....0.....	.....0.....	1,323.....	.....	003.....
SCS Collar 259-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	842.....	440,420.....	S&P500.....	(6,570).....	.....0.....	.....0.....	40,843.....	.....	40,843.....	47,413.....	.....0.....	.....0.....	.....0.....	6,570.....	.....	003.....
SCS Collar 25-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010.....	11/16/2015.....	2,009.....	1,050,712.....	S&P500.....	(8,317).....	.....0.....	.....0.....	101,986.....	.....	101,986.....	110,303.....	.....0.....	.....0.....	.....0.....	8,317.....	.....	003.....
SCS Collar 260-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	9,380.....	4,906,529.....	S&P500.....	(153,213).....	.....0.....	.....0.....	357,675.....	.....	357,675.....	510,888.....	.....0.....	.....0.....	.....0.....	153,213.....	.....	003.....
SCS Collar 262-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	16,052.....	8,396,008.....	S&P500.....	(262,176).....	.....0.....	.....0.....	435,541.....	.....	435,541.....	697,717.....	.....0.....	.....0.....	.....0.....	262,176.....	.....	003.....
SCS Collar 263-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	3,265.....	1,707,939.....	S&P500.....	(53,333).....	.....0.....	.....0.....	162,662.....	.....	162,662.....	215,994.....	.....0.....	.....0.....	.....0.....	53,333.....	.....	003.....
SCS Collar 264-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	1,711.....	894,857.....	S&P500.....	(26,016).....	.....0.....	.....0.....	92,296.....	.....	92,296.....	118,311.....	.....0.....	.....0.....	.....0.....	26,016.....	.....	003.....
SCS Collar 265-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	25,862.....	8,202,871.....	Russel2000.....	(255,946).....	.....0.....	.....0.....	678,690.....	.....	678,690.....	934,636.....	.....0.....	.....0.....	.....0.....	255,946.....	.....	003.....
SCS Collar 266-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	2,418.....	766,864.....	Russel2000.....	(23,928).....	.....0.....	.....0.....	88,108.....	.....	88,108.....	112,036.....	.....0.....	.....0.....	.....0.....	23,928.....	.....	003.....
SCS Collar 267-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	9,005.....	4,710,269.....	S&P500.....	(136,938).....	.....0.....	.....0.....	327,691.....	.....	327,691.....	464,629.....	.....0.....	.....0.....	.....0.....	136,938.....	.....	003.....
SCS Collar 268-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	980.....	310,954.....	Russel2000.....	(4,637).....	.....0.....	.....0.....	37,786.....	.....	37,786.....	42,423.....	.....0.....	.....0.....	.....0.....	4,637.....	.....	003.....
SCS Collar 269-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	11,204.....	3,553,759.....	Russel2000.....	(103,228).....	.....0.....	.....0.....	359,924.....	.....	359,924.....	463,152.....	.....0.....	.....0.....	.....0.....	103,228.....	.....	003.....
SCS Collar 270-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/14/2017.....	16,511.....	5,237,119.....	Russel2000.....	(163,408).....	.....0.....	.....0.....	553,752.....	.....	553,752.....	717,161.....	.....0.....	.....0.....	.....0.....	163,408.....	.....	003.....
SCS Collar 271-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	02/15/2012.....	02/17/2015.....	2,370.....	751,667.....	Russel2000.....	(21,834).....	.....0.....	.....0.....	94,810.....	.....	94,810.....	116,644.....	.....0.....	.....0.....	.....0.....	21,834.....	.....	003.....
SCS Collar 274-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/16/2015.....	1,833.....	581,367.....	Russel2000.....	(15,048).....	.....0.....	.....0.....	65,240.....	.....	65,240.....	80,288.....	.....0.....	.....0.....	.....0.....	15,048.....	.....	003.....
SCS Collar 275-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/16/2015.....	10,918.....	3,463,025.....	Russel2000.....	(89,638).....	.....0.....	.....0.....	336,150.....	.....	336,150.....	425,788.....	.....0.....	.....0.....	.....0.....	89,638.....	.....	003.....
SCS Collar 276-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/16/2015.....	4,000.....	2,092,104.....	S&P500.....	(55,396).....	.....0.....	.....0.....	158,109.....	.....	158,109.....	213,505.....	.....0.....	.....0.....	.....0.....	55,396.....	.....	003.....
SCS Collar 277-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	6,130.....	1,944,376.....	Russel2000.....	(42,012).....	.....0.....	.....0.....	195,538.....	.....	195,538.....	237,550.....	.....0.....	.....0.....	.....0.....	42,012.....	.....	003.....
SCS Collar 278-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/16/2015.....	7,379.....	3,859,765.....	S&P500.....	(102,201).....	.....0.....	.....0.....	219,852.....	.....	219,852.....	322,053.....	.....0.....	.....0.....	.....0.....	102,201.....	.....	003.....
SCS Collar 279-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	26,451.....	7,320,877.....	Russel2000.....	(192,826).....	.....0.....	.....0.....	3,283,303.....	.....	3,283,303.....	3,476,129.....	.....0.....	.....0.....	.....0.....	192,826.....	.....	003.....
SCS Collar 280-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	24,766.....	23,565,969.....	Russel2000.....	(158,182).....	.....0.....	.....0.....	(1,772,370).....	.....	(1,772,370).....	(1,614,188).....	.....0.....	.....0.....	.....0.....	158,182.....	.....	003.....
SCS Collar 281-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	4,772.....	2,495,980.....	S&P500.....	(55,179).....	.....0.....	.....0.....	161,524.....	.....	161,524.....	216,702.....	.....0.....	.....0.....	.....0.....	55,179.....	.....	003.....
SCS Collar 282-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	19,701.....	10,305,012.....	S&P500.....	(227,812).....	.....0.....	.....0.....	599,560.....	.....	599,560.....	827,373.....	.....0.....	.....0.....	.....0.....	227,812.....	.....	003.....
SCS Collar 283-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC5W5Y7OE568.....	03/15/2012.....	03/14/2017.....	18,732.....	9,798,208.....	S&P500.....	(216,609).....	.....0.....	.....0.....	453,372.....	.....	453,372.....	669,981.....	.....0.....	.....0.....	.....0.....	216,609.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 285-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	1,602	837,960	S&P500.....	(9,810)	.....0	.....0	61,512	.....	61,512	71,322	.....0	.....0	.....0	9,810	.....	003.....
SCS Collar 287-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	570	180,819	Russel2000.....	(2,069)	.....0	.....0	21,760	.....	21,760	23,829	.....0	.....0	.....0	2,069	.....	003.....
SCS Collar 288-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	1,180	374,226	Russel2000.....	(4,283)	.....0	.....0	41,993	.....	41,993	46,276	.....0	.....0	.....0	4,283	.....	003.....
SCS Collar 300-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	CSFI..... E58DKGMJ	04/17/2012	04/15/2013	1,998	235,518	GOLDLNP.....	(19,397)	.....0	.....0	2,930	.....	2,930	22,327	.....0	.....0	.....0	19,397	.....	003.....
SCS Collar 301-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	CSFI..... E58DKGMJ	04/17/2012	04/15/2013	1,220	1,478,541	GOLDLNP.....	(1,771)	.....0	.....0	458	.....	458	2,230	.....0	.....0	.....0	1,771	.....	003.....
SCS Collar 302-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	04/17/2012	04/15/2013	55,115	28,828,696	S&P500.....	(327,564)	.....0	.....0	2,193,036	.....	2,193,036	2,520,599	.....0	.....0	.....0	2,386,974	.....	003.....
SCS Collar 303-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	04/17/2012	04/18/2017	18,029	9,430,169	S&P500.....	(284,757)	.....0	.....0	322,100	.....	322,100	606,858	.....0	.....0	.....0	1,554,504	.....	003.....
SCS Collar 304-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	04/17/2012	04/14/2015	1,251	654,403	S&P500.....	(9,825)	.....0	.....0	46,313	.....	46,313	56,138	.....0	.....0	.....0	102,637	.....	003.....
SCS Collar 305-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	2,140	1,119,255	S&P500.....	(33,124)	.....0	.....0	82,539	.....	82,539	115,664	.....0	.....0	.....0	33,124	.....	003.....
SCS Collar 306-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	10,058	5,261,172	S&P500.....	(155,704)	.....0	.....0	257,252	.....	257,252	412,955	.....0	.....0	.....0	155,704	.....	003.....
SCS Collar 307-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	4,933	2,580,378	S&P500.....	(77,912)	.....0	.....0	165,003	.....	165,003	242,915	.....0	.....0	.....0	77,912	.....	003.....
SCS Collar 308-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	27,254	14,255,824	S&P500.....	(430,439)	.....0	.....0	698,126	.....	698,126	1,128,565	.....0	.....0	.....0	430,439	.....	003.....
SCS Collar 309-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/15/2013	8,579	4,487,171	S&P500.....	(29,225)	.....0	.....0	394,186	.....	394,186	423,411	.....0	.....0	.....0	29,225	.....	003.....
SCS Collar 30-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	12/15/2010	12/16/2013	1,707	893,057	S&P500.....	(10,918)	.....0	.....0	152,235	.....	152,235	163,152	.....0	.....0	.....0	192,193	.....	003.....
SCS Collar 310-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	131	102,674	S&P500.....	(1,548)	.....0	.....0	8,406	.....	8,406	9,954	.....0	.....0	.....0	1,548	.....	003.....
SCS Collar 311-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	380	198,578	S&P500.....	(1,153)	.....0	.....0	15,668	.....	15,668	16,821	.....0	.....0	.....0	1,153	.....	003.....
SCS Collar 312-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	559	292,224	S&P500.....	(1,697)	.....0	.....0	18,387	.....	18,387	20,084	.....0	.....0	.....0	1,697	.....	003.....
SCS Collar 313-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	2,616	829,898	Russel2000.....	(23,609)	.....0	.....0	100,494	.....	100,494	124,104	.....0	.....0	.....0	23,609	.....	003.....
SCS Collar 314-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	16,002	5,075,644	Russel2000.....	(144,395)	.....0	.....0	462,724	.....	462,724	607,119	.....0	.....0	.....0	144,395	.....	003.....
SCS Collar 315-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	8,042	2,550,734	Russel2000.....	(74,039)	.....0	.....0	289,185	.....	289,185	363,224	.....0	.....0	.....0	74,039	.....	003.....
SCS Collar 316-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	46,693	14,810,223	Russel2000.....	(429,890)	.....0	.....0	1,472,377	.....	1,472,377	1,902,266	.....0	.....0	.....0	429,890	.....	003.....
SCS Collar 317-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	32,182	10,207,632	Russel2000.....	(296,292)	.....0	.....0	778,961	.....	778,961	1,075,253	.....0	.....0	.....0	296,292	.....	003.....
SCS Collar 318-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	1,199	380,321	Russel2000.....	(5,488)	.....0	.....0	42,404	.....	42,404	47,892	.....0	.....0	.....0	5,488	.....	003.....
SCS Collar 319-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	337	106,818	Russel2000.....	(596)	.....0	.....0	13,456	.....	13,456	14,052	.....0	.....0	.....0	596	.....	003.....
SCS Collar 31-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	12/15/2010	12/16/2013	3,514	1,838,212	S&P500.....	(22,472)	.....0	.....0	195,214	.....	195,214	217,686	.....0	.....0	.....0	400,862	.....	003.....
SCS Collar 320-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	959	304,023	Russel2000.....	(1,697)	.....0	.....0	32,237	.....	32,237	33,934	.....0	.....0	.....0	1,697	.....	003.....
SCS Collar 321-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	11,702	3,711,653	Russel2000.....	(23,241)	.....0	.....0	505,615	.....	505,615	528,856	.....0	.....0	.....0	23,241	.....	003.....
SCS Collar 322-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	51,094	16,205,907	Russel2000.....	(176,993)	.....0	.....0	1,996,141	.....	1,996,141	2,173,134	.....0	.....0	.....0	176,993	.....	003.....
SCS Collar 323-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	7,486	233,626	Gen 13th CL Fut.....	(1,911)	.....0	.....0	(655)	.....	(655)	1,256	.....0	.....0	.....0	1,911	.....	003.....
SCS Collar 324-MSCIAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	15,038	8,392,631	MSCIAFE.....	(96,996)	.....0	.....0	803,669	.....	803,669	900,665	.....0	.....0	.....0	96,996	.....	003.....
SCS Collar 325-MSCIAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	3,142	1,753,734	MSCIAFE.....	(11,620)	.....0	.....0	169,373	.....	169,373	180,994	.....0	.....0	.....0	11,620	.....	003.....
SCS Collar 326-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	04/17/2012	04/15/2013	56,286	1,756,686	Gen 13th CL Fut.....	(25,063)	.....0	.....0	(4,946)	.....	(4,946)	20,118	.....0	.....0	.....0	25,063	.....	003.....
SCS Collar 327-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	05/15/2012	05/14/2013	67,356	2,183,008	Gen 13th CL Fut.....	(25,615)	.....0	.....0	93,433	.....	93,433	119,049	.....0	.....0	.....0	25,615	.....	003.....
SCS Collar 328-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	05/15/2012	05/14/2013	2,649	85,854	Gen 13th CL Fut.....	(553)	.....0	.....0	3,822	.....	3,822	4,375	.....0	.....0	.....0	553	.....	003.....
SCS Collar 329-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... G5GSEF7V	05/15/2012	05/14/2013	206	109,870	GOLDLNP.....	(713)	.....0	.....0	3,243	.....	3,243	3,955	.....0	.....0	.....0	713	.....	003.....
SCS Collar 330-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE..... W22LROWP	05/15/2012	05/14/2013	3,078	1,639,836	GOLDLNP.....	(19,392)	.....0	.....0	45,147	.....	45,147	64,539	.....0	.....0	.....0	19,392	.....	003.....
SCS Collar 331-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/14/2013	52,715	27,573,385	S&P500.....	(283,783)	.....0	.....0	2,290,884	.....	2,290,884	2,574,667	.....0	.....0	.....0	283,783	.....	003.....
SCS Collar 332-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	1,912	1,000,010	S&P500.....	(27,333)	.....0	.....0	99,107	.....	99,107	126,440	.....0	.....0	.....0	27,333	.....	003.....
SCS Collar 333-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	10,549	5,517,743	S&P500.....	(150,814)	.....0	.....0	355,870	.....	355,870	506,684	.....0	.....0	.....0	150,814	.....	003.....
SCS Collar 334-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	4,980	2,604,978	S&P500.....	(80,647)	.....0	.....0	268,480	.....	268,480	349,126	.....0	.....0	.....0	80,647	.....	003.....
SCS Collar 335-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	22,509	11,773,702	S&P500.....	(364,498)	.....0	.....0	804,081	.....	804,081	1,168,579	.....0	.....0	.....0	364,498	.....	003.....
SCS Collar 336-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	18,142	9,489,480	S&P500.....	(293,781)	.....0	.....0	433,188	.....	433,188	726,969	.....0	.....0	.....0	293,781	.....	003.....
SCS Collar 337-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	05/15/2012	05/14/2013	5,548	2,902,151	S&P500.....	(16,386)	.....0	.....0	280,902	.....	280,902	297,288	.....0	.....0	.....0	16,386	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 338-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	361	188,681	S&P500	(2,520)	0	0	23,638		23,638	26,158	0	0	0	2,520		003
SCS Collar 339-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	739	386,796	S&P500	(5,167)	0	0	32,641		32,641	37,808	0	0	0	5,167		003
SCS Collar 340-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	83	43,633	S&P500	(333)	0	0	4,671		4,671	5,004	0	0	0	333		003
SCS Collar 341-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	875	457,552	S&P500	(3,496)	0	0	35,047		35,047	38,543	0	0	0	3,496		003
SCS Collar 342-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	66	51,887	S&P500	(1,203)	0	0	5,997		5,997	7,201	0	0	0	1,203		003
SCS Collar 343-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2013	50,533	16,027,962	Russel2000	(159,009)	0	0	1,984,210		1,984,210	2,143,219	0	0	0	159,009		003
SCS Collar 344-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	3,577	1,134,712	Russel2000	(29,872)	0	0	165,198		165,198	195,071	0	0	0	29,872		003
SCS Collar 345-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	15,881	5,037,045	Russel2000	(132,604)	0	0	533,713		533,713	666,316	0	0	0	132,604		003
SCS Collar 346-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	6,858	2,175,171	Russel2000	(64,875)	0	0	311,057		311,057	375,932	0	0	0	64,875		003
SCS Collar 347-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	46,824	14,851,631	Russel2000	(442,954)	0	0	1,709,222		1,709,222	2,152,176	0	0	0	442,954		003
SCS Collar 348-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	32,062	10,169,567	Russel2000	(303,310)	0	0	853,199		853,199	1,156,509	0	0	0	303,310		003
SCS Collar 349-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2013	4,612	1,462,762	Russel2000	(7,963)	0	0	203,410		203,410	211,373	0	0	0	7,963		003
SCS Collar 350-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	394	124,855	Russel2000	(1,606)	0	0	20,548		20,548	22,154	0	0	0	1,606		003
SCS Collar 351-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	1,192	378,237	Russel2000	(4,865)	0	0	48,354		48,354	53,219	0	0	0	4,865		003
SCS Collar 352-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	10	4,897	Russel2000	(68)	0	0	775		775	843	0	0	0	68		003
SCS Collar 353-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	143	45,291	Russel2000	(333)	0	0	6,695		6,695	7,028	0	0	0	333		003
SCS Collar 354-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	1,092	346,412	Russel2000	(2,548)	0	0	41,004		41,004	43,553	0	0	0	2,548		003
SCS Collar 355-MSCIEAFE	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYY	05/15/2012	05/14/2013	16,400	9,152,728	MSCIEAFE	(93,090)	0	0	1,213,038		1,213,038	1,306,127	0	0	0	93,090		003
SCS Collar 356-MSCIEAFE	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2013	1,514	845,088	MSCIEAFE	(4,715)	0	0	120,792		120,792	125,506	0	0	0	4,714		003
SCS Collar 357-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2013	66,010	34,527,462	S&P500	(370,224)	0	0	3,147,121		3,147,121	3,517,345	0	0	0	370,224		003
SCS Collar 358-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	70,784	22,451,278	Russel2000	(748,525)	0	0	2,964,849		2,964,849	3,713,375	0	0	0	748,525		003
SCS Collar 359-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	3,050	1,595,085	S&P500	(46,560)	0	0	159,593		159,593	206,153	0	0	0	46,560		003
SCS Collar 360-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	38,093	12,082,412	Russel2000	(402,827)	0	0	1,212,569		1,212,569	1,615,397	0	0	0	402,827		003
SCS Collar 361-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	10,732	5,613,765	S&P500	(163,864)	0	0	382,930		382,930	546,794	0	0	0	163,864		003
SCS Collar 362-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	432	136,936	Russel2000	(1,955)	0	0	23,936		23,936	25,891	0	0	0	1,955		003
SCS Collar 363-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	27,209	14,231,900	S&P500	(500,922)	0	0	1,026,640		1,026,640	1,527,563	0	0	0	500,922		003
SCS Collar 364-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	1,836	582,285	Russel2000	(8,312)	0	0	81,724		81,724	90,036	0	0	0	8,312		003
SCS Collar 365-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2013	11,698	6,118,584	S&P500	(36,861)	0	0	634,616		634,616	671,477	0	0	0	36,861		003
SCS Collar 366-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	642	203,553	Russel2000	(2,251)	0	0	26,808		26,808	29,059	0	0	0	2,251		003
SCS Collar 367-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	3,592	1,879,046	S&P500	(28,317)	0	0	168,022		168,022	196,339	0	0	0	28,317		003
SCS Collar 368-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	350	274,612	S&P500	(5,875)	0	0	29,541		29,541	35,416	0	0	0	5,875		003
SCS Collar 369-S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2017	958	501,313	S&P500	(5,852)	0	0	40,141		40,141	45,992	0	0	0	5,852		003
SCS Collar 36-Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYY	12/15/2010	12/16/2013	2,639	837,167	Russel2000	(10,498)	0	0	156,205		156,205	166,704	0	0	0	255,454		003
SCS Collar 370-WTI LIGHT CRUDE	LIFE HEDGE	N/A	Commodity	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2013	60,157	1,957,913	WTI CRUDE OIL	(21,113)	0	0	170,587		170,587	191,700	0	0	0	21,113		003
SCS Collar 371-WTI LIGHT CRUDE	LIFE HEDGE	N/A	Commodity	WRBS..... TGRS6DDUGRS	06/15/2012	06/14/2013	3,463	112,711	WTI CRUDE OIL	(683)	0	0	10,495		10,495	11,178	0	0	0	683		003
SCS Collar 372-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	2,828	896,867	Russel2000	(24,798)	0	0	141,963		141,963	166,761	0	0	0	24,798		003
SCS Collar 373-Russel2000	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRS	06/15/2012	06/15/2015	16,448	5,217,125	Russel2000	(144,251)	0	0	615,035		615,035	759,286	0	0	0	144,251		003
SCS Collar 374-S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/14/2017	6,903	3,610,852	S&P500	(127,089)	0	0	354,200		354,200	481,289	0	0	0	127,089		003
SCS Collar 375-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/14/2013	59,711	18,939,064	Russel2000	(192,268)	0	0	2,512,827		2,512,827	2,705,956	0	0	0	192,268		003
SCS Collar 376-Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/14/2013	8,191	2,598,076	Russel2000	(14,826)	0	0	378,132		378,132	392,958	0	0	0	14,826		003
SCS Collar 377-MSCIEAFE	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/14/2013	16,941	9,454,822	MSCIEAFE	(97,355)	0	0	1,238,773		1,238,773	1,336,128	0	0	0	97,355		003
SCS Collar 378-MSCIEAFE	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OC	06/15/2012	06/14/2013	2,495	1,392,420	MSCIEAFE	(8,050)	0	0	200,978		200,978	209,028	0	0	0	8,050		003
SCS Collar 379-GOLDLNP	LIFE HEDGE	N/A	Commodity	BBI..... GSGSEF7VJP	06/15/2012	06/14/2013	3,427	1,825,873	GOLDLNP	(23,293)	0	0	19,854		19,854	43,147	0	0	0	23,293		003

SCHEDULE DB - PART A - SECTION 1

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QEO6.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 37-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYJLN8C3868...	12/15/2010	12/16/2013	6,501	2,061,945	Russel2000.....	(25,857)	0	0	327,870		327,870	353,727	0	0	0	629,253		003.....
SCS Collar 380-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573...	06/15/2012	06/14/2013	409	218,043	GOLDLNP.....	(1,563)	0	0	2,446		2,446	4,009	0	0	0	1,563		003.....
SCS Collar 381-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661...	06/15/2012	06/14/2017	19,338	10,115,061	S&P500.....	(356,021)	0	0	525,191		525,191	881,212	0	0	0	356,021		003.....
SCS Collar 382-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661...	06/15/2012	06/14/2017	9,669	3,066,865	Russel2000.....	(102,249)	0	0	485,857		485,857	588,106	0	0	0	102,249		003.....
SCS Collar 383-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	42,972	1,398,609	Gen 13th CL Fut.....	(17,342)	0	0	78,858		78,858	96,201	0	0	0	17,342		003.....
SCS Collar 384-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	1,917	62,379	Gen 13th CL Fut.....	(462)	0	0	3,897		3,897	4,359	0	0	0	462		003.....
SCS Collar 385-MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/15/2013	15,721	8,773,667	MSCIEAFE.....	(99,773)	0	0	903,081		903,081	1,002,854	0	0	0	99,773		003.....
SCS Collar 386-MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/15/2013	2,138	1,193,374	MSCIEAFE.....	(8,097)	0	0	138,753		138,753	146,850	0	0	0	8,097		003.....
SCS Collar 387-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	7,899	2,505,468	Russel2000.....	(102,324)	0	0	302,312		302,312	404,636	0	0	0	102,324		003.....
SCS Collar 388-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	60,413	19,161,775	Russel2000.....	(782,547)	0	0	1,820,377		1,820,377	2,602,924	0	0	0	782,547		003.....
SCS Collar 389-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	34,591	10,971,690	Russel2000.....	(448,072)	0	0	744,080		744,080	1,192,152	0	0	0	448,072		003.....
SCS Collar 390-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	784	248,762	Russel2000.....	(4,489)	0	0	34,788		34,788	39,277	0	0	0	4,489		003.....
SCS Collar 391-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	1,392	441,581	Russel2000.....	(7,968)	0	0	47,755		47,755	55,723	0	0	0	7,968		003.....
SCS Collar 392-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	193	91,649	Russel2000.....	(2,045)	0	0	12,554		12,554	10,509	0	0	0	2,045		003.....
SCS Collar 393-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	323	102,361	Russel2000.....	(1,820)	0	0	12,993		12,993	14,813	0	0	0	1,820		003.....
SCS Collar 394-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	484	153,542	Russel2000.....	(2,730)	0	0	17,168		17,168	19,898	0	0	0	2,730		003.....
SCS Collar 395-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	2,593	822,460	Russel2000.....	(26,216)	0	0	100,763		100,763	126,978	0	0	0	26,216		003.....
SCS Collar 396-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	17,314	5,491,797	Russel2000.....	(175,049)	0	0	475,733		475,733	650,782	0	0	0	175,049		003.....
SCS Collar 397-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	12,104	6,331,211	S&P500.....	(208,755)	0	0	292,219		292,219	500,975	0	0	0	208,755		003.....
SCS Collar 398-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	29,668	15,518,487	S&P500.....	(655,574)	0	0	792,711		792,711	1,448,285	0	0	0	655,574		003.....
SCS Collar 399-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	24,921	13,035,253	S&P500.....	(550,671)	0	0	353,374		353,374	904,045	0	0	0	550,671		003.....
SCS Collar 3-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	2,730	865,904	Russel2000.....	(49,162)	0	0	170,927		170,927	220,089	0	0	0	377,418		003.....
SCS Collar 400-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2015	576	301,487	S&P500.....	(5,627)	0	0	31,090		31,090	36,717	0	0	0	5,627		003.....
SCS Collar 401-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	174	90,906	S&P500.....	(1,672)	0	0	7,769		7,769	9,441	0	0	0	1,672		003.....
SCS Collar 402-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	07/17/2012	07/14/2017	636	332,555	S&P500.....	(6,116)	0	0	19,509		19,509	25,625	0	0	0	6,116		003.....
SCS Collar 403-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/15/2013	66,207	34,630,646	S&P500.....	(408,689)	0	0	2,262,785		2,262,785	2,671,475	0	0	0	408,689		003.....
SCS Collar 404-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2015	3,608	1,887,166	S&P500.....	(62,222)	0	0	146,020		146,020	208,241	0	0	0	62,222		003.....
SCS Collar 405-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	7,986	4,177,080	S&P500.....	(176,490)	0	0	332,960		332,960	509,450	0	0	0	176,490		003.....
SCS Collar 406-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2015	878	459,134	S&P500.....	(8,579)	0	0	30,172		30,172	38,751	0	0	0	8,579		003.....
SCS Collar 407-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	07/17/2012	07/14/2017	311	243,951	S&P500.....	(7,632)	0	0	23,326		23,326	30,958	0	0	0	7,632		003.....
SCS Collar 408-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	1,970	1,049,537	GOLDLNP.....	(14,126)	0	0	19,532		19,532	33,659	0	0	0	14,126		003.....
SCS Collar 409-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	123	65,533	GOLDLNP.....	(527)	0	0	1,345		1,345	1,872	0	0	0	527		003.....
SCS Collar 410-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	9,154	4,788,108	S&P500.....	(33,704)	0	0	365,219		365,219	398,923	0	0	0	33,704		003.....
SCS Collar 411-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	59,632	18,914,204	Russel2000.....	(215,641)	0	0	1,884,628		1,884,628	2,100,269	0	0	0	215,641		003.....
SCS Collar 412-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573...	07/17/2012	07/15/2013	7,704	2,443,576	Russel2000.....	(16,629)	0	0	274,573		274,573	291,202	0	0	0	16,629		003.....
SCS Collar 413-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....4PQUHN3JPFGFNF3BB653...	08/15/2012	08/14/2013	64,084	2,084,210	Gen13th CL Fut.....	(27,646)	0	0	72,223		72,223	99,868	0	0	0	27,646		003.....
SCS Collar 414-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....4PQUHN3JPFGFNF3BB653...	08/15/2012	08/14/2013	5,438	176,873	Gen13th CL Fut.....	(1,409)	0	0	6,776		6,776	8,185	0	0	0	1,409		003.....
SCS Collar 415-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE.....W22LROWP2IHZNBB6K528...	08/15/2012	08/14/2013	268	142,687	GOLDLNP.....	(1,178)	0	0	2,421		2,421	3,600	0	0	0	1,178		003.....
SCS Collar 416-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE.....W22LROWP2IHZNBB6K528...	08/15/2012	08/14/2013	2,163	1,152,476	GOLDLNP.....	(15,849)	0	0	16,078		16,078	31,928	0	0	0	15,849		003.....
SCS Collar 417-MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	08/15/2012	08/14/2013	16,048	8,956,567	MSCIEAFE.....	(108,089)	0	0	743,360		743,360	851,448	0	0	0	108,089		003.....
SCS Collar 418-MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653...	08/15/2012	08/14/2013	2,178	1,215,709	MSCIEAFE.....	(8,792)	0	0	112,821		112,821	121,613	0	0	0	8,792		003.....
SCS Collar 419-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	08/15/2012	08/14/2013	63,472	20,132,103	Russel2000.....	(233,365)	0	0	1,846,398		1,846,398	2,079,764	0	0	0	233,365		003.....
SCS Collar 420-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568...	08/15/2012	08/14/2015	1,988	630,607	Russel2000.....	(19,749)	0	0	71,840		71,840	91,589	0	0	0	19,749		003.....

SCHEDULE DB - PART A - SECTION 1

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QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 421-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	...23,015	...7,299,898	Russel2000.....	.....(228,615)	.....0	.....0	.....577,648	.....	.....577,648	.....806,264	.....0	.....0	.....0	.....228,615	.....	003.....
SCS Collar 422-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...8,635	...2,738,941	Russel2000.....	.....(101,234)	.....0	.....0	.....314,697	.....	.....314,697	.....415,931	.....0	.....0	.....0	.....101,234	.....	003.....
SCS Collar 423-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...63,118	...20,019,706	Russel2000.....	.....(739,949)	.....0	.....0	.....1,822,006	.....	.....1,822,006	.....2,561,955	.....0	.....0	.....0	.....739,949	.....	003.....
SCS Collar 424-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...46,026	...14,598,615	Russel2000.....	.....(539,580)	.....0	.....0	.....942,808	.....	.....942,808	.....1,482,388	.....0	.....0	.....0	.....539,580	.....	003.....
SCS Collar 425-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2013	...8,650	...2,743,674	Russel2000.....	.....(19,117)	.....0	.....0	.....282,561	.....	.....282,561	.....301,678	.....0	.....0	.....0	.....19,117	.....	003.....
SCS Collar 431-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	...1,921	...609,311	Russel2000.....	.....(10,591)	.....0	.....0	.....61,545	.....	.....61,545	.....72,136	.....0	.....0	.....0	.....10,591	.....	003.....
SCS Collar 427-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...463	...146,708	Russel2000.....	.....(2,014)	.....0	.....0	.....18,015	.....	.....18,015	.....20,029	.....0	.....0	.....0	.....2,014	.....	003.....
SCS Collar 428-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...578	...183,385	Russel2000.....	.....(2,517)	.....0	.....0	.....17,683	.....	.....17,683	.....20,200	.....0	.....0	.....0	.....2,517	.....	003.....
SCS Collar 429-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2013	...72,062	...37,693,249	S&P500.....	.....(463,122)	.....0	.....0	.....2,196,716	.....	.....2,196,716	.....2,659,838	.....0	.....0	.....0	.....463,122	.....	003.....
SCS Collar 430-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3J	08/15/2012	08/14/2015	...1,722	...900,966	S&P500.....	.....(29,899)	.....0	.....0	.....51,958	.....	.....51,958	.....81,857	.....0	.....0	.....0	.....29,899	.....	003.....
SCS Collar 431-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...5,197	...2,718,532	S&P500.....	.....(106,476)	.....0	.....0	.....144,147	.....	.....144,147	.....250,623	.....0	.....0	.....0	.....106,476	.....	003.....
SCS Collar 432-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3J	08/15/2012	08/14/2015	...14,523	...7,596,260	S&P500.....	.....(252,088)	.....0	.....0	.....263,840	.....	.....263,840	.....515,928	.....0	.....0	.....0	.....252,088	.....	003.....
SCS Collar 433-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...24,808	...12,976,382	S&P500.....	.....(508,242)	.....0	.....0	.....474,966	.....	.....474,966	.....983,208	.....0	.....0	.....0	.....508,242	.....	003.....
SCS Collar 434-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3J	08/15/2012	08/14/2017	...378	...197,608	S&P500.....	.....(2,874)	.....0	.....0	.....13,260	.....	.....13,260	.....16,134	.....0	.....0	.....0	.....2,874	.....	003.....
SCS Collar 435-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...22,000	...11,507,148	S&P500.....	.....(450,697)	.....0	.....0	.....226,974	.....	.....226,974	.....677,671	.....0	.....0	.....0	.....450,697	.....	003.....
SCS Collar 436-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2013	...8,982	...4,697,979	S&P500.....	.....(34,669)	.....0	.....0	.....320,971	.....	.....320,971	.....355,640	.....0	.....0	.....0	.....34,669	.....	003.....
SCS Collar 437-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	...1,430	...748,016	S&P500.....	.....(13,781)	.....0	.....0	.....40,745	.....	.....40,745	.....54,526	.....0	.....0	.....0	.....13,781	.....	003.....
SCS Collar 438-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	...604	...315,953	S&P500.....	.....(4,597)	.....0	.....0	.....15,636	.....	.....15,636	.....20,233	.....0	.....0	.....0	.....4,597	.....	003.....
SCS Collar 439-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	MSCS..... 4PQUHN3J	09/17/2012	09/16/2013	...247	...131,840	GOLDLNP.....	.....(1,314)	.....0	.....0	.....(3,764)	.....	.....(3,764)	.....(2,450)	.....0	.....0	.....0	.....1,314	.....	003.....
SCS Collar 440-MSCIAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	09/17/2012	09/16/2013	...13,558	...7,566,696	MSCIAFE.....	.....(102,317)	.....0	.....0	.....389,290	.....	.....389,290	.....491,608	.....0	.....0	.....0	.....102,317	.....	003.....
SCS Collar 441-MSCIAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OC	09/17/2012	09/16/2013	...2,456	...1,370,701	MSCIAFE.....	.....(11,519)	.....0	.....0	.....77,920	.....	.....77,920	.....89,439	.....0	.....0	.....0	.....11,519	.....	003.....
SCS Collar 442-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	09/17/2012	09/16/2013	...55,878	...17,723,571	Russel2000.....	.....(231,651)	.....0	.....0	.....1,188,700	.....	.....1,188,700	.....1,420,351	.....0	.....0	.....0	.....231,651	.....	003.....
SCS Collar 443-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7V	09/17/2012	09/16/2013	...9,130	...2,895,950	Russel2000.....	.....(23,526)	.....0	.....0	.....219,814	.....	.....219,814	.....243,340	.....0	.....0	.....0	.....23,526	.....	003.....
SCS Collar 444-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... 4PQUHN3J	09/17/2012	09/16/2013	...67,005	...2,173,188	Gen 13th CL Fut.....	.....(31,249)	.....0	.....0	.....64,732	.....	.....64,732	.....95,981	.....0	.....0	.....0	.....31,249	.....	003.....
SCS Collar 445-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... 4PQUHN3J	09/17/2012	09/16/2013	...5,837	...189,323	Gen 13th CL Fut.....	.....(1,692)	.....0	.....0	.....5,973	.....	.....5,973	.....7,665	.....0	.....0	.....0	.....1,692	.....	003.....
SCS Collar 446-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	MSCS..... 4PQUHN3J	09/17/2012	09/16/2013	...3,093	...1,647,908	GOLDLNP.....	.....(26,426)	.....0	.....0	.....(48,221)	.....	.....(48,221)	.....(21,795)	.....0	.....0	.....0	.....26,426	.....	003.....
SCS Collar 447-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...3,280	...1,040,283	Russel2000.....	.....(37,504)	.....0	.....0	.....66,446	.....	.....66,446	.....103,950	.....0	.....0	.....0	.....37,504	.....	003.....
SCS Collar 448-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...13,210	...4,189,936	Russel2000.....	.....(151,053)	.....0	.....0	.....185,310	.....	.....185,310	.....336,363	.....0	.....0	.....0	.....151,053	.....	003.....
SCS Collar 449-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...9,441	...2,994,552	Russel2000.....	.....(129,068)	.....0	.....0	.....182,738	.....	.....182,738	.....311,807	.....0	.....0	.....0	.....129,068	.....	003.....
SCS Collar 44-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	01/18/2011	01/14/2014	...1,596	...834,872	S&P500.....	.....(12,822)	.....0	.....0	.....121,440	.....	.....121,440	.....134,262	.....0	.....0	.....0	.....183,446	.....	003.....
SCS Collar 450-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...66,388	...21,057,129	Russel2000.....	.....(907,585)	.....0	.....0	.....1,039,871	.....	.....1,039,871	.....1,947,456	.....0	.....0	.....0	.....907,585	.....	003.....
SCS Collar 451-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...37,401	...11,862,984	Russel2000.....	.....(511,307)	.....0	.....0	.....379,441	.....	.....379,441	.....890,748	.....0	.....0	.....0	.....511,307	.....	003.....
SCS Collar 452-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...499	...158,422	Russel2000.....	.....(3,358)	.....0	.....0	.....12,812	.....	.....12,812	.....16,170	.....0	.....0	.....0	.....3,358	.....	003.....
SCS Collar 453-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...2,417	...766,639	Russel2000.....	.....(16,248)	.....0	.....0	.....49,154	.....	.....49,154	.....65,403	.....0	.....0	.....0	.....16,248	.....	003.....
SCS Collar 454-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...580	...183,905	Russel2000.....	.....(3,368)	.....0	.....0	.....14,630	.....	.....14,630	.....17,998	.....0	.....0	.....0	.....3,368	.....	003.....
SCS Collar 455-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...1,205	...382,216	Russel2000.....	.....(7,000)	.....0	.....0	.....29,412	.....	.....29,412	.....36,412	.....0	.....0	.....0	.....7,000	.....	003.....
SCS Collar 456-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...566	...179,470	Russel2000.....	.....(3,287)	.....0	.....0	.....11,080	.....	.....11,080	.....14,367	.....0	.....0	.....0	.....3,287	.....	003.....
SCS Collar 457-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/16/2013	...67,819	...35,473,470	S&P500.....	.....(478,303)	.....0	.....0	.....1,419,953	.....	.....1,419,953	.....1,898,256	.....0	.....0	.....0	.....478,303	.....	003.....
SCS Collar 458-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...3,574	...1,869,674	S&P500.....	.....(69,535)	.....0	.....0	.....53,496	.....	.....53,496	.....123,031	.....0	.....0	.....0	.....69,535	.....	003.....
SCS Collar 459-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2015	...9,945	...5,202,037	S&P500.....	.....(193,470)	.....0	.....0	.....64,930	.....	.....64,930	.....258,400	.....0	.....0	.....0	.....193,470	.....	003.....
SCS Collar 45-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJ	01/18/2011	01/14/2014	...4,318	...2,258,629	S&P500.....	.....(34,689)	.....0	.....0	.....216,083	.....	.....216,083	.....250,772	.....0	.....0	.....0	.....496,290	.....	003.....
SCS Collar 460-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...7,498	...3,921,924	S&P500.....	.....(174,383)	.....0	.....0	.....87,764	.....	.....87,764	.....262,147	.....0	.....0	.....0	.....174,383	.....	003.....
SCS Collar 461-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDU	09/17/2012	09/14/2017	...25,600	...13,390,620	S&P500.....	.....(595,395)	.....0	.....0	.....139,316	.....	.....139,316	.....734,711	.....0	.....0	.....0	.....595,395	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 462-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2017.....	20,474.....	10,709,047.....	S&P500.....	(476,163).....	.....0.....	.....0.....	(7,028).....	.....	(7,028).....	469,135.....	.....0.....	.....0.....	.....0.....	476,163.....	.....	003.....
SCS Collar 463-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/16/2013.....	8,356.....	4,370,822.....	S&P500.....	(36,630).....	.....0.....	.....0.....	209,195.....	.....	209,195.....	245,825.....	.....0.....	.....0.....	.....0.....	36,630.....	.....	003.....
SCS Collar 464-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2015.....	296.....	154,644.....	S&P500.....	(3,381).....	.....0.....	.....0.....	6,989.....	.....	6,989.....	10,370.....	.....0.....	.....0.....	.....0.....	3,381.....	.....	003.....
SCS Collar 465-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2015.....	1,489.....	778,585.....	S&P500.....	(17,023).....	.....0.....	.....0.....	23,309.....	.....	23,309.....	40,332.....	.....0.....	.....0.....	.....0.....	17,023.....	.....	003.....
SCS Collar 466-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2017.....	255.....	199,742.....	S&P500.....	(6,045).....	.....0.....	.....0.....	8,505.....	.....	8,505.....	14,550.....	.....0.....	.....0.....	.....0.....	6,045.....	.....	003.....
SCS Collar 467-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2017.....	850.....	444,599.....	S&P500.....	(8,400).....	.....0.....	.....0.....	17,819.....	.....	17,819.....	26,219.....	.....0.....	.....0.....	.....0.....	8,400.....	.....	003.....
SCS Collar 468-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	09/17/2012.....	09/14/2017.....	758.....	396,268.....	S&P500.....	(7,487).....	.....0.....	.....0.....	11,232.....	.....	11,232.....	18,718.....	.....0.....	.....0.....	.....0.....	7,487.....	.....	003.....
SCS Collar 469-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	5,346.....	2,847,840.....	GOLDLNP.....	(45,840).....	.....0.....	.....0.....	(74,558).....	.....	(74,558).....	(28,718).....	.....0.....	.....0.....	.....0.....	45,840.....	.....	003.....
SCS Collar 470-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	812.....	432,849.....	GOLDLNP.....	(8,845).....	.....0.....	.....0.....	(11,733).....	.....	(11,733).....	(2,888).....	.....0.....	.....0.....	.....0.....	8,845.....	.....	003.....
SCS Collar 471-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	356.....	189,429.....	GOLDLNP.....	(1,917).....	.....0.....	.....0.....	(4,711).....	.....	(4,711).....	(2,794).....	.....0.....	.....0.....	.....0.....	1,917.....	.....	003.....
SCS Collar 472-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	72,198.....	37,764,014.....	S&P500.....	(515,756).....	.....0.....	.....0.....	1,194,039.....	.....	1,194,039.....	1,709,795.....	.....0.....	.....0.....	.....0.....	515,756.....	.....	003.....
SCS Collar 473-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	8,565.....	4,480,257.....	S&P500.....	(38,466).....	.....0.....	.....0.....	180,749.....	.....	180,749.....	219,215.....	.....0.....	.....0.....	.....0.....	38,466.....	.....	003.....
SCS Collar 474-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	4,410.....	1,398,657.....	Russel2000.....	(22,964).....	.....0.....	.....0.....	78,869.....	.....	78,869.....	101,833.....	.....0.....	.....0.....	.....0.....	22,964.....	.....	003.....
SCS Collar 475-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	68,885.....	21,848,891.....	Russel2000.....	(282,566).....	.....0.....	.....0.....	1,388,517.....	.....	1,388,517.....	1,671,083.....	.....0.....	.....0.....	.....0.....	282,566.....	.....	003.....
SCS Collar 476-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	9,584.....	3,039,915.....	Russel2000.....	(24,715).....	.....0.....	.....0.....	224,844.....	.....	224,844.....	249,559.....	.....0.....	.....0.....	.....0.....	24,715.....	.....	003.....
SCS Collar 477-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	583.....	547,835.....	NDX.....	(5,000).....	.....0.....	.....0.....	12,507.....	.....	12,507.....	17,508.....	.....0.....	.....0.....	.....0.....	5,000.....	.....	003.....
SCS Collar 478-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	655.....	615,807.....	NDX.....	(11,351).....	.....0.....	.....0.....	9,276.....	.....	9,276.....	20,627.....	.....0.....	.....0.....	.....0.....	11,351.....	.....	003.....
SCS Collar 479-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/16/2012.....	10/14/2013.....	1,982.....	1,862,639.....	NDX.....	(27,044).....	.....0.....	.....0.....	34,907.....	.....	34,907.....	61,951.....	.....0.....	.....0.....	.....0.....	27,044.....	.....	003.....
SCS Collar 480-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	10/16/2012.....	10/16/2017.....	201.....	157,468.....	S&P500.....	(5,110).....	.....0.....	.....0.....	7,165.....	.....	7,165.....	12,275.....	.....0.....	.....0.....	.....0.....	5,110.....	.....	003.....
SCS Collar 481-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	10/16/2012.....	10/14/2013.....	5,462.....	2,857,056.....	S&P500.....	(49,536).....	.....0.....	.....0.....	73,096.....	.....	73,096.....	122,633.....	.....0.....	.....0.....	.....0.....	49,536.....	.....	003.....
SCS Collar 482-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	9,607.....	5,024,923.....	S&P500.....	(188,876).....	.....0.....	.....0.....	120,076.....	.....	120,076.....	308,952.....	.....0.....	.....0.....	.....0.....	188,876.....	.....	003.....
SCS Collar 483-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	14,366.....	7,514,192.....	S&P500.....	(282,442).....	.....0.....	.....0.....	25,050.....	.....	25,050.....	307,492.....	.....0.....	.....0.....	.....0.....	282,442.....	.....	003.....
SCS Collar 484-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/16/2017.....	6,396.....	3,345,639.....	S&P500.....	(156,310).....	.....0.....	.....0.....	76,795.....	.....	76,795.....	233,105.....	.....0.....	.....0.....	.....0.....	156,310.....	.....	003.....
SCS Collar 485-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/16/2017.....	24,587.....	12,860,516.....	S&P500.....	(600,850).....	.....0.....	.....0.....	36,246.....	.....	36,246.....	637,096.....	.....0.....	.....0.....	.....0.....	600,850.....	.....	003.....
SCS Collar 486-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/16/2017.....	14,261.....	7,459,192.....	S&P500.....	(348,497).....	.....0.....	.....0.....	(87,447).....	.....	(87,447).....	261,050.....	.....0.....	.....0.....	.....0.....	348,497.....	.....	003.....
SCS Collar 487-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	247.....	129,427.....	S&P500.....	(2,888).....	.....0.....	.....0.....	5,944.....	.....	5,944.....	8,832.....	.....0.....	.....0.....	.....0.....	2,888.....	.....	003.....
SCS Collar 488-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	1,396.....	730,175.....	S&P500.....	(16,295).....	.....0.....	.....0.....	16,307.....	.....	16,307.....	32,602.....	.....0.....	.....0.....	.....0.....	16,295.....	.....	003.....
SCS Collar 489-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/16/2017.....	161.....	84,124.....	S&P500.....	(1,785).....	.....0.....	.....0.....	3,179.....	.....	3,179.....	4,964.....	.....0.....	.....0.....	.....0.....	1,785.....	.....	003.....
SCS Collar 490-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/16/2017.....	260.....	135,892.....	S&P500.....	(2,884).....	.....0.....	.....0.....	2,784.....	.....	2,784.....	5,669.....	.....0.....	.....0.....	.....0.....	2,884.....	.....	003.....
SCS Collar 491-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	5,674.....	1,799,576.....	Russel2000.....	(64,053).....	.....0.....	.....0.....	130,680.....	.....	130,680.....	194,734.....	.....0.....	.....0.....	.....0.....	64,053.....	.....	003.....
SCS Collar 492-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	19,700.....	6,248,398.....	Russel2000.....	(222,402).....	.....0.....	.....0.....	266,122.....	.....	266,122.....	488,524.....	.....0.....	.....0.....	.....0.....	222,402.....	.....	003.....
SCS Collar 493-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2015.....	2,208.....	700,468.....	Russel2000.....	(14,803).....	.....0.....	.....0.....	44,147.....	.....	44,147.....	58,950.....	.....0.....	.....0.....	.....0.....	14,803.....	.....	003.....
SCS Collar 494-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2013.....	105,549.....	3,373,695.....	CL13.....	(47,726).....	.....0.....	.....0.....	128,773.....	.....	128,773.....	176,498.....	.....0.....	.....0.....	.....0.....	47,726.....	.....	003.....
SCS Collar 495-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2013.....	7,232.....	231,161.....	CL13.....	(2,056).....	.....0.....	.....0.....	9,862.....	.....	9,862.....	11,918.....	.....0.....	.....0.....	.....0.....	2,056.....	.....	003.....
SCS Collar 496-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS.....4PQUHN3JPFGFNF3BB653.....	10/16/2012.....	10/14/2013.....	14,399.....	460,238.....	CL13.....	(8,265).....	.....0.....	.....0.....	15,964.....	.....	15,964.....	24,229.....	.....0.....	.....0.....	.....0.....	8,265.....	.....	003.....
SCS Collar 497-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/16/2017.....	10,834.....	3,436,277.....	Russel2000.....	(151,709).....	.....0.....	.....0.....	277,155.....	.....	277,155.....	428,865.....	.....0.....	.....0.....	.....0.....	151,709.....	.....	003.....
SCS Collar 498-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/16/2017.....	63,710.....	20,207,634.....	Russel2000.....	(892,154).....	.....0.....	.....0.....	1,086,961.....	.....	1,086,961.....	1,979,115.....	.....0.....	.....0.....	.....0.....	892,154.....	.....	003.....
SCS Collar 499-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/16/2017.....	35,011.....	11,104,973.....	Russel2000.....	(490,278).....	.....0.....	.....0.....	302,779.....	.....	302,779.....	793,056.....	.....0.....	.....0.....	.....0.....	490,278.....	.....	003.....
SCS Collar 4-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	10/15/2010.....	10/14/2013.....	72.....	22,837.....	Russel2000.....	(534).....	.....0.....	.....0.....	4,462.....	.....	4,462.....	4,996.....	.....0.....	.....0.....	.....0.....	7,149.....	.....	003.....
SCS Collar 500-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/16/2017.....	208.....	66,060.....	Russel2000.....	(1,322).....	.....0.....	.....0.....	5,862.....	.....	5,862.....	7,184.....	.....0.....	.....0.....	.....0.....	1,322.....	.....	003.....
SCS Collar 501-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/14/2013.....	16,634.....	9,283,371.....	MXEA.....	(125,808).....	.....0.....	.....0.....	458,173.....	.....	458,173.....	583,980.....	.....0.....	.....0.....	.....0.....	125,808.....	.....	003.....
SCS Collar 502-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/14/2013.....	3,217.....	1,795,590.....	MXEA.....	(15,293).....	.....0.....	.....0.....	104,466.....	.....	104,466.....	119,759.....	.....0.....	.....0.....	.....0.....	15,293.....	.....	003.....
SCS Collar 503-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	10/16/2012.....	10/16/2017.....	208.....	66,060.....	Russel2000.....	(1,322).....	.....0.....	.....0.....	4,110.....	.....	4,110.....	5,432.....	.....0.....	.....0.....	.....0.....	1,322.....	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 504-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	10/16/2012	10/14/2013	1,595	890,187	MXEA.....	(15,318)	0	0	38,883		38,883	54,201	0	0	0	15,318		003.....
SCS Collar 505-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	10/16/2012	10/14/2015	431	136,677	Russel2000.....	(6,290)	0	0	3,711		3,711	10,000	0	0	0	6,290		003.....
SCS Collar 506-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	10/16/2012	10/16/2017	251	79,728	Russel2000.....	(4,920)	0	0	265		265	5,185	0	0	0	4,920		003.....
SCS Collar 507-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	5,323,273	S&P500.....	(187,496)	0	0	135,955		135,955	323,451	0	0	0	187,496		003.....
SCS Collar 508-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	3,773,023	S&P500.....	(171,974)	0	0	273,953		273,953	445,927	0	0	0	171,974		003.....
SCS Collar 509-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	125,221	S&P500.....	(2,626)	0	0	11,542		11,542	14,169	0	0	0	2,626		003.....
SCS Collar 50-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2014	2,530	802,417	Russel2000.....	(12,680)	0	0	118,171		118,171	130,852	0	0	0	249,641		003.....
SCS Collar 510-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	344,374	S&P500.....	(7,535)	0	0	24,595		24,595	32,130	0	0	0	7,535		003.....
SCS Collar 511-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	78,852	S&P500.....	(1,725)	0	0	3,136		3,136	4,861	0	0	0	1,725		003.....
SCS Collar 512-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	42,178,076	S&P500.....	(537,040)	0	0	2,068,460		2,068,460	2,605,501	0	0	0	537,040		003.....
SCS Collar 513-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/16/2015	0	1,906,222	S&P500.....	(67,141)	0	0	112,207		112,207	179,348	0	0	0	67,141		003.....
SCS Collar 514-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	1,854,908	Russel2000.....	(61,260)	0	0	212,946		212,946	274,206	0	0	0	61,260		003.....
SCS Collar 515-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	5,013,192	Russel2000.....	(165,565)	0	0	329,672		329,672	495,237	0	0	0	165,565		003.....
SCS Collar 516-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	4,240,320	Russel2000.....	(181,223)	0	0	566,216		566,216	747,439	0	0	0	181,223		003.....
SCS Collar 517-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2017	0	14,346,528	S&P500.....	(653,881)	0	0	401,281		401,281	1,055,162	0	0	0	653,881		003.....
SCS Collar 518-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	758,037	Russel2000.....	(14,908)	0	0	69,653		69,653	84,561	0	0	0	14,908		003.....
SCS Collar 519-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2017	0	7,620,253	S&P500.....	(347,313)	0	0	34,790		34,790	382,104	0	0	0	347,313		003.....
SCS Collar 51-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	01/18/2011	01/14/2014	6,713	2,129,171	Russel2000.....	(33,646)	0	0	264,405		264,405	298,052	0	0	0	662,410		003.....
SCS Collar 520-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	398,182	Russel2000.....	(8,169)	0	0	49,886		49,886	58,055	0	0	0	8,169		003.....
SCS Collar 521-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	5,678,086	S&P500.....	(45,412)	0	0	340,385		340,385	385,797	0	0	0	45,412		003.....
SCS Collar 522-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	0	511,958	Russel2000.....	(21,880)	0	0	25,265		25,265	47,145	0	0	0	21,880		003.....
SCS Collar 523-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/16/2015	0	606,420	S&P500.....	(12,718)	0	0	28,343		28,343	41,061	0	0	0	12,718		003.....
SCS Collar 524-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	7,071,807	S&P500.....	(114,334)	0	0	295,246		295,246	409,580	0	0	0	114,334		003.....
SCS Collar 525-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/16/2015	0	274,803	S&P500.....	(12,525)	0	0	1,839		1,839	14,364	0	0	0	12,525		003.....
SCS Collar 526-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	340,062	Russel2000.....	(20,031)	0	0	18,807		18,807	38,838	0	0	0	20,031		003.....
SCS Collar 527-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	23,932,006	Russel2000.....	(285,713)	0	0	1,846,015		1,846,015	2,131,728	0	0	0	285,713		003.....
SCS Collar 528-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	0	299,260	Russel2000.....	(17,627)	0	0	5,935		5,935	23,562	0	0	0	17,627		003.....
SCS Collar 529-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2017	0	24,688,808	Russel2000.....	(1,055,228)	0	0	1,980,483		1,980,483	3,035,711	0	0	0	1,055,228		003.....
SCS Collar 530-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2017	0	9,401,904	Russel2000.....	(401,848)	0	0	420,474		420,474	822,322	0	0	0	401,848		003.....
SCS Collar 531-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	789,431	NDX.....	(6,554)	0	0	43,957		43,957	50,511	0	0	0	6,554		003.....
SCS Collar 532-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	3,268,345	Russel2000.....	(24,490)	0	0	291,442		291,442	315,932	0	0	0	24,490		003.....
SCS Collar 533-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	5,513,752	NDX.....	(72,885)	0	0	259,013		259,013	331,898	0	0	0	72,885		003.....
SCS Collar 534-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	4,125,312	Russel2000.....	(62,560)	0	0	284,926		284,926	347,486	0	0	0	62,560		003.....
SCS Collar 535-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	2,501,193	NDX.....	(42,000)	0	0	101,670		101,670	143,670	0	0	0	42,000		003.....
SCS Collar 536-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	3,482,114	Gen 13th CL Fut.....	(45,799)	0	0	159,744		159,744	205,542	0	0	0	45,799		003.....
SCS Collar 537-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	10,319,089	MXEA.....	(134,605)	0	0	567,581		567,581	702,186	0	0	0	134,605		003.....
SCS Collar 538-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	191,892	Gen 13th CL Fut.....	(1,585)	0	0	10,056		10,056	11,642	0	0	0	1,585		003.....
SCS Collar 539-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	1,750,782	MXEA.....	(14,336)	0	0	114,453		114,453	128,790	0	0	0	14,336		003.....
SCS Collar 540-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	0	545,378	Gen 13th CL Fut.....	(9,113)	0	0	22,548		22,548	31,661	0	0	0	9,113		003.....
SCS Collar 541-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	11/15/2012	11/14/2013	0	2,519,225	MXEA.....	(41,739)	0	0	121,135		121,135	162,874	0	0	0	41,739		003.....
SCS Collar 542-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... GSGSEF7VJJP5I7OUK5573...	11/15/2012	11/14/2013	0	2,518,879	GOLDLNP.....	(39,779)	0	0	(51,376)		(51,376)	(11,598)	0	0	0	39,779		003.....
SCS Collar 543-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... G5GSEF7VJJP5I7OUK5573...	11/15/2012	11/14/2013	0	258,898	GOLDLNP.....	(2,568)	0	0	(4,815)		(4,815)	(2,247)	0	0	0	2,568		003.....
SCS Collar 544-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... GSGSEF7VJJP5I7OUK5573...	11/15/2012	11/14/2013	0	278,525	GOLDLNP.....	(5,588)	0	0	(6,199)		(6,199)	(611)	0	0	0	5,588		003.....

SCHEDULE DB - PART A - SECTION 1

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QEO6.20

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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 545-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....4,892,087	Gen 13th CL Fut. ....(66,558)	.....0	.....0	.....0	.....163,642	.....	.....163,642	.....230,200	.....0	.....0	.....0	.....66,558	.....	003.....
SCS Collar 546-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....720,743	Gen 13th CL Fut. ....(12,435)	.....0	.....0	.....0	.....19,041	.....	.....19,041	.....31,477	.....0	.....0	.....0	.....12,435	.....	003.....
SCS Collar 547-Gen 13th CL Fut....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....222,020	Gen 13th CL Fut. ....(1,908)	.....0	.....0	.....0	.....8,779	.....	.....8,779	.....10,687	.....0	.....0	.....0	.....1,908	.....	003.....
SCS Collar 548-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....3,005,643	GOLDLNP.....(47,452)	.....0	.....0	.....0	.....(65,417)	.....	.....(65,417)	.....(17,965)	.....0	.....0	.....0	.....47,452	.....	003.....
SCS Collar 549-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....201,696	GOLDLNP.....(2,012)	.....0	.....0	.....0	.....(3,824)	.....	.....(3,824)	.....(1,813)	.....0	.....0	.....0	.....2,012	.....	003.....
SCS Collar 550-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/16/2013	.....0	.....14,015,045	MXEA.....(198,134)	.....0	.....0	.....0	.....355,238	.....	.....355,238	.....553,373	.....0	.....0	.....0	.....198,134	.....	003.....
SCS Collar 551-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/16/2013	.....0	.....1,176,869	MXEA.....(10,508)	.....0	.....0	.....0	.....37,615	.....	.....37,615	.....48,124	.....0	.....0	.....0	.....10,508	.....	003.....
SCS Collar 552-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/16/2013	.....0	.....1,773,723	MXEA.....(31,792)	.....0	.....0	.....0	.....36,148	.....	.....36,148	.....67,940	.....0	.....0	.....0	.....31,792	.....	003.....
SCS Collar 553-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	.....0	.....6,535,041	NDX.....(91,914)	.....0	.....0	.....0	.....182,823	.....	.....182,823	.....274,737	.....0	.....0	.....0	.....91,914	.....	003.....
SCS Collar 554-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	.....0	.....1,051,616	NDX.....(18,757)	.....0	.....0	.....0	.....23,504	.....	.....23,504	.....42,261	.....0	.....0	.....0	.....18,757	.....	003.....
SCS Collar 555-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	.....0	.....759,618	NDX.....(6,749)	.....0	.....0	.....0	.....26,135	.....	.....26,135	.....32,884	.....0	.....0	.....0	.....6,749	.....	003.....
SCS Collar 556-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....29,312,064	Russel2000.....(382,743)	.....0	.....0	.....0	.....1,439,548	.....	.....1,439,548	.....1,822,291	.....0	.....0	.....0	.....382,743	.....	003.....
SCS Collar 557-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/14/2015	.....0	.....203,983	Russel2000.....(4,311)	.....0	.....0	.....0	.....15,001	.....	.....15,001	.....19,312	.....0	.....0	.....0	.....4,311	.....	003.....
SCS Collar 558-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....3,299,060	Russel2000.....(54,629)	.....0	.....0	.....0	.....145,249	.....	.....145,249	.....199,878	.....0	.....0	.....0	.....54,629	.....	003.....
SCS Collar 559-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/17/2012	12/14/2015	.....0	.....1,228,458	Russel2000.....(25,962)	.....0	.....0	.....0	.....55,098	.....	.....55,098	.....81,060	.....0	.....0	.....0	.....25,962	.....	003.....
SCS Collar 560-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	.....0	.....2,339,541	Russel2000.....(19,298)	.....0	.....0	.....0	.....144,908	.....	.....144,908	.....164,206	.....0	.....0	.....0	.....19,298	.....	003.....
SCS Collar 561-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....1,819,896	Russel2000.....(64,742)	.....0	.....0	.....0	.....110,873	.....	.....110,873	.....175,616	.....0	.....0	.....0	.....64,742	.....	003.....
SCS Collar 562-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....4,006,734	Russel2000.....(142,539)	.....0	.....0	.....0	.....120,791	.....	.....120,791	.....263,329	.....0	.....0	.....0	.....142,539	.....	003.....
SCS Collar 563-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....4,666,546	Russel2000.....(203,317)	.....0	.....0	.....0	.....326,584	.....	.....326,584	.....529,901	.....0	.....0	.....0	.....203,317	.....	003.....
SCS Collar 564-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....19,036,546	Russel2000.....(829,403)	.....0	.....0	.....0	.....725,156	.....	.....725,156	.....1,554,559	.....0	.....0	.....0	.....829,403	.....	003.....
SCS Collar 565-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....9,431,096	Russel2000.....(410,903)	.....0	.....0	.....0	.....129,695	.....	.....129,695	.....540,599	.....0	.....0	.....0	.....410,903	.....	003.....
SCS Collar 566-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....103,701	Russel2000.....(2,020)	.....0	.....0	.....0	.....7,726	.....	.....7,726	.....9,746	.....0	.....0	.....0	.....2,020	.....	003.....
SCS Collar 567-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....248,427	Russel2000.....(11,445)	.....0	.....0	.....0	.....10,608	.....	.....10,608	.....22,053	.....0	.....0	.....0	.....11,445	.....	003.....
SCS Collar 568-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....715,651	Russel2000.....(32,970)	.....0	.....0	.....0	.....10,100	.....	.....10,100	.....43,070	.....0	.....0	.....0	.....32,970	.....	003.....
SCS Collar 569-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....273,497	Russel2000.....(16,709)	.....0	.....0	.....0	.....(3,067)	.....	.....(3,067)	.....13,642	.....0	.....0	.....0	.....16,709	.....	003.....
SCS Collar 570-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	.....0	.....52,876,073	S&P500.....(717,186)	.....0	.....0	.....0	.....1,651,068	.....	.....1,651,068	.....2,368,254	.....0	.....0	.....0	.....717,186	.....	003.....
SCS Collar 571-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....322,536	S&P500.....(9,878)	.....0	.....0	.....0	.....18,632	.....	.....18,632	.....28,511	.....0	.....0	.....0	.....9,878	.....	003.....
SCS Collar 572-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....257,809	S&P500.....(5,217)	.....0	.....0	.....0	.....9,658	.....	.....9,658	.....14,875	.....0	.....0	.....0	.....5,217	.....	003.....
SCS Collar 573-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	.....0	.....5,231,877	S&P500.....(89,991)	.....0	.....0	.....0	.....132,179	.....	.....132,179	.....222,170	.....0	.....0	.....0	.....89,991	.....	003.....
SCS Collar 574-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....465,153	S&P500.....(22,260)	.....0	.....0	.....0	.....(6,881)	.....	.....(6,881)	.....15,379	.....0	.....0	.....0	.....22,260	.....	003.....
SCS Collar 575-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....2,679,019	S&P500.....(98,999)	.....0	.....0	.....0	.....73,023	.....	.....73,023	.....172,022	.....0	.....0	.....0	.....98,999	.....	003.....
SCS Collar 576-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....4,584,612	S&P500.....(169,417)	.....0	.....0	.....0	.....14,618	.....	.....14,618	.....184,034	.....0	.....0	.....0	.....169,417	.....	003.....
SCS Collar 577-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....3,524,852	S&P500.....(159,525)	.....0	.....0	.....0	.....101,748	.....	.....101,748	.....261,273	.....0	.....0	.....0	.....159,525	.....	003.....
SCS Collar 578-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....12,099,469	S&P500.....(547,590)	.....0	.....0	.....0	.....34,647	.....	.....34,647	.....582,237	.....0	.....0	.....0	.....547,590	.....	003.....
SCS Collar 579-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2017	.....0	.....6,614,172	S&P500.....(299,340)	.....0	.....0	.....0	.....(97,528)	.....	.....(97,528)	.....201,812	.....0	.....0	.....0	.....299,340	.....	003.....
SCS Collar 580-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	.....0	.....4,021,820	S&P500.....(34,460)	.....0	.....0	.....0	.....168,375	.....	.....168,375	.....202,835	.....0	.....0	.....0	.....34,460	.....	003.....
SCS Collar 581-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....133,841	S&P500.....(2,938)	.....0	.....0	.....0	.....7,061	.....	.....7,061	.....9,999	.....0	.....0	.....0	.....2,938	.....	003.....
SCS Collar 582-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/14/2015	.....0	.....569,374	S&P500.....(12,498)	.....0	.....0	.....0	.....13,054	.....	.....13,054	.....25,551	.....0	.....0	.....0	.....12,498	.....	003.....
SCS Collar 583-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	.....0	.....3,279,992	CL13.....0	.....(47,683)	.....0	.....0	.....45,904	.....	.....45,904	.....93,587	.....0	.....0	.....0	.....47,683	.....	003.....
SCS Collar 584-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	.....0	.....291,985	CL13.....0	.....(2,669)	.....0	.....0	.....5,556	.....	.....5,556	.....8,225	.....0	.....0	.....0	.....2,669	.....	003.....
SCS Collar 585-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	.....0	.....356,078	CL13.....0	.....(6,573)	.....0	.....0	.....3,746	.....	.....3,746	.....10,319	.....0	.....0	.....0	.....6,573	.....	003.....
SCS Collar 586-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE..... W22LROWP2IHZNBBGK528.....	01/15/2013	01/14/2014	.....0	.....2,466,089	GOLDLNP.....0	.....(38,343)	.....0	.....0	.....(53,842)	.....	.....(53,842)	.....(15,499)	.....0	.....0	.....0	.....38,343	.....	003.....
SCS Collar 587-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE..... W22LROWP2IHZNBBGK528.....	01/15/2013	01/14/2014	.....0	.....229,205	GOLDLNP.....0	.....(2,241)	.....0	.....0	.....(4,270)	.....	.....(4,270)	.....(2,029)	.....0	.....0	.....0	.....2,241	.....	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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 588-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2014	.....0	...9,650,952	MXEA.....	.....0	.....(141,280)	.....0	.....(9,937)	.....	.....(9,937)	.....131,343	.....0	.....0	.....0	.....141,280	.....	003.....
SCS Collar 589-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2014	.....0	...1,089,281	MXEA.....	.....0	.....(10,026)	.....0	.....4,501	.....	.....4,501	.....14,526	.....0	.....0	.....0	.....10,026	.....	003.....
SCS Collar 590-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2014	.....0	...1,801,659	MXEA.....	.....0	.....(33,487)	.....0	.....(8,837)	.....	.....(8,837)	.....24,650	.....0	.....0	.....0	.....33,487	.....	003.....
SCS Collar 591-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...695,619	NDX.....	.....0	.....(6,250)	.....0	.....13,278	.....	.....13,278	.....19,528	.....0	.....0	.....0	.....6,250	.....	003.....
SCS Collar 592-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...5,164,353	NDX.....	.....0	.....(73,787)	.....0	.....67,162	.....	.....67,162	.....140,949	.....0	.....0	.....0	.....73,787	.....	003.....
SCS Collar 593-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...1,610,690	NDX.....	.....0	.....(29,222)	.....0	.....12,991	.....	.....12,991	.....42,213	.....0	.....0	.....0	.....29,222	.....	003.....
SCS Collar 594-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...239,875	Russel2000.....	.....0	.....(4,182)	.....0	.....10,461	.....	.....10,461	.....14,644	.....0	.....0	.....0	.....4,182	.....	003.....
SCS Collar 595-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2016	.....0	...108,643	Russel2000.....	.....0	.....(5,161)	.....0	.....(1,161)	.....	.....(1,161)	.....4,000	.....0	.....0	.....0	.....5,161	.....	003.....
SCS Collar 596-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2016	.....0	...2,428,875	Russel2000.....	.....0	.....(88,333)	.....0	.....57,140	.....	.....57,140	.....145,473	.....0	.....0	.....0	.....88,333	.....	003.....
SCS Collar 597-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2016	.....0	...4,513,534	Russel2000.....	.....0	.....(164,148)	.....0	.....20,760	.....	.....20,760	.....184,908	.....0	.....0	.....0	.....164,148	.....	003.....
SCS Collar 598-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...4,469,431	Russel2000.....	.....0	.....(192,210)	.....0	.....111,250	.....	.....111,250	.....303,460	.....0	.....0	.....0	.....192,210	.....	003.....
SCS Collar 599-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...18,749,021	Russel2000.....	.....0	.....(806,312)	.....0	.....202,601	.....	.....202,601	.....1,008,913	.....0	.....0	.....0	.....806,312	.....	003.....
SCS Collar 59-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	02/15/2011	02/14/2014	...1,789	...935,834	S&P500.....	.....(4,728)	.....0	.....0	.....123,244	.....	.....123,244	.....127,973	.....0	.....0	.....0	.....189,692	.....	003.....
SCS Collar 600-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...9,558,451	Russel2000.....	.....0	.....(411,066)	.....0	.....(42,263)	.....	.....(42,263)	.....368,803	.....0	.....0	.....0	.....411,066	.....	003.....
SCS Collar 601-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2016	.....0	...157,049	Russel2000.....	.....0	.....(3,304)	.....0	.....6,655	.....	.....6,655	.....9,959	.....0	.....0	.....0	.....3,304	.....	003.....
SCS Collar 602-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2016	.....0	...375,411	Russel2000.....	.....0	.....(7,898)	.....0	.....9,250	.....	.....9,250	.....17,148	.....0	.....0	.....0	.....7,898	.....	003.....
SCS Collar 603-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...278,600	Russel2000.....	.....0	.....(4,856)	.....0	.....11,462	.....	.....11,462	.....16,318	.....0	.....0	.....0	.....4,856	.....	003.....
SCS Collar 604-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...133,384	Russel2000.....	.....0	.....(8,217)	.....0	.....317	.....	.....317	.....8,535	.....0	.....0	.....0	.....8,217	.....	003.....
SCS Collar 605-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...349,594	Russel2000.....	.....0	.....(21,538)	.....0	.....(4,500)	.....	.....(4,500)	.....17,038	.....0	.....0	.....0	.....21,538	.....	003.....
SCS Collar 606-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...19,965,610	Russel2000.....	.....0	.....(274,517)	.....0	.....602,761	.....	.....602,761	.....877,279	.....0	.....0	.....0	.....274,517	.....	003.....
SCS Collar 607-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...1,966,334	Russel2000.....	.....0	.....(17,000)	.....0	.....76,418	.....	.....76,418	.....93,418	.....0	.....0	.....0	.....17,000	.....	003.....
SCS Collar 608-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/15/2013	01/14/2014	.....0	...3,504,550	Russel2000.....	.....0	.....(61,185)	.....0	.....82,007	.....	.....82,007	.....143,193	.....0	.....0	.....0	.....61,185	.....	003.....
SCS Collar 609-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2016	.....0	...3,218,655	S&P500.....	.....0	.....(118,147)	.....0	.....32,652	.....	.....32,652	.....150,798	.....0	.....0	.....0	.....118,147	.....	003.....
SCS Collar 60-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868...	02/15/2011	02/14/2014	...3,068	...1,604,622	S&P500.....	.....(8,107)	.....0	.....0	.....153,581	.....	.....153,581	.....161,689	.....0	.....0	.....0	.....325,255	.....	003.....
SCS Collar 610-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2016	.....0	...4,538,090	S&P500.....	.....0	.....(166,579)	.....0	.....(29,711)	.....	.....(29,711)	.....136,868	.....0	.....0	.....0	.....166,579	.....	003.....
SCS Collar 611-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...4,089,397	S&P500.....	.....0	.....(177,498)	.....0	.....57,447	.....	.....57,447	.....234,946	.....0	.....0	.....0	.....177,498	.....	003.....
SCS Collar 612-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...12,458,964	S&P500.....	.....0	.....(540,776)	.....0	.....(49,670)	.....	.....(49,670)	.....491,106	.....0	.....0	.....0	.....540,776	.....	003.....
SCS Collar 613-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...5,812,762	S&P500.....	.....0	.....(252,300)	.....0	.....(107,277)	.....	.....(107,277)	.....145,024	.....0	.....0	.....0	.....252,300	.....	003.....
SCS Collar 614-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2016	.....0	...261,116	S&P500.....	.....0	.....(5,545)	.....0	.....8,725	.....	.....8,725	.....14,269	.....0	.....0	.....0	.....5,545	.....	003.....
SCS Collar 615-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/14/2016	.....0	...557,403	S&P500.....	.....0	.....(11,836)	.....0	.....6,506	.....	.....6,506	.....18,342	.....0	.....0	.....0	.....11,836	.....	003.....
SCS Collar 616-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2014	.....0	...36,238,639	S&P500.....	.....0	.....(602,890)	.....0	.....642,522	.....	.....642,522	.....1,145,412	.....0	.....0	.....0	.....502,890	.....	003.....
SCS Collar 617-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...287,761	S&P500.....	.....0	.....(5,063)	.....0	.....8,424	.....	.....8,424	.....13,487	.....0	.....0	.....0	.....5,063	.....	003.....
SCS Collar 618-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...27,710	S&P500.....	.....0	.....(488)	.....0	.....359	.....	.....359	.....847	.....0	.....0	.....0	.....488	.....	003.....
SCS Collar 619-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...260,051	S&P500.....	.....0	.....(16,170)	.....0	.....(3,236)	.....	.....(3,236)	.....12,934	.....0	.....0	.....0	.....16,170	.....	003.....
SCS Collar 620-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/15/2013	01/16/2018	.....0	...118,301	S&P500.....	.....0	.....(7,356)	.....0	.....(3,447)	.....	.....(3,447)	.....3,908	.....0	.....0	.....0	.....7,356	.....	003.....
SCS Collar 621-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2014	.....0	...3,916,740	S&P500.....	.....0	.....(34,178)	.....0	.....97,914	.....	.....97,914	.....132,091	.....0	.....0	.....0	.....34,178	.....	003.....
SCS Collar 622-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/16/2018	.....0	...497,719	S&P500.....	.....0	.....(14,711)	.....0	.....17,467	.....	.....17,467	.....32,178	.....0	.....0	.....0	.....14,711	.....	003.....
SCS Collar 623-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661...	01/15/2013	01/14/2014	.....0	...5,016,625	S&P500.....	.....0	.....(88,397)	.....0	.....55,488	.....	.....55,488	.....143,885	.....0	.....0	.....0	.....88,397	.....	003.....
SCS Collar 624-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE..... W22LROWP2IHZNBB6K528...	01/16/2013	01/14/2014	.....0	...868,325	CL13.....	.....0	.....(9,815)	.....0	.....12,162	.....	.....12,162	.....21,977	.....0	.....0	.....0	.....9,815	.....	003.....
SCS Collar 625-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/16/2013	01/14/2014	.....0	...760,845	GOLDLNP.....	.....0	.....(11,576)	.....0	.....(16,612)	.....	.....(16,612)	.....(5,036)	.....0	.....0	.....0	.....11,576	.....	003.....
SCS Collar 626-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/16/2013	01/14/2014	.....0	...3,128,200	MXEA.....	.....0	.....(43,533)	.....0	.....(3,392)	.....	.....(3,392)	.....40,141	.....0	.....0	.....0	.....43,533	.....	003.....
SCS Collar 627-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568...	01/16/2013	01/14/2014	.....0	...75,148	MXEA.....	.....0	.....(653)	.....0	.....295	.....	.....295	.....948	.....0	.....0	.....0	.....653	.....	003.....
SCS Collar 628-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573...	01/16/2013	01/14/2014	.....0	...5,240,648	Russel2000.....	.....0	.....(72,479)	.....0	.....157,722	.....	.....157,722	.....230,201	.....0	.....0	.....0	.....72,479	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 629-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	01/16/2013	01/14/2014	.....0	.....63,420	Russel2000.....	.....0	.....(572)	.....0	.....2,465	.....	.....2,465	.....3,037	.....0	.....0	.....0	.....572	.....	003.....
SCS Collar 630-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	01/16/2013	01/14/2014	.....0	.....7,255,607	S&P500.....	.....0	.....(84,754)	.....0	.....128,653	.....	.....128,653	.....213,407	.....0	.....0	.....0	.....84,754	.....	003.....
SCS Collar 631-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	01/16/2013	01/14/2014	.....0	.....251,273	S&P500.....	.....0	.....(1,761)	.....0	.....6,282	.....	.....6,282	.....8,043	.....0	.....0	.....0	.....1,761	.....	003.....
SCS Collar 632-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....0	.....37,595,553	S&P500.....	.....0	.....(534,892)	.....0	.....(52,640)	.....	.....(52,640)	.....482,252	.....0	.....0	.....0	.....534,892	.....	003.....
SCS Collar 633-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....4,710,285	S&P500.....	.....0	.....(185,035)	.....0	.....(40,377)	.....	.....(40,377)	.....144,658	.....0	.....0	.....0	.....185,035	.....	003.....
SCS Collar 634-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....0	.....4,240,496	S&P500.....	.....0	.....(37,784)	.....0	.....24,592	.....	.....24,592	.....62,377	.....0	.....0	.....0	.....37,784	.....	003.....
SCS Collar 635-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....0	.....150,746	S&P500.....	.....0	.....(3,062)	.....0	.....996	.....	.....996	.....4,058	.....0	.....0	.....0	.....3,062	.....	003.....
SCS Collar 636-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....0	.....1,754,347	Russel2000.....	.....0	.....(63,808)	.....0	.....(18,270)	.....	.....(18,270)	.....45,538	.....0	.....0	.....0	.....63,808	.....	003.....
SCS Collar 637-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....0	.....2,576,890	Russel2000.....	.....0	.....(93,725)	.....0	.....(56,817)	.....	.....(56,817)	.....36,908	.....0	.....0	.....0	.....93,725	.....	003.....
SCS Collar 638-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....4,767,246	Russel2000.....	.....0	.....(187,590)	.....0	.....(17,553)	.....	.....(17,553)	.....170,037	.....0	.....0	.....0	.....187,590	.....	003.....
SCS Collar 639-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....14,639,827	Russel2000.....	.....0	.....(576,074)	.....0	.....(148,520)	.....	.....(148,520)	.....427,554	.....0	.....0	.....0	.....576,074	.....	003.....
SCS Collar 640-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....6,427,794	Russel2000.....	.....0	.....(252,932)	.....0	.....(109,432)	.....	.....(109,432)	.....143,501	.....0	.....0	.....0	.....252,932	.....	003.....
SCS Collar 641-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....0	.....386,533	Russel2000.....	.....0	.....(7,864)	.....0	.....(886)	.....	.....(886)	.....6,978	.....0	.....0	.....0	.....7,864	.....	003.....
SCS Collar 642-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....309,227	Russel2000.....	.....0	.....(3,921)	.....0	.....5,980	.....	.....5,980	.....9,901	.....0	.....0	.....0	.....3,921	.....	003.....
SCS Collar 643-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....367,980	Russel2000.....	.....0	.....(4,666)	.....0	.....4,068	.....	.....4,068	.....8,734	.....0	.....0	.....0	.....4,666	.....	003.....
SCS Collar 644-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	.....0	.....280,366	Russel2000.....	.....0	.....(13,464)	.....0	.....(6,906)	.....	.....(6,906)	.....6,558	.....0	.....0	.....0	.....13,464	.....	003.....
SCS Collar 645-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2018	.....0	.....156,675	Russel2000.....	.....0	.....(9,204)	.....0	.....(3,798)	.....	.....(3,798)	.....5,405	.....0	.....0	.....0	.....9,204	.....	003.....
SCS Collar 646-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....0	.....3,522,788	Gen 13th CL Fut.....	.....0	.....(52,517)	.....0	.....(41,023)	.....	.....(41,023)	.....11,494	.....0	.....0	.....0	.....52,517	.....	003.....
SCS Collar 647-Gen 13th CL Fut.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	.....0	.....447,369	Gen 13th CL Fut.....	.....0	.....(8,481)	.....0	.....(6,797)	.....	.....(6,797)	.....1,683	.....0	.....0	.....0	.....8,481	.....	003.....
SCS Collar 648-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....0	.....23,765,110	Russel2000.....	.....0	.....(338,693)	.....0	.....54,120	.....	.....54,120	.....392,813	.....0	.....0	.....0	.....338,693	.....	003.....
SCS Collar 649-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....0	.....3,111,852	Russel2000.....	.....0	.....(27,775)	.....0	.....32,313	.....	.....32,313	.....60,088	.....0	.....0	.....0	.....27,775	.....	003.....
SCS Collar 650-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....0	.....3,342,742	Russel2000.....	.....0	.....(60,579)	.....0	.....(13,370)	.....	.....(13,370)	.....47,210	.....0	.....0	.....0	.....60,579	.....	003.....
SCS Collar 651-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....0	.....522,260	CL13.....	.....0	.....(4,876)	.....0	.....(3,950)	.....	.....(3,950)	.....926	.....0	.....0	.....0	.....4,876	.....	003.....
SCS Collar 652-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/16/2016	.....0	.....2,295,257	S&P500.....	.....0	.....(83,345)	.....0	.....(35,767)	.....	.....(35,767)	.....47,578	.....0	.....0	.....0	.....83,345	.....	003.....
SCS Collar 653-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/16/2016	.....0	.....2,476,979	S&P500.....	.....0	.....(89,943)	.....0	.....(62,808)	.....	.....(62,808)	.....27,135	.....0	.....0	.....0	.....89,943	.....	003.....
SCS Collar 654-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2018	.....0	.....9,668,373	S&P500.....	.....0	.....(379,787)	.....0	.....(217,163)	.....	.....(217,163)	.....162,624	.....0	.....0	.....0	.....379,787	.....	003.....
SCS Collar 655-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2018	.....0	.....3,707,723	S&P500.....	.....0	.....(145,645)	.....0	.....(111,986)	.....	.....(111,986)	.....33,659	.....0	.....0	.....0	.....145,645	.....	003.....
SCS Collar 656-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/16/2016	.....0	.....133,193	S&P500.....	.....0	.....(2,705)	.....0	.....(999)	.....	.....(999)	.....1,706	.....0	.....0	.....0	.....2,705	.....	003.....
SCS Collar 657-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2018	.....0	.....510,057	S&P500.....	.....0	.....(6,455)	.....0	.....20	.....	.....20	.....6,475	.....0	.....0	.....0	.....6,455	.....	003.....
SCS Collar 658-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....4,035,028	S&P500.....	.....0	.....(73,002)	.....0	.....(28,741)	.....	.....(28,741)	.....44,261	.....0	.....0	.....0	.....73,002	.....	003.....
SCS Collar 659-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/16/2016	.....0	.....261,223	S&P500.....	.....0	.....(12,524)	.....0	.....(8,246)	.....	.....(8,246)	.....4,277	.....0	.....0	.....0	.....12,524	.....	003.....
SCS Collar 65-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	.....1,317	.....417,737	Russel2000.....	.....0	.....(2,149)	.....0	.....57,130	.....	.....57,130	.....59,279	.....0	.....0	.....0	.....124,362	.....	003.....
SCS Collar 660-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/16/2016	.....0	.....141,214	Russel2000.....	.....0	.....(6,782)	.....0	.....(5,262)	.....	.....(5,262)	.....1,520	.....0	.....0	.....0	.....6,782	.....	003.....
SCS Collar 661-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....12,850,197	MXEA.....	.....0	.....(187,576)	.....0	.....(119,666)	.....	.....(119,666)	.....67,910	.....0	.....0	.....0	.....187,576	.....	003.....
SCS Collar 662-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....2,425,704	MXEA.....	.....0	.....(22,166)	.....0	.....(9,787)	.....	.....(9,787)	.....12,380	.....0	.....0	.....0	.....22,166	.....	003.....
SCS Collar 663-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....1,674,844	MXEA.....	.....0	.....(31,080)	.....0	.....(22,488)	.....	.....(22,488)	.....8,592	.....0	.....0	.....0	.....31,080	.....	003.....
SCS Collar 664-GOLDLNP.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	.....0	.....157,619	GOLDLNP.....	.....0	.....(1,463)	.....0	.....(1,049)	.....	.....(1,049)	.....414	.....0	.....0	.....0	.....1,463	.....	003.....
SCS Collar 665-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....717,757	NDX.....	.....0	.....(6,476)	.....0	.....1,803	.....	.....1,803	.....8,279	.....0	.....0	.....0	.....6,476	.....	003.....
SCS Collar 666-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....6,227,354	NDX.....	.....0	.....(89,720)	.....0	.....(21,976)	.....	.....(21,976)	.....67,744	.....0	.....0	.....0	.....89,720	.....	003.....
SCS Collar 667-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.....	02/15/2013	02/14/2014	.....0	.....1,323,364	NDX.....	.....0	.....(24,245)	.....0	.....(10,187)	.....	.....(10,187)	.....14,057	.....0	.....0	.....0	.....24,245	.....	003.....
SCS Collar 668-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2018	.....0	.....397,514	S&P500.....	.....0	.....(7,508)	.....0	.....4,042	.....	.....4,042	.....11,550	.....0	.....0	.....0	.....7,508	.....	003.....
SCS Collar 669-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661.....	03/15/2013	03/14/2018	.....0	.....6,248,846	Russel2000.....	.....0	.....(248,636)	.....0	.....(226,430)	.....	.....(226,430)	.....22,206	.....0	.....0	.....0	.....248,636	.....	003.....
SCS Collar 66-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	.....5,466	.....1,733,596	Russel2000.....	.....0	.....(8,919)	.....0	.....212,091	.....	.....212,091	.....221,010	.....0	.....0	.....0	.....516,102	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 670-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	03/15/2013	03/14/2018	.....0	13,561,639	Russel2000.....	.....0	(539,606)	.....0	(502,268)		(502,268)	37,338	.....0	.....0	.....0	539,606	.....	003.....
SCS Collar 671-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	03/15/2013	03/14/2018	.....0	2,989,052	Russel2000.....	.....0	(118,932)	.....0	(110,782)		(110,782)	8,150	.....0	.....0	.....0	118,932	.....	003.....
SCS Collar 672-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	03/15/2013	03/14/2018	.....0	100,902	Russel2000.....	.....0	(1,239)	.....0	(1,127)		(1,127)	112	.....0	.....0	.....0	1,239	.....	003.....
SCS Collar 673-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS..... TGRS6DDUGRSXRUV0M661.....	03/15/2013	03/14/2018	.....0	322,908	Russel2000.....	.....0	(11,709)	.....0	(11,857)		(11,857)	(148)	.....0	.....0	.....0	11,709	.....	003.....
SCS Collar 674-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2014	.....0	34,941,044	S&P500.....	.....0	(513,634)	.....0	(502,563)		(502,563)	11,070	.....0	.....0	.....0	513,634	.....	003.....
SCS Collar 675-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2018	.....0	113,609	S&P500.....	.....0	(1,977)	.....0	(1,431)		(1,431)	546	.....0	.....0	.....0	1,977	.....	003.....
SCS Collar 676-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2016	.....0	3,076,965	Russel2000.....	.....0	(115,839)	.....0	(128,897)		(128,897)	(13,058)	.....0	.....0	.....0	115,839	.....	003.....
SCS Collar 677-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2014	.....0	4,098,279	CL13.....	.....0	(60,199)	.....0	2,116		2,116	62,315	.....0	.....0	.....0	60,199	.....	003.....
SCS Collar 678-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2014	.....0	369,277	CL13.....	.....0	(3,410)	.....0	2,620		2,620	6,029	.....0	.....0	.....0	3,410	.....	003.....
SCS Collar 679-CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	MSCS..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2014	.....0	334,060	CL13.....	.....0	(6,232)	.....0	(1,306)		(1,306)	4,926	.....0	.....0	.....0	6,232	.....	003.....
SCS Collar 680-GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Commodity.....	MSCS..... 4PQUHN3JPFGFNF3BB653.....	03/15/2013	03/14/2014	.....0	164,284	GOLDLNPM.....	.....0	(1,524)	.....0	(1,440)		(1,440)	84	.....0	.....0	.....0	1,524	.....	003.....
SCS Collar 681-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	13,454,702	MXEA.....	.....0	(203,552)	.....0	(392,650)		(392,650)	(189,098)	.....0	.....0	.....0	203,552	.....	003.....
SCS Collar 682-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	1,523,193	MXEA.....	.....0	(14,483)	.....0	(36,594)		(36,594)	(22,110)	.....0	.....0	.....0	14,483	.....	003.....
SCS Collar 683-MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	1,623,827	MXEA.....	.....0	(31,200)	.....0	(50,881)		(50,881)	(19,681)	.....0	.....0	.....0	31,200	.....	003.....
SCS Collar 684-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	534,658	NDX.....	.....0	(4,934)	.....0	(3,262)		(3,262)	1,672	.....0	.....0	.....0	4,934	.....	003.....
SCS Collar 685-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	4,963,958	NDX.....	.....0	(72,874)	.....0	(59,026)		(59,026)	13,848	.....0	.....0	.....0	72,874	.....	003.....
SCS Collar 686-NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	444,511	NDX.....	.....0	(14,883)	.....0	(12,688)		(12,688)	2,196	.....0	.....0	.....0	14,883	.....	003.....
SCS Collar 687-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	2,592,024	S&P500.....	.....0	(96,962)	.....0	(100,556)		(100,556)	(3,594)	.....0	.....0	.....0	96,962	.....	003.....
SCS Collar 688-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2018	.....0	5,792,338	S&P500.....	.....0	(229,008)	.....0	(213,163)		(213,163)	15,844	.....0	.....0	.....0	229,008	.....	003.....
SCS Collar 689-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2018	.....0	9,496,380	S&P500.....	.....0	(375,452)	.....0	(379,898)		(379,898)	(4,446)	.....0	.....0	.....0	375,452	.....	003.....
SCS Collar 690-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2018	.....0	3,727,165	S&P500.....	.....0	(147,358)	.....0	(155,171)		(155,171)	(7,812)	.....0	.....0	.....0	147,358	.....	003.....
SCS Collar 691-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	100,544	S&P500.....	.....0	(2,112)	.....0	(1,988)		(1,988)	124	.....0	.....0	.....0	2,112	.....	003.....
SCS Collar 692-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	67,364	S&P500.....	.....0	(1,415)	.....0	(1,460)		(1,460)	(45)	.....0	.....0	.....0	1,415	.....	003.....
SCS Collar 693-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	2,959,009	S&P500.....	.....0	(55,232)	.....0	(54,746)		(54,746)	486	.....0	.....0	.....0	55,232	.....	003.....
SCS Collar 694-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2018	.....0	240,299	S&P500.....	.....0	(14,278)	.....0	(14,802)		(14,802)	(524)	.....0	.....0	.....0	14,278	.....	003.....
SCS Collar 695-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	23,420,922	Russel2000.....	.....0	(346,560)	.....0	(382,837)		(382,837)	(36,277)	.....0	.....0	.....0	346,560	.....	003.....
SCS Collar 696-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	1,856,171	Russel2000.....	.....0	(69,874)	.....0	(76,688)		(76,688)	(6,814)	.....0	.....0	.....0	69,874	.....	003.....
SCS Collar 697-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2014	.....0	2,452,583	Russel2000.....	.....0	(46,085)	.....0	(49,876)		(49,876)	(3,791)	.....0	.....0	.....0	46,085	.....	003.....
SCS Collar 698-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	166,836	Russel2000.....	.....0	(8,283)	.....0	(8,545)		(8,545)	(263)	.....0	.....0	.....0	8,283	.....	003.....
SCS Collar 699-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSY7OE568.....	03/15/2013	03/14/2016	.....0	235,767	Russel2000.....	.....0	(11,705)	.....0	(12,500)		(12,500)	(795)	.....0	.....0	.....0	11,705	.....	003.....
SCS Collar 70-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	.....243	77,075	Russel2000.....	.....0	(1,327)	.....0	12,273		12,273	13,600	.....0	.....0	.....0	30,545	.....	003.....
SCS Collar 700-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....0	4,391,761	S&P500.....	.....0	(40,579)	.....0	(38,180)		(38,180)	2,398	.....0	.....0	.....0	40,579	.....	003.....
SCS Collar 701-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2016	.....0	2,695,584	S&P500.....	.....0	(100,832)	.....0	(104,507)		(104,507)	(3,674)	.....0	.....0	.....0	100,832	.....	003.....
SCS Collar 702-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	.....0	2,321,712	Russel2000.....	.....0	(21,590)	.....0	(25,095)		(25,095)	(3,505)	.....0	.....0	.....0	21,590	.....	003.....
SCS Collar 73-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	.....1,680	878,935	S&P500.....	.....0	(14,044)	.....0	128,201		128,201	142,245	.....0	.....0	.....0	201,586	.....	003.....
SCS Collar 74-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	.....3,415	1,786,021	S&P500.....	.....0	(28,538)	.....0	174,129		174,129	202,667	.....0	.....0	.....0	409,629	.....	003.....
SCS Collar 81-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	.....2,521	799,638	Russel2000.....	.....0	(13,007)	.....0	127,948		127,948	140,955	.....0	.....0	.....0	257,249	.....	003.....
SCS Collar 82-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	.....5,406	1,714,708	Russel2000.....	.....0	(27,893)	.....0	225,205		225,205	253,097	.....0	.....0	.....0	551,634	.....	003.....
SCS Collar 88-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	.....1,007	526,761	S&P500.....	.....0	(5,905)	.....0	71,285		71,285	77,190	.....0	.....0	.....0	95,905	.....	003.....
SCS Collar 89-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	.....4,374	2,287,769	S&P500.....	.....0	(25,647)	.....0	220,869		220,869	246,516	.....0	.....0	.....0	298,663	.....	003.....
SCS Collar 8-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	.....4,998	2,614,271	S&P500.....	.....0	(45,716)	.....0	385,217		385,217	430,933	.....0	.....0	.....0	809,934	.....	003.....
SCS Collar 95-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	.....848	268,944	Russel2000.....	.....0	(3,146)	.....0	32,034		32,034	35,180	.....0	.....0	.....0	64,086	.....	003.....
SCS Collar 96-Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	.....11,515	3,652,419	Russel2000.....	.....0	(42,723)	.....0	395,478		395,478	438,201	.....0	.....0	.....0	665,967	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 9-S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index....	SCN.....	02RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2013	.....204	.....106,705	S&P500.....	.....(2,530)	.....0	.....13,109	.....	.....13,109	.....15,639	.....0	.....0	.....0	.....25,884	.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										.....(43,922,484)	.....(11,798,115)	.....0	.....136,168,556	XXX	.....136,168,556	.....191,885,129	.....0	.....0	.....0	.....90,343,806	.....XXX.....	.....XXX.....
0569999. Total-Written Options-Hedging Other.....										.....(43,922,484)	.....(11,798,115)	.....0	.....136,168,556	XXX	.....136,168,556	.....191,885,129	.....0	.....0	.....0	.....90,343,806	.....XXX.....	.....XXX.....
0829999. Total-Written Options-Collars.....										.....(43,922,484)	.....(11,798,115)	.....0	.....136,168,556	XXX	.....136,168,556	.....191,885,129	.....0	.....0	.....0	.....90,343,806	.....XXX.....	.....XXX.....
0849999. Total-Written Options.....										.....(43,922,484)	.....(11,798,115)	.....0	.....136,168,556	XXX	.....136,168,556	.....191,885,129	.....0	.....0	.....0	.....90,343,806	.....XXX.....	.....XXX.....

Swaps - Hedging Other - Interest Rate

#10933 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	11/07/2007	11/09/2017	.....1	.....100,000,000	LIBOR.....	.....0	.....0	.....1,155,725	.....19,258,205	.....21,184,308	.....19,258,205	.....0	.....0	.....0	.....1,082,371	001.....
#19199 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CRLY.....	7M3T78OER0B604RYAY13.....	07/09/2008	07/11/2023	.....1	.....1,000,000,000	LIBOR.....	.....0	.....0	.....10,795,785	.....261,758,350	.....271,333,002	.....261,758,350	.....0	.....0	.....0	.....16,152,485	001.....
#378716 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	10/15/2012	10/17/2037	.....1	.....27,000,000	LIBOR.....	.....0	.....0	.....146,514	.....(1,857,519)	.....(1,565,061)	.....(1,857,519)	.....0	.....0	.....0	.....673,836	002.....
#379095 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	10/16/2012	10/18/2037	.....1	.....23,420,000	LIBOR.....	.....0	.....0	.....129,327	.....(1,441,681)	.....(1,185,431)	.....(1,441,681)	.....0	.....0	.....0	.....584,523	002.....
#379394 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	10/17/2012	10/19/2019	.....1	.....72,760,000	LIBOR.....	.....0	.....0	.....177,289	.....(161,498)	.....221,411	.....(161,498)	.....0	.....0	.....0	.....938,544	002.....
#379391 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	10/17/2012	10/19/2027	.....1	.....41,140,000	LIBOR.....	.....0	.....0	.....203,741	.....(980,148)	.....(574,491)	.....(980,148)	.....0	.....0	.....0	.....790,601	002.....
#392228 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/13/2012	12/17/2037	.....1	.....24,570,000	LIBOR.....	.....0	.....0	.....137,471	.....(1,405,463)	.....(1,226,771)	.....(1,405,463)	.....0	.....0	.....0	.....615,273	002.....
#392222 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	12/13/2012	12/17/2027	.....1	.....32,220,000	LIBOR.....	.....0	.....0	.....154,617	.....(1,098,504)	.....(893,962)	.....(1,098,504)	.....0	.....0	.....0	.....622,607	002.....
#393863 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/19/2019	.....1	.....50,730,000	LIBOR.....	.....0	.....0	.....120,022	.....(337,799)	.....(162,084)	.....(337,799)	.....0	.....0	.....0	.....662,653	002.....
#398601 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/04/2013	01/08/2038	.....1	.....20,600,000	LIBOR.....	.....0	.....0	.....117,995	.....(183,504)	.....(65,509)	.....(183,504)	.....0	.....0	.....0	.....516,486	002.....
#404222 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/04/2013	10/18/2027	.....1	.....14,890,000	LIBOR.....	.....0	.....0	.....44,212	.....(516,610)	.....(374,951)	.....60,837	.....0	.....0	.....0	.....286,119	002.....
#404221 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/04/2013	10/18/2019	.....1	.....34,350,000	LIBOR.....	.....0	.....0	.....48,857	.....(236,853)	.....(67,495)	.....158,648	.....0	.....0	.....0	.....442,994	002.....
#410776 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/08/2013	03/12/2015	.....1	.....42,500,000	LIBOR.....	.....0	.....0	.....(2,359)	.....7,431	.....5,072	.....7,431	.....0	.....0	.....0	.....299,266	002.....
#410778 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	03/08/2013	03/12/2028	.....1	.....15,910,000	LIBOR.....	.....0	.....0	.....16,970	.....228,934	.....245,904	.....228,934	.....0	.....0	.....0	.....309,888	002.....
#410777 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/08/2013	03/12/2038	.....1	.....94,430,000	LIBOR.....	.....0	.....0	.....115,358	.....1,780,079	.....1,895,436	.....1,780,079	.....0	.....0	.....0	.....2,375,785	002.....
#410775 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	03/08/2013	03/12/2020	.....1	.....233,430,000	LIBOR.....	.....0	.....0	.....133,045	.....1,950,460	.....2,083,505	.....1,950,460	.....0	.....0	.....0	.....3,100,829	002.....
#336688 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	03/12/2012	03/14/2014	.....1	.....53,000,000	LIBOR.....	.....0	.....0	.....34,431	.....114,188	.....120,219	.....114,188	.....0	.....0	.....0	.....261,667	001.....
#336690 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	03/12/2012	03/14/2032	.....1	.....43,100,000	LIBOR.....	.....0	.....0	.....250,821	.....(433,054)	.....(392,292)	.....(433,054)	.....0	.....0	.....0	.....945,230	001.....
#336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2032	.....1	.....66,400,000	LIBOR.....	.....0	.....0	.....386,335	.....(672,371)	.....(609,587)	.....(672,371)	.....0	.....0	.....0	.....1,456,224	001.....
#336691 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2017	.....1	.....518,000,000	LIBOR.....	.....0	.....0	.....1,045,369	.....8,680,366	.....8,853,386	.....8,680,366	.....0	.....0	.....0	.....5,192,575	001.....
#336696 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	.....1	.....99,300,000	LIBOR.....	.....0	.....0	.....425,732	.....2,000,221	.....2,069,650	.....2,000,221	.....0	.....0	.....0	.....1,497,066	001.....
#336694 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2022	.....1	.....101,400,000	LIBOR.....	.....0	.....0	.....436,451	.....2,103,173	.....2,174,346	.....2,103,173	.....0	.....0	.....0	.....1,528,726	001.....
#336687 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/12/2012	03/14/2042	.....1	.....59,700,000	LIBOR.....	.....0	.....0	.....366,901	.....(1,741,525)	.....(1,681,930)	.....(1,741,525)	.....0	.....0	.....0	.....1,618,061	001.....
#336697 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	03/12/2012	03/14/2022	.....1	.....141,900,000	LIBOR.....	.....0	.....0	.....608,030	.....2,846,196	.....2,945,355	.....2,846,196	.....0	.....0	.....0	.....2,139,312	001.....
#336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2022	.....1	.....124,100,000	LIBOR.....	.....0	.....0	.....532,958	.....2,531,585	.....2,618,498	.....2,531,585	.....0	.....0	.....0	.....1,870,956	001.....
#336689 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	03/12/2012	03/14/2032	.....1	.....50,700,000	LIBOR.....	.....0	.....0	.....295,171	.....(501,464)	.....(453,496)	.....(501,464)	.....0	.....0	.....0	.....1,111,906	001.....
#336693 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	.....1	.....126,700,000	LIBOR.....	.....0	.....0	.....547,997	.....2,721,577	.....2,810,935	.....2,721,577	.....0	.....0	.....0	.....1,910,154	001.....
#336695 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	03/12/2012	03/14/2022	.....1	.....126,700,000	LIBOR.....	.....0	.....0	.....545,961	.....2,649,582	.....2,738,612	.....2,649,582	.....0	.....0	.....0	.....1,910,154	001.....
#405889 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	02/21/2013	02/25/2043	.....1	.....172,000,000	LIBOR.....	.....0	.....0	.....431,906	.....360,765	.....792,670	.....360,765	.....0	.....0	.....0	.....4,737,812	001.....
#406608 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/22/2013	02/26/2043	.....1	.....229,000,000	LIBOR.....	.....0	.....0	.....558,130	.....575,504	.....1,133,635	.....575,504	.....0	.....0	.....0	.....6,308,189	001.....
#407115 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/25/2013	02/27/2043	.....1	.....285,200,000	LIBOR.....	.....0	.....0	.....658,642	.....(3,005,344)	.....(2,346,702)	.....(3,005,344)	.....0	.....0	.....0	.....7,856,672	001.....
#407983 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/27/2013	03/01/2043	.....1	.....194,400,000	LIBOR.....	.....0	.....0	.....384,606	.....(3,054,696)	.....(2,670,090)	.....(3,054,696)	.....0	.....0	.....0	.....5,355,809	001.....
#408332 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	WRBS.....	TGRS6DDUGRSXRUV0M661.....	02/28/2013	03/04/2043	.....1	.....31,200,000	LIBOR.....	.....0	.....0	.....55,596	.....(260,518)	.....(204,922)	.....(260,518)	.....0	.....0	.....0	.....859,692	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....									0021,059,607291,678,063	XXX308,751,170292,651,01100076,014,465XXX.....

Swaps - Hedging Other - Credit Default

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0929999. Total-Swaps-Hedging Other-Credit Default.....										.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	...XXX...	....XXX....
Swaps - Hedging Other - Foreign Exchange																						
							.....0	.....0		.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	.....0	
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	...XXX...	....XXX....
Swaps - Hedging Other - Total Return																						
#350474 EQUITY TRS 101.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	05/31/2012	06/04/2013	.....1	..44,154,294	LIBOR.....	.....0	.....0	.....(2,512,551)		.....(712,829)	.....(726,829)	.....0	.....0	.....0	.....95,950	.....	001.....
#356959 EQUITY TRS 160.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/27/2012	07/01/2013	.....1	..55,692,094	LIBOR.....	.....0	.....0	.....(3,779,507)		.....(1,861,751)	.....(1,930,438)	.....0	.....0	.....0	.....143,045	.....	001.....
#359175 EQUITY TRS 161.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/06/2012	07/09/2013	.....1	..57,482,135	LIBOR.....	.....0	.....0	.....(4,248,766)		.....(1,925,692)	.....(1,989,217)	.....0	.....0	.....0	.....153,734	.....	001.....
#363772 EQUITY TRS 163.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/02/2012	08/06/2013	.....1	..28,441,505	LIBOR.....	.....0	.....0	.....(2,576,951)		.....(200,906)	.....(200,906)	.....0	.....0	.....0	.....85,784	.....	001.....
#363976 EQUITY TRS 165.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/06/2012	08/08/2013	.....1	..30,056,177	LIBOR.....	.....0	.....0	.....(3,111,269)		.....(246,166)	.....(227,027)	.....0	.....0	.....0	.....91,344	.....	001.....
#370183 EQUITY TRS 172.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	09/06/2012	09/06/2013	.....1	..48,908,273	LIBOR.....	.....0	.....0	.....(3,514,568)		.....54,761	.....54,761	.....0	.....0	.....0	.....164,043	.....	001.....
#374941 EQUITY TRS 175.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	09/25/2012	09/26/2013	.....1	..39,503,139	LIBOR.....	.....0	.....0	.....(2,267,196)		.....(1,836,618)	.....(1,790,553)	.....0	.....0	.....0	.....140,438	.....	001.....
#377193 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	10/03/2012	10/04/2013	.....1	..28,268,304	LIBOR.....	.....0	.....0	.....(1,870,222)		.....(952,220)	.....(920,065)	.....0	.....0	.....0	.....102,682	.....	001.....
#389130 EQUITY TRS 180.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.....	11/29/2012	08/29/2013	.....1	..28,402,793	LIBOR.....	.....0	.....0	.....(6,187,050)		.....(1,125,219)	.....(1,118,249)	.....0	.....0	.....0	.....92,884	.....	001.....
#399232 EQUITY TRS 182.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.....	01/07/2013	07/07/2013	.....1	..33,059,792	LIBOR.....	.....0	.....0	.....27,577		.....(3,073,360)	.....(3,045,783)	.....0	.....0	.....0	.....87,555	.....	001.....
#347241 EQUITY TRS 101.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	05/31/2012	06/04/2013	.....1	..12,039,521	LIBOR.....	.....0	.....0	.....(685,096)		.....(198,184)	.....(194,384)	.....0	.....0	.....0	.....26,163	.....	001.....
#356958 EQUITY TRS 160.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/27/2012	07/01/2013	.....1	..13,924,406	LIBOR.....	.....0	.....0	.....(944,971)		.....(482,657)	.....(465,484)	.....0	.....0	.....0	.....35,765	.....	001.....
#359174 EQUITY TRS 161.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/06/2012	07/09/2013	.....1	..14,373,300	LIBOR.....	.....0	.....0	.....(1,062,396)		.....(497,400)	.....(481,516)	.....0	.....0	.....0	.....38,441	.....	001.....
#363771 EQUITY TRS 162.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/02/2012	08/06/2013	.....1	..28,441,505	LIBOR.....	.....0	.....0	.....(2,576,951)		.....(200,906)	.....(181,992)	.....0	.....0	.....0	.....85,784	.....	001.....
#363975 EQUITY TRS 165.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/06/2012	08/08/2013	.....1	..30,056,177	LIBOR.....	.....0	.....0	.....(3,111,269)		.....(246,166)	.....(227,027)	.....0	.....0	.....0	.....91,344	.....	001.....
#366087 EQUITY TRS 166.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/10/2012	08/13/2013	.....1	..72,223,755	LIBOR.....	.....0	.....0	.....(8,098,398)		.....(240,857)	.....(201,507)	.....0	.....0	.....0	.....223,583	.....	001.....
#369705 EQUITY TRS 172.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	09/06/2012	09/06/2013	.....1	..24,457,002	LIBOR.....	.....0	.....0	.....(1,757,490)		.....27,383	.....32,711	.....0	.....0	.....0	.....82,031	.....	001.....
#374942 EQUITY TRS 175.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	09/25/2012	09/26/2013	.....1	..39,503,139	LIBOR.....	.....0	.....0	.....(2,267,196)		.....(1,836,618)	.....(1,790,553)	.....0	.....0	.....0	.....140,438	.....	001.....
#377194 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	10/03/2012	10/04/2013	.....1	..42,399,688	LIBOR.....	.....0	.....0	.....(2,805,150)		.....(1,428,237)	.....(1,380,008)	.....0	.....0	.....0	.....154,013	.....	001.....
#389127 EQUITY TRS 179.....	VA HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661.....	11/29/2012	05/29/2013	.....1	..33,385,099	LIBOR.....	.....0	.....0	.....(3,105,890)		.....(1,322,601)	.....(1,314,408)	.....0	.....0	.....0	.....69,274	.....	001.....
#394950 EQUITY TRS 181.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/19/2012	12/19/2013	.....1	..109,283,600	LIBOR.....	.....0	.....0	.....(8,377,496)		.....(1,518,400)	.....(1,509,583)	.....0	.....0	.....0	.....469,694	.....	001.....
#399231 EQUITY TRS 182.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.....	01/07/2013	07/07/2013	.....1	..19,325,928	LIBOR.....	.....0	.....0	.....16,121		.....(1,796,609)	.....(1,780,488)	.....0	.....0	.....0	.....51,182	.....	001.....
#410773 EQUITY TRS 183.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	03/07/2013	03/07/2014	.....1	..54,465,440	LIBOR.....	.....0	.....0	.....16,463		.....(935,560)	.....(919,097)	.....0	.....0	.....0	.....266,207	.....	001.....
#410794 EQUITY TRS 184.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.....	03/08/2013	03/08/2014	.....1	..54,713,380	LIBOR.....	.....0	.....0	.....15,276		.....(687,620)	.....(672,344)	.....0	.....0	.....0	.....267,807	.....	001.....
#412286 EQUITY TRS 185.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY57OE568.....	03/11/2013	03/11/2014	.....1	..63,437,495	LIBOR.....	.....0	.....0	.....16,309		.....474,562	.....490,871	.....0	.....0	.....0	.....311,856	.....	001.....
#412861 EQUITY TRS 186.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/12/2013	03/12/2014	.....1	..49,709,824	LIBOR.....	.....0	.....0	.....6,823		.....(1,037,376)	.....(1,030,553)	.....0	.....0	.....0	.....244,722	.....	005.....
#395294 USTN TRS 838.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQUF57RNE97.....	12/20/2012	04/01/2013	.....1	..60,000,000	FedFundEffective.....	.....0	.....0	.....(57,756)		.....(473,107)	.....(538,129)	.....0	.....0	.....0	.....31,623	.....	005.....
#395471 USTB TRS 412.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/21/2012	04/04/2013	.....1	..150,000,000	FedFundEffective.....	.....0	.....0	.....(105,831)		.....(5,041,686)	.....(5,156,862)	.....0	.....0	.....0	.....104,583	.....	005.....
#398631 USTB TRS 417.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	01/04/2013	04/12/2013	.....1	..40,200,000	FedFundEffective.....	.....0	.....0	.....599,865		.....(430,484)	.....(458,745)	.....0	.....0	.....0	.....41,029	.....	005.....
#399296 USTB TRS 423.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	01/08/2013	04/17/2013	.....1	..100,000,000	FedFundEffective.....	.....0	.....0	.....2,536,573		.....(2,035,669)	.....(2,124,096)	.....0	.....0	.....0	.....117,851	.....	005.....
#399299 USTN TRS 871.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	01/08/2013	04/17/2013	.....1	..125,000,000	FedFundEffective.....	.....0	.....0	.....34,893		.....(1,051,671)	.....(1,016,778)	.....0	.....0	.....0	.....147,314	.....	005.....
#402126 USTB TRS 429.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQUF57RNE97.....	01/22/2013	04/25/2013	.....1	..150,000,000	FedFundEffective.....	.....0	.....0	.....(65,591)		.....(2,393,533)	.....(2,459,124)	.....0	.....0	.....0	.....209,165	.....	005.....
#402280 USTB TRS 431.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/23/2013	04/29/2013	.....1	..37,000,000	FedFundEffective.....	.....0	.....0	.....(23,226)		.....(632,569)	.....(655,795)	.....0	.....0	.....0	.....55,156	.....	005.....
#403148 USTB TRS 435.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	01/28/2013	05/06/2013	.....1	..50,000,000	FedFundEffective.....	.....0	.....0	.....(24,111)		.....426,537	.....402,427	.....0	.....0	.....0	.....82,285	.....	005.....
#403503 USTB TRS 437.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	01/30/2013	05/08/2013	.....1	..50,000,000	FedFundEffective.....	.....0	.....0	.....667,519		.....278,796	.....258,816	.....0	.....0	.....0	.....84,369	.....	005.....
#403811 USTB TRS 439.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/01/2013	05/09/2013	.....1	..240,000,000	FedFundEffective.....	.....0	.....0	.....(1,914,947)		.....(1,619,884)	.....(1,584,831)	.....0	.....0	.....0	.....409,878	.....	005.....
#404101 USTB TRS 442.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/04/2013	05/10/2013	.....1	..50,000,000	FedFundEffective.....	.....0	.....0	.....669,743		.....(161,524)	.....(179,280)	.....0	.....0	.....0	.....86,402	.....	005.....
#404439 USTB TRS 443.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/06/2013	05/14/20131	..55,000,000	FedFundEffective.....00736,853	140,480121,08200099,364	005.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#404561 USTN TRS 915.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....E58DKGMJYYYJLN8C3868.....	02/08/2013	05/16/2013	.....1	...70,000,000	FedFundEffective	.....0	.....0	.....9,861	.....(1,030,367)	.....	.....(1,020,506)	.....(1,030,367)	.....0	.....0	.....0	.....129,126	.....	005.....
#405178 USTN TRS 922.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....R0MUWSFPU8MPRO8K5P83.....	02/12/2013	05/20/2013	.....1	...60,000,000	FedFundEffective	.....0	.....0	.....(432,767)	.....(529,655)	.....	.....(962,423)	.....(529,655)	.....0	.....0	.....0	.....115,109	.....	005.....
#405739 USTB TRS 444.....	VA HEDGE.....	N/A.....	Equity/Index....	JPCH.....7H6GLXDRUGQFU57RNE97.....	02/19/2013	05/22/2013	.....1	...165,000,000	FedFundEffective	.....0	.....0	.....(42,434)	.....2,267,840	.....	.....2,225,406	.....2,267,840	.....0	.....0	.....0	.....322,466	.....	005.....
#408331 USTB TRS 447.....	VA HEDGE.....	N/A.....	Equity/Index....	BOA.....B4TYDEB6GKMZ0031MB27.....	02/28/2013	04/05/2013	.....1	...31,000,000	FedFundEffective	.....0	.....0	.....(9,451)	.....(122,313)	.....	.....(131,765)	.....(122,313)	.....0	.....0	.....0	.....23,106	.....	005.....
#408330 USTB TRS 446.....	VA HEDGE.....	N/A.....	Equity/Index....	BOA.....B4TYDEB6GKMZ0031MB27.....	02/28/2013	04/05/2013	.....1	...36,000,000	FedFundEffective	.....0	.....0	.....(9,170)	.....(146,024)	.....	.....(155,194)	.....(146,024)	.....0	.....0	.....0	.....26,833	.....	005.....
#409609 USTB TRS 448.....	VA HEDGE.....	N/A.....	Equity/Index....	BPA.....R0MUWSFPU8MPRO8K5P83.....	03/04/2013	06/04/2013	.....1	...68,700,000	FedFundEffective	.....0	.....0	.....(14,170)	.....(354,023)	.....	.....(368,193)	.....(354,023)	.....0	.....0	.....0	.....149,290	.....	005.....
#395470 USTN TRS 844.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....E58DKGMJYYYJLN8C3868.....	12/21/2012	04/04/2013	.....1	...356,000,000	FedFundEffective	.....0	.....0	.....147,759	.....(99,229)	.....	.....62,421	.....(99,229)	.....0	.....0	.....0	.....248,209	.....	005.....
#398362 USTN TRS 862.....	VA HEDGE.....	N/A.....	Equity/Index....	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/03/2013	04/10/2013	.....1	...50,000,000	FedFundEffective	.....0	.....0	.....(31,301)	.....(251,577)	.....	.....(282,878)	.....(251,577)	.....0	.....0	.....0	.....47,507	.....	005.....
#398359 USTN TRS 859.....	VA HEDGE.....	N/A.....	Equity/Index....	BBI.....G5GSEF7VJP5I7OUK5573.....	01/03/2013	04/10/2013	.....1	...274,000,000	FedFundEffective	.....0	.....0	.....(2,141,681)	.....(953,771)	.....	.....(869,202)	.....(953,771)	.....0	.....0	.....0	.....260,340	.....	005.....
#398361 USTN TRS 861.....	VA HEDGE.....	N/A.....	Equity/Index....	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/03/2013	04/10/2013	.....1	...110,000,000	FedFundEffective	.....0	.....0	.....34,087	.....(841,835)	.....	.....(807,748)	.....(841,835)	.....0	.....0	.....0	.....104,516	.....	005.....
#397987 USTN TRS 857.....	VA HEDGE.....	N/A.....	Equity/Index....	CSFI.....E58DKGMJYYYJLN8C3868.....	01/02/2013	04/10/2013	.....1	...175,000,000	FedFundEffective	.....0	.....0	.....(111,509)	.....(1,665,760)	.....	.....(1,777,269)	.....(1,665,760)	.....0	.....0	.....0	.....166,276	.....	005.....
#398360 USTN TRS 860.....	VA HEDGE.....	N/A.....	Interest Rate...	BBI.....G5GSEF7VJP5I7OUK5573.....	01/03/2013	04/10/2013	.....1	...125,000,000	FedFundEffective	.....0	.....0	.....(76,960)	.....367,964	.....	.....291,003	.....367,964	.....0	.....0	.....0	.....118,768	.....	001.....
#397986 USTN TRS 856.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI.....E58DKGMJYYYJLN8C3868.....	01/02/2013	04/10/2013	.....1	...385,000,000	FedFundEffective	.....0	.....0	.....116,731	.....(2,366,478)	.....	.....(2,249,746)	.....(2,366,478)	.....0	.....0	.....0	.....365,806	.....	001.....
#399297 USTN TRS 869.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/08/2013	04/17/2013	.....1	...125,000,000	FedFundEffective	.....0	.....0	...3,245,631	.....(3,231,616)	.....	.....(3,345,360)	.....(3,231,616)	.....0	.....0	.....0	.....147,314	.....	001.....
#400262 USTN TRS 874.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/11/2013	04/18/2013	.....1	...100,000,000	FedFundEffective	.....0	.....0	.....(76,674)	.....(33,368)	.....	.....(110,042)	.....(33,368)	.....0	.....0	.....0	.....120,761	.....	001.....
#401426 USTN TRS 884.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/18/2013	04/24/2013	.....1	...50,000,000	FedFundEffective	.....0	.....0	.....(36,867)	.....(115,662)	.....	.....(152,529)	.....(115,662)	.....0	.....0	.....0	.....68,465	.....	001.....
#401440 USTN TRS 886.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/18/2013	04/25/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(110,086)	.....94,286	.....	.....(15,800)	.....94,286	.....0	.....0	.....0	.....209,165	.....	001.....
#401441 USTN TRS 887.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/18/2013	04/25/2013	.....1	...100,000,000	FedFundEffective	.....0	.....0	...2,550,783	.....(2,629,865)	.....	.....(2,704,082)	.....(2,629,865)	.....0	.....0	.....0	.....139,443	.....	001.....
#401543 USTN TRS 888.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/18/2013	04/24/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(68,350)	.....(1,790,382)	.....	.....(1,858,732)	.....(1,790,382)	.....0	.....0	.....0	.....205,396	.....	001.....
#402219 USTN TRS 890.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL.....7LTWFZYICNSX8D621K86.....	01/23/2013	04/29/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(71,501)	.....(2,160,131)	.....	.....(2,231,631)	.....(2,160,131)	.....0	.....0	.....0	.....223,607	.....	001.....
#402548 USTN TRS 896.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/25/2013	05/02/2013	.....1	...100,000,000	FedFundEffective	.....0	.....0	.....(61,906)	.....638,871	.....	.....700,776	.....700,776	.....0	.....0	.....0	.....155,902	.....	001.....
#402561 USTN TRS 898.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI.....E58DKGMJYYYJLN8C3868.....	01/25/2013	05/03/2013	.....1	...181,300,000	FedFundEffective	.....0	.....0	.....(120,633)	.....1,325,228	.....	.....1,204,596	.....1,325,228	.....0	.....0	.....0	.....286,660	.....	001.....
#403125 USTN TRS 900.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/28/2013	05/03/2013	.....1	...50,000,000	FedFundEffective	.....0	.....0	.....(19,941)	.....435,555	.....	.....415,614	.....435,555	.....0	.....0	.....0	.....79,057	.....	001.....
#403262 USTN TRS 901.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/29/2013	05/06/2013	.....1	...334,000,000	FedFundEffective	.....0	.....0	.....50,853	.....(6,255,914)	.....	.....(6,205,061)	.....(6,255,914)	.....0	.....0	.....0	.....549,664	.....	001.....
#403267 USTN TRS 902.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/29/2013	05/06/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(58,551)	.....2,114,552	.....	.....2,056,001	.....2,114,552	.....0	.....0	.....0	.....246,855	.....	001.....
#401033 USTN TRS 877.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/16/2013	04/23/2013	.....1	...100,000,000	FedFundEffective	.....0	.....0	.....(73,956)	.....(825,301)	.....	.....(899,258)	.....(825,301)	.....0	.....0	.....0	.....134,371	.....	001.....
#401035 USTN TRS 879.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	01/16/2013	04/23/2013	.....1	...50,000,000	FedFundEffective	.....0	.....0	.....(39,731)	.....(290,057)	.....	.....(329,788)	.....(290,057)	.....0	.....0	.....0	.....67,185	.....	001.....
#401047 USTN TRS 880.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/16/2013	04/24/2013	.....1	...125,000,000	FedFundEffective	.....0	.....0	.....(63,771)	.....(1,901,918)	.....	.....(1,965,689)	.....(1,901,918)	.....0	.....0	.....0	.....171,163	.....	001.....
#401058 USTN TRS 881.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/16/2013	04/24/2013	.....1	...28,074,000	FedFundEffective	.....0	.....0	.....835,170	.....(984,375)	.....	.....(1,008,971)	.....(984,375)	.....0	.....0	.....0	.....38,442	.....	001.....
#401059 USTN TRS 882.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/16/2013	04/24/2013	.....1	...47,711,000	FedFundEffective	.....0	.....0	.....(42,223)	.....(322,792)	.....	.....(365,014)	.....(322,792)	.....0	.....0	.....0	.....65,331	.....	001.....
#401060 USTN TRS 883.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	01/16/2013	04/24/2013	.....1	...58,358,000	FedFundEffective	.....0	.....0	...1,520,302	.....(2,105,895)	.....	.....(2,153,964)	.....(2,105,895)	.....0	.....0	.....0	.....79,910	.....	001.....
#404441 USTN TRS 911.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	02/06/2013	05/13/2013	.....1	...75,000,000	FedFundEffective	.....0	.....0	.....(38,444)	.....1,844,945	.....	.....1,806,501	.....1,844,945	.....0	.....0	.....0	.....134,048	.....	001.....
#403818 USTN TRS 903.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	02/01/2013	05/08/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(53,290)	.....2,885,628	.....	.....2,832,338	.....2,885,628	.....0	.....0	.....0	.....253,106	.....	001.....
#404257 USTN TRS 907.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI.....E58DKGMJYYYJLN8C3868.....	02/05/2013	05/13/2013	.....1	...25,000,000	FedFundEffective	.....0	.....0	.....(8,568)	.....468,721	.....	.....460,153	.....468,721	.....0	.....0	.....0	.....44,683	.....	001.....
#404263 USTN TRS 909.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI.....E58DKGMJYYYJLN8C3868.....	02/05/2013	05/13/2013	.....1	...150,000,000	FedFundEffective	.....0	.....0	.....(51,441)	.....2,718,611	.....	.....2,667,170	.....2,718,611	.....0	.....0	.....0	.....268,095	.....	001.....
#404505 USTN TRS 912.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI.....E58DKGMJYYYJLN8C3868.....	02/07/2013	05/15/2013	.....1	...175,000,000	FedFundEffective	.....0	.....0	.....(58,438)	.....1,341,526	.....	.....1,283,088	.....1,341,526	.....0	.....0	.....0	.....319,505	.....	001.....
#405179 USTN TRS 923.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	02/12/2013	05/20/2013	.....1	...100,000,000	FedFundEffective	.....0	.....0	...2,642,202	.....(312,785)	.....	.....(358,082)	.....(312,785)	.....0	.....0	.....0	.....191,848	.....	001.....
#405506 USTN TRS 928.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	02/15/2013	05/22/2013	.....1	...13,595,000	FedFundEffective	.....0	.....0	.....(5,934)	.....367,914	.....	.....361,980	.....367,914	.....0	.....0	.....0	.....26,569	.....	001.....
#405507 USTN TRS 929.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	02/15/2013	05/22/2013	.....1	...23,105,000	FedFundEffective	.....0	.....0	.....520,164	.....83,649	.....	.....603,813	.....83,649	.....0	.....0	.....0	.....45,155	.....	001.....
#405508 USTN TRS 930.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA.....R0MUWSFPU8MPRO8K5P83.....	02/15/2013	05/22/2013	.....1	...28,260,000	FedFundEffective	.....0	.....0	.....(11,582)	.....679,904	.....	.....668,323	.....679,904	.....0	.....0	.....0	.....55,230	.....	001.....
#405509 USTN TRS 931.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	02/15/2013	05/21/2013	.....1	...200,000,000	FedFundEffective	.....0	.....0	.....(57,499)	.....401,075	.....	.....343,576	.....401,075	.....0	.....0	.....0	.....387,298	.....	001.....
#412096 USTN TRS 937.....	VA HEDGE.....	N/A.....	Interest Rate...	BOA.....B4TYDEB6GKMZ0031MB27.....	03/11/2013	05/13/2013	.....1	...25,000,000	FedFundEffective	.....0	.....0	.....(4,857)	.....790,721	.....	.....785,865	.....790,721	.....0	.....0	.....0	.....44,683	.....	001.....
#413168 USTN TRS 938.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH.....7H6GLXDRUGQFU57RNE97.....	03/13/2013	06/12/2013	.....1	...60,000,000	FedFundEffective	.....0	.....0	.....(8,953)	.....1,858,348	.....	.....1,849,396	.....1,858,348	.....0	.....0	.....0	.....137,840	.....	001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#414145 USTN TRS 941.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/15/2013	06/17/2013	.....1	..125,000,000	FedFundEffective	.....0	.....0	.....(15,653)	.....3,288,100	.....	.....3,272,447	.....3,288,100	.....0	.....0	.....0	.....296,464	.....	001.....
#414146 USTN TRS 942.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/15/2013	06/17/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....(17,182)	.....3,619,632	.....	.....3,602,450	.....3,619,632	.....0	.....0	.....0	.....355,756	.....	001.....
#414865 USTN TRS 944.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/19/2013	06/19/2013	.....1	..6,960,000	FedFundEffective	.....0	.....0	.....(702)	.....56,944	.....	.....56,242	.....56,944	.....0	.....0	.....0	.....16,710	.....	001.....
#414866 USTN TRS 945.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/19/2013	06/19/2013	.....1	..11,830,000	FedFundEffective	.....0	.....0	.....270,421	.....(176,198)	.....	.....94,222	.....(176,198)	.....0	.....0	.....0	.....28,402	.....	001.....
#415050 USTN TRS 950.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/21/2013	06/21/2013	.....1	..125,000,000	FedFundEffective	.....0	.....0	.....(9,057)	.....1,286,710	.....	.....1,277,653	.....1,286,710	.....0	.....0	.....0	.....303,695	.....	001.....
#415196 USTN TRS 955.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/22/2013	06/24/2013	.....1	..37,000,000	FedFundEffective	.....0	.....0	.....(1,315)	.....265,182	.....	.....263,867	.....265,182	.....0	.....0	.....0	.....91,466	.....	001.....
#415597 USTN TRS 956.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/25/2013	06/25/2013	.....1	..44,100,000	FedFundEffective	.....0	.....0	.....(738)	.....194,661	.....	.....193,923	.....194,661	.....0	.....0	.....0	.....109,636	.....	001.....
#415598 USTN TRS 957.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI..... E58DKGMJYYYJLN8C3868	03/25/2013	06/25/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....(2,217)	.....590,156	.....	.....587,939	.....590,156	.....0	.....0	.....0	.....372,911	.....	001.....
#415599 USTN TRS 958.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/25/2013	06/25/2013	.....1	..21,000,000	FedFundEffective	.....0	.....0	.....(501)	.....196,320	.....	.....195,819	.....196,320	.....0	.....0	.....0	.....52,208	.....	001.....
#415606 USTN TRS 960.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/25/2013	06/25/2013	.....1	..43,640,000	FedFundEffective	.....0	.....0	.....(977)	.....383,724	.....	.....382,748	.....383,724	.....0	.....0	.....0	.....108,492	.....	001.....
#415600 USTN TRS 959.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/25/2013	06/25/2013	.....1	..35,680,000	FedFundEffective	.....0	.....0	.....818,433	.....(479,386)	.....	.....339,048	.....(479,386)	.....0	.....0	.....0	.....88,703	.....	001.....
#415682 USTN TRS 961.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/26/2013	06/18/2013	.....1	..35,000,000	FedFundEffective	.....0	.....0	.....(392)	.....256,275	.....	.....255,883	.....256,275	.....0	.....0	.....0	.....83,521	.....	001.....
#415685 USTN TRS 963.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	03/26/2013	06/25/2013	.....1	..345,000,000	FedFundEffective	.....0	.....0	.....482	.....(1,756,062)	.....	.....(1,755,581)	.....(1,756,062)	.....0	.....0	.....0	.....857,695	.....	001.....
#415686 USTN TRS 964.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	03/26/2013	06/25/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....(973)	.....562,310	.....	.....561,337	.....562,310	.....0	.....0	.....0	.....372,911	.....	001.....
#415760 USTB TRS 463.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/27/2013	06/21/2013	.....1	..75,000,000	FedFundEffective	.....0	.....0	.....0	.....(550,827)	.....	.....(550,827)	.....(550,827)	.....0	.....0	.....0	.....182,217	.....	001.....
#389128 EQUITY TRS 179.....	VA HEDGE.....	N/A.....	Equity/Index...	WRBS..... TGRS6DDUGRSXRUV0M661...	11/29/2012	05/29/2013	.....1	.....631,695	LIBOR.....	.....0	.....0	.....(58,768)	.....(25,026)	.....	.....(24,871)	.....(25,026)	.....0	.....0	.....0	.....1,311	.....	001.....
#402279 USTB TRS 430.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI..... E58DKGMJYYYJLN8C3868	01/23/2013	04/29/2013	.....1	..50,000,000	FedFundEffective	.....0	.....0	.....(27,880)	.....(802,484)	.....	.....(830,365)	.....(802,484)	.....0	.....0	.....0	.....74,536	.....	001.....
#402338 USTB TRS 433.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	01/23/2013	04/26/2013	.....1	..50,000,000	FedFundEffective	.....0	.....0	.....(27,294)	.....(869,620)	.....	.....(896,914)	.....(869,620)	.....0	.....0	.....0	.....70,956	.....	001.....
#404099 USTB TRS 441.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI..... E58DKGMJYYYJLN8C3868	02/04/2013	05/10/2013	.....1	..50,000,000	FedFundEffective	.....0	.....0	.....(21,321)	.....428,487	.....	.....407,167	.....428,487	.....0	.....0	.....0	.....86,402	.....	001.....
#413173 USTB TRS 456.....	VA HEDGE.....	N/A.....	Interest Rate...	BBI..... G5GEF7VJJP5I7OUK5573...	03/13/2013	06/13/2013	.....1	..50,000,000	FedFundEffective	.....0	.....0	.....(7,631)	.....1,446,181	.....	.....1,438,550	.....1,446,181	.....0	.....0	.....0	.....115,620	.....	001.....
#414143 USTB TRS 457.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	03/15/2013	06/14/2013	.....1	..75,000,000	FedFundEffective	.....0	.....0	.....(7,589)	.....1,781,367	.....	.....1,773,778	.....1,781,367	.....0	.....0	.....0	.....174,553	.....	001.....
#395293 USTN TRS 837.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	12/20/2012	04/01/2013	.....1	..165,200,000	FedFundEffective	.....0	.....0	.....(113,678)	.....406,853	.....	.....278,873	.....406,853	.....0	.....0	.....0	.....87,068	.....	001.....
#402557 USTN TRS 897.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	01/25/2013	05/03/2013	.....1	..43,000,000	FedFundEffective	.....0	.....0	.....(20,577)	.....(65,047)	.....	.....(85,624)	.....(65,047)	.....0	.....0	.....0	.....67,989	.....	001.....
#404562 USTN TRS 916.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI..... E58DKGMJYYYJLN8C3868	02/08/2013	05/16/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....(48,491)	.....2,061,700	.....	.....2,013,209	.....2,061,700	.....0	.....0	.....0	.....276,699	.....	001.....
#405089 USTN TRS 921.....	VA HEDGE.....	N/A.....	Interest Rate...	CSFI..... E58DKGMJYYYJLN8C3868	02/11/2013	05/17/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....(47,652)	.....1,476,342	.....	.....1,428,690	.....1,476,342	.....0	.....0	.....0	.....279,508	.....	001.....
#405795 USTN TRS 933.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	02/20/2013	05/23/2013	.....1	..125,000,000	FedFundEffective	.....0	.....0	.....(36,108)	.....1,930,340	.....	.....1,894,232	.....1,930,340	.....0	.....0	.....0	.....246,503	.....	001.....
#414867 USTN TRS 946.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/19/2013	06/19/2013	.....1	..14,470,000	FedFundEffective	.....0	.....0	.....(1,369)	.....104,024	.....	.....102,655	.....104,024	.....0	.....0	.....0	.....34,740	.....	001.....
#415195 USTN TRS 954.....	VA HEDGE.....	N/A.....	Interest Rate...	BPA..... ROMUWSFPU8MPRO8K5P83	03/22/2013	06/24/2013	.....1	..75,000,000	FedFundEffective	.....0	.....0	.....(2,355)	.....401,589	.....	.....399,234	.....401,589	.....0	.....0	.....0	.....185,405	.....	001.....
#415868 USTN TRS 966.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	03/27/2013	06/26/2013	.....1	..150,000,000	FedFundEffective	.....0	.....0	.....0	.....(550,082)	.....	.....(550,082)	.....(550,082)	.....0	.....0	.....0	.....375,000	.....	001.....
#415869 USTN TRS 967.....	VA HEDGE.....	N/A.....	Interest Rate...	JPCH..... 7H6GLXDRUGQFU57RNE97...	03/27/2013	06/26/2013	.....1	..340,000,000	FedFundEffective	.....0	.....0	.....0	.....(36,019)	.....	.....(36,019)	.....(36,019)	.....0	.....0	.....0	.....850,000	.....	001.....
#415757 USTB TRS 460.....	VA HEDGE.....	N/A.....	Interest Rate...	DBL..... 7LTWФЗYICNSX8D621K86...	03/27/2013	06/21/2013	.....1	..75,000,000	FedFundEffective	.....0	.....0	.....0	.....(509,732)	.....	.....(509,732)	.....(509,732)	.....0	.....0	.....0	.....182,217	.....	001.....
0949999 Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	.....(53,428,003)	.....(32,605,205)	XXX	.....(32,928,126)	.....(32,605,205)	.....0	.....0	.....0	.....18,588,180	...XXX...	.....XXX...
Swaps - Hedging Other - Other																						
#371641 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/14/2012	12/20/2013	.....1	.....78,480	S&P 500.....	.....0	.....0	.....0	.....(809,256)	.....	.....(809,256)	.....(809,256)	.....0	.....0	.....0	.....338	.....	001.....
#371642 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/14/2012	12/20/2013	.....1	.....124,800	S&P 500.....	.....0	.....0	.....0	.....(967,667)	.....	.....(967,667)	.....(967,667)	.....0	.....0	.....0	.....537	.....	001.....
#373544 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	WMST..... 4PQUHN3JPFGFNF38B653...	09/19/2012	12/20/2013	.....1	.....78,240	S&P 500.....	.....0	.....0	.....0	.....(801,438)	.....	.....(801,438)	.....(801,438)	.....0	.....0	.....0	.....337	.....	001.....
#373883 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/20/2012	12/20/2013	.....1	.....156,000	S&P 500.....	.....0	.....0	.....0	.....(1,209,584)	.....	.....(1,209,584)	.....(1,209,584)	.....0	.....0	.....0	.....672	.....	001.....
#373884 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/20/2012	12/20/2013	.....1	.....156,000	S&P 500.....	.....0	.....0	.....0	.....(1,209,584)	.....	.....(1,209,584)	.....(1,209,584)	.....0	.....0	.....0	.....672	.....	001.....
#373928 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/20/2012	12/20/2013	.....1	.....195,600	S&P 500.....	.....0	.....0	.....0	.....(2,003,596)	.....	.....(2,003,596)	.....(2,003,596)	.....0	.....0	.....0	.....842	.....	001.....
#374147 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	CSFI..... E58DKGMJYYYJLN8C3868	09/21/2012	12/20/2013	.....1	.....208,000	S&P 500.....	.....0	.....0	.....0	.....(1,612,779)	.....	.....(1,612,779)	.....(1,612,779)	.....0	.....0	.....0	.....896	.....	001.....
#374150 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	JPCH..... 7H6GLXDRUGQFU57RNE97...	09/21/2012	12/20/2013	.....1	.....194,250	S&P 500.....	.....0	.....0	.....0	.....(1,492,564)	.....	.....(1,492,564)	.....(1,492,564)	.....0	.....0	.....0	.....836	.....	001.....
#374595 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	SCN..... O2RNE8IBXP4R0TD8PU41...	09/21/2012	12/20/2013	.....1	.....292,500	S&P 500.....	.....0	.....0	.....0	.....(2,976,168)	.....	.....(2,976,168)	.....(2,976,168)	.....0	.....0	.....0	.....1,260	.....	001.....
#374625 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index...	GSFM..... VF1AUT09OC5W5Y7OE568...	09/24/2012	12/20/20131418,400	S&P 500.....000(3,287,990)(3,287,990)(3,287,990)0001,802	001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#374674 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/24/2012	12/20/2013	.....1	.....156,600	S&P 500.....	.....0	.....0	.....0	.....(1,225,177)	.....	.....(1,225,177)	.....(1,225,177)	.....0	.....0	.....0	.....674	.....	001.....
#374673 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/24/2012	12/20/2013	.....1	.....195,900	S&P 500.....	.....0	.....0	.....0	.....(2,013,360)	.....	.....(2,013,360)	.....(2,013,360)	.....0	.....0	.....0	.....844	.....	001.....
#375196 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/27/2012	12/20/2013	.....1	.....477,000	S&P 500.....	.....0	.....0	.....0	.....(3,864,444)	.....	.....(3,864,444)	.....(3,864,444)	.....0	.....0	.....0	.....2,054	.....	001.....
#375210 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/27/2012	12/20/2013	.....1	.....594,000	S&P 500.....	.....0	.....0	.....0	.....(6,246,389)	.....	.....(6,246,389)	.....(6,246,389)	.....0	.....0	.....0	.....2,558	.....	001.....
#375227 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/27/2012	12/20/2013	.....1	.....235,800	S&P 500.....	.....0	.....0	.....0	.....(1,861,245)	.....	.....(1,861,245)	.....(1,861,245)	.....0	.....0	.....0	.....1,015	.....	001.....
#375228 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	09/27/2012	12/20/2013	.....1	.....235,800	S&P 500.....	.....0	.....0	.....0	.....(1,861,245)	.....	.....(1,861,245)	.....(1,861,245)	.....0	.....0	.....0	.....1,015	.....	001.....
#377322 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	10/05/2012	12/20/2013	.....1	.....229,500	S&P 500.....	.....0	.....0	.....0	.....(1,698,776)	.....	.....(1,698,776)	.....(1,698,776)	.....0	.....0	.....0	.....988	.....	001.....
#377699 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	10/09/2012	12/20/2013	.....1	.....192,600	S&P 500.....	.....0	.....0	.....0	.....(1,906,776)	.....	.....(1,906,776)	.....(1,906,776)	.....0	.....0	.....0	.....829	.....	001.....
#380576 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	10/25/2012	06/21/2013	.....1	.....196,560	S&P 500.....	.....0	.....0	.....0	.....(1,605,360)	.....	.....(1,605,360)	.....(1,605,360)	.....0	.....0	.....0	.....478	.....	001.....
#380574 VAR SWAP	VA HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGNF3BB653	10/25/2012	06/21/2013	.....1	.....118,400	S&P 500.....	.....0	.....0	.....0	.....(1,238,001)	.....	.....(1,238,001)	.....(1,238,001)	.....0	.....0	.....0	.....288	.....	001.....
#380575 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	10/25/2012	06/21/2013	.....1	.....196,560	S&P 500.....	.....0	.....0	.....0	.....(1,605,360)	.....	.....(1,605,360)	.....(1,605,360)	.....0	.....0	.....0	.....478	.....	001.....
#391747 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	.....1	.....143,052	S&P 500.....	.....0	.....0	.....0	.....(967,166)	.....	.....(967,166)	.....(967,166)	.....0	.....0	.....0	.....500	.....	001.....
#391750 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	.....1	.....97,988	S&P 500.....	.....0	.....0	.....0	.....(662,491)	.....	.....(662,491)	.....(662,491)	.....0	.....0	.....0	.....343	.....	001.....
#391757 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	.....1	.....79,849	S&P 500.....	.....0	.....0	.....0	.....(433,689)	.....	.....(433,689)	.....(433,689)	.....0	.....0	.....0	.....279	.....	001.....
#391755 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	.....1	.....116,571	S&P 500.....	.....0	.....0	.....0	.....(633,139)	.....	.....(633,139)	.....(633,139)	.....0	.....0	.....0	.....408	.....	001.....
#392991 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	12/14/2012	09/20/2013	.....1	.....40,548	S&P 500.....	.....0	.....0	.....0	.....(233,717)	.....	.....(233,717)	.....(233,717)	.....0	.....0	.....0	.....142	.....	001.....
#392989 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	12/14/2012	09/20/2013	.....1	.....59,296	S&P 500.....	.....0	.....0	.....0	.....(341,779)	.....	.....(341,779)	.....(341,779)	.....0	.....0	.....0	.....207	.....	001.....
#402221 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	01/23/2013	04/19/2013	.....1	.....84,084	S&P 500.....	.....0	.....0	.....0	.....(290,594)	.....	.....(290,594)	.....(290,594)	.....0	.....0	.....0	.....104	.....	001.....
#402562 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	01/25/2013	06/21/2013	.....1	.....146,250	S&P 500.....	.....0	.....0	.....0	.....(426,594)	.....	.....(426,594)	.....(426,594)	.....0	.....0	.....0	.....355	.....	001.....
#402367 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	01/24/2013	06/21/2013	.....1	.....133,200	S&P 500.....	.....0	.....0	.....0	.....(435,484)	.....	.....(435,484)	.....(435,484)	.....0	.....0	.....0	.....324	.....	001.....
#403787 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	.....1	.....109,040	S&P 500.....	.....0	.....0	.....0	.....(333,774)	.....	.....(333,774)	.....(333,774)	.....0	.....0	.....0	.....381	.....	001.....
#403786 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	.....1	.....178,130	S&P 500.....	.....0	.....0	.....0	.....(437,339)	.....	.....(437,339)	.....(437,339)	.....0	.....0	.....0	.....623	.....	001.....
#404329 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/05/2013	06/21/2013	.....1	.....76,731	S&P 500.....	.....0	.....0	.....0	.....(268,247)	.....	.....(268,247)	.....(268,247)	.....0	.....0	.....0	.....186	.....	001.....
#404332 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/05/2013	06/21/2013	.....1	.....99,882	S&P 500.....	.....0	.....0	.....0	.....(278,218)	.....	.....(278,218)	.....(278,218)	.....0	.....0	.....0	.....243	.....	001.....
#403812 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/01/2013	09/20/2013	.....1	.....105,280	S&P 500.....	.....0	.....0	.....0	.....(338,594)	.....	.....(338,594)	.....(338,594)	.....0	.....0	.....0	.....368	.....	001.....
#403825 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/01/2013	09/20/2013	.....1	.....232,932	S&P 500.....	.....0	.....0	.....0	.....(489,216)	.....	.....(489,216)	.....(489,216)	.....0	.....0	.....0	.....814	.....	001.....
#405189 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/12/2013	06/21/2013	.....1	.....73,372	S&P 500.....	.....0	.....0	.....0	.....(196,993)	.....	.....(196,993)	.....(196,993)	.....0	.....0	.....0	.....178	.....	001.....
#405215 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/12/2013	06/21/2013	.....1	.....145,084	S&P 500.....	.....0	.....0	.....0	.....(336,452)	.....	.....(336,452)	.....(336,452)	.....0	.....0	.....0	.....352	.....	001.....
#405494 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/14/2013	06/21/2013	.....1	.....119,400	S&P 500.....	.....0	.....0	.....0	.....(230,673)	.....	.....(230,673)	.....(230,673)	.....0	.....0	.....0	.....290	.....	001.....
#405497 VAR SWAP	VA HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGNF3BB653	02/14/2013	06/21/2013	.....1	.....130,400	S&P 500.....	.....0	.....0	.....0	.....(268,510)	.....	.....(268,510)	.....(268,510)	.....0	.....0	.....0	.....317	.....	001.....
#402223 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	01/23/2013	04/19/2013	.....1	.....27,048	S&P 500.....	.....0	.....0	.....0	.....(93,478)	.....	.....(93,478)	.....(93,478)	.....0	.....0	.....0	.....33	.....	001.....
#403781 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	.....1	.....55,334	S&P 500.....	.....0	.....0	.....0	.....(135,854)	.....	.....(135,854)	.....(135,854)	.....0	.....0	.....0	.....193	.....	001.....
#403788 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	.....1	.....33,872	S&P 500.....	.....0	.....0	.....0	.....(103,683)	.....	.....(103,683)	.....(103,683)	.....0	.....0	.....0	.....118	.....	001.....
#403813 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/01/2013	09/20/2013	.....1	.....32,704	S&P 500.....	.....0	.....0	.....0	.....(105,180)	.....	.....(105,180)	.....(105,180)	.....0	.....0	.....0	.....114	.....	001.....
#403826 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/01/2013	09/20/2013	.....1	.....72,216	S&P 500.....	.....0	.....0	.....0	.....(151,672)	.....	.....(151,672)	.....(151,672)	.....0	.....0	.....0	.....252	.....	001.....
#404333 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/05/2013	06/21/2013	.....1	.....32,654	S&P 500.....	.....0	.....0	.....0	.....(90,956)	.....	.....(90,956)	.....(90,956)	.....0	.....0	.....0	.....79	.....	001.....
#404330 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/05/2013	06/21/2013	.....1	.....25,085	S&P 500.....	.....0	.....0	.....0	.....(87,696)	.....	.....(87,696)	.....(87,696)	.....0	.....0	.....0	.....61	.....	001.....
#405190 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573	02/12/2013	06/21/2013	.....1	.....23,987	S&P 500.....	.....0	.....0	.....0	.....(64,402)	.....	.....(64,402)	.....(64,402)	.....0	.....0	.....0	.....58	.....	001.....
#405216 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/12/2013	06/21/2013	.....1	.....47,476	S&P 500.....	.....0	.....0	.....0	.....(110,098)	.....	.....(110,098)	.....(110,098)	.....0	.....0	.....0	.....115	.....	001.....
#405498 VAR SWAP	VA HEDGE	N/A	Equity/Index	WMST.....4PQUHN3JPFGNF3BB653	02/14/2013	06/21/2013	.....1	.....48,900	S&P 500.....	.....0	.....0	.....0	.....(100,691)	.....	.....(100,691)	.....(100,691)	.....0	.....0	.....0	.....119	.....	001.....
#405495 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41	02/14/2013	06/21/2013	.....1	.....39,800	S&P 500.....	.....0	.....0	.....0	.....(76,891)	.....	.....(76,891)	.....(76,891)	.....0	.....0	.....0	.....97	.....	001.....
0959999. Total-Swaps-Hedging Other-Other.....										.....0	.....0	.....0	.....(50,220,032)	XXX	.....(50,220,032)	.....(50,220,032)	.....0	.....0	.....0	.....27,068	...XXX...	....XXX....
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....(32,368,396)	.....208,852,825	XXX	.....225,603,012	.....209,825,773	.....0	.....0	.....0	.....94,629,713	...XXX...	....XXX....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Swaps - Replications - Interest Rate																						
#341027 AXA TIP	PORTFOLIO HEDGE	Sch D, Pt I....	Interest Rate...	BBI..... G5GSEF7VJP5i7OUK5573.....	04/05/2012	02/15/2042	.....1	...10,000,000	LIBOR.....	.....0	.....0	.....301,576	.....0		.....(93,186)	.....0	.....0	.....0	.....0	.....270,686	.....	004.....
0979999. Total-Swaps-Replications-Interest Rate.....										.....0	.....0	.....301,576	.....0	XXX	.....(93,186)	.....0	.....0	.....0	.....0	.....270,686	...XXX...	.....XXX.....
1029999. Total-Swaps-Replications.....										.....0	.....0	.....301,576	.....0	XXX	.....(93,186)	.....0	.....0	.....0	.....0	.....270,686	...XXX...	.....XXX.....
1159999. Total-Swaps-Interest Rate.....										.....0	.....0	...21,361,182	.....291,678,063	XXX	..308,657,984	..292,651,011	.....0	.....0	.....0	...76,285,150	...XXX...	.....XXX.....
1169999. Total-Swaps-Credit Default.....										.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	...XXX...	.....XXX.....
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	...XXX...	.....XXX.....
1189999. Total-Swaps-Total Return.....										.....0	.....0	...(53,428,003)	.....(32,605,205)	XXX	...(32,928,126)	...(32,605,205)	.....0	.....0	.....0	...18,588,180	...XXX...	.....XXX.....
1199999. Total-Swaps-Other.....										.....0	.....0	.....0	.....(50,220,032)	XXX	...(50,220,032)	...(50,220,032)	.....0	.....0	.....0	.....27,068	...XXX...	.....XXX.....
1209999. Total-Swaps.....										.....0	.....0	...(32,066,821)	.....208,852,825	XXX	..225,509,826	..209,825,773	.....0	.....0	.....0	...94,900,399	...XXX...	.....XXX.....
1409999. Total-Hedging Other.....										..402,086,866	...27,841,290	...(31,788,776)	.....844,138,427	XXX	..885,980,613	..415,179,174	.....0	.....0	.....0	..513,972,115	...XXX...	.....XXX.....
1419999. Total-Replication.....										.....0	.....0	.....301,576	.....0	XXX	.....(93,186)	.....0	.....0	.....0	.....0	.....270,686	...XXX...	.....XXX.....
1449999. TOTAL.....										..402,086,866	...27,841,290	...(31,487,200)	.....844,138,427	XXX	..885,887,427	..415,179,174	.....0	.....0	.....0	..514,242,801	...XXX...	.....XXX.....

QE06.29

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges the equity or interest rate risk of GMxB liabilities
002	Hedges the interest risk of projected annuity sales
003	Hedges equity or interest rate risk of life products
004	Hedges margins on minimum crediting rate guarantees

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
MFSM3....	2	165,920	#415697 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.0000	1,659.2000	0	0	0	0	0	0	(80)	580	001.....	0
MFSM3....	4	331,840	#415698 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.1000	1,659.2000	0	0	0	0	0	0	(180)	1,160	001.....	0
MFSM3....	12	995,520	#415699 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.2000	1,659.2000	0	0	0	0	0	0	(600)	3,480	001.....	0
MFSM3....	9	746,640	#415700 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.3000	1,659.2000	0	0	0	0	0	0	(495)	2,610	001.....	0
MFSM3....	1	82,960	#415701 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.6000	1,659.2000	0	0	0	0	0	0	(70)	290	001.....	0
MFSM3....	2	165,920	#415702 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.7000	1,659.2000	0	0	0	0	0	0	(150)	580	001.....	0
MFSM3....	1	82,960	#415703 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.8000	1,659.2000	0	0	0	0	0	0	(80)	290	001.....	0
MFSM3....	3	248,880	#415704 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,660.9000	1,659.2000	0	0	0	0	0	0	(255)	870	001.....	0
MFSM3....	2	165,920	#415705 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,661.0000	1,659.2000	0	0	0	0	0	0	(180)	580	001.....	0
MFSM3....	12	995,520	#415706 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/26/2013....	1,661.1000	1,659.2000	0	0	0	0	0	0	(1,140)	3,480	001.....	0
MFSM3....	6	497,760	#415952 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,656.5000	1,659.2000	0	0	0	0	0	0	0	1,740	001.....	0
MFSM3....	2	165,920	#415953 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,656.6000	1,659.2000	0	0	0	0	0	0	260	580	001.....	0
MFSM3....	3	248,880	#415954 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,656.7000	1,659.2000	0	0	0	0	0	0	375	870	001.....	0
MFSM3....	1	82,960	#415955 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,657.2000	1,659.2000	0	0	0	0	0	0	100	290	001.....	0
MFSM3....	15	1,244,400	#415956 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,657.3000	1,659.2000	0	0	0	0	0	0	1,425	4,350	001.....	0
MFSM3....	5	414,800	#415957 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,657.4000	1,659.2000	0	0	0	0	0	0	450	1,450	001.....	0
MFSM3....	3	248,880	#415958 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,657.5000	1,659.2000	0	0	0	0	0	0	255	870	001.....	0
MFSM3....	10	829,600	#415959 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,657.6000	1,659.2000	0	0	0	0	0	0	800	2,900	001.....	0
MFSM3....	3	248,880	#415960 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.0000	1,659.2000	0	0	0	0	0	0	180	870	001.....	0
MFSM3....	5	414,800	#415961 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.1000	1,659.2000	0	0	0	0	0	0	275	1,450	001.....	0
MFSM3....	14	1,161,440	#415962 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.6000	1,659.2000	0	0	0	0	0	0	420	4,060	001.....	0
MFSM3....	4	331,840	#415963 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.7000	1,659.2000	0	0	0	0	0	0	100	1,160	001.....	0
MFSM3....	1	82,960	#415964 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.8000	1,659.2000	0	0	0	0	0	0	20	290	001.....	0
MFSM3....	16	1,327,360	#415965 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,658.9000	1,659.2000	0	0	0	0	0	0	240	4,640	001.....	0
MFSM3....	6	497,760	#415966 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.0000	1,659.2000	0	0	0	0	0	0	60	1,740	001.....	0
MFSM3....	31	2,571,760	#415967 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.1000	1,659.2000	0	0	0	0	0	0	155	8,990	001.....	0
MFSM3....	6	497,760	#415968 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.2000	1,659.2000	0	0	0	0	0	0	0	1,740	001.....	0
MFSM3....	2	165,920	#415969 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.4000	1,659.2000	0	0	0	0	0	0	(20)	580	001.....	0
MFSM3....	3	248,880	#415970 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.5000	1,659.2000	0	0	0	0	0	0	(45)	870	001.....	0
MFSM3....	14	1,161,440	#415971 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013....	NYL.....	03/28/2013....	1,659.6000	1,659.2000	0	0	0	0	0	0	(280)	4,060	001.....	0
WVNM3....	1	157,594	#407788 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/26/2013....	158.5625	157.5938	0	0	0	0	0	0	(969)	0	001.....	0
WVNM3....	179	28,209,281	#405984 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.2500	157.5938	0	0	0	0	0	0	240,531	0	001.....	0
WVNM3....	44	6,934,125	#405985 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.3125	157.5938	0	0	0	0	0	0	56,375	0	001.....	0
WVNM3....	17	2,679,094	#405986 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.3438	157.5938	0	0	0	0	0	0	21,250	0	001.....	0
WVNM3....	179	28,209,281	#405987 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.3750	157.5938	0	0	0	0	0	0	218,156	0	001.....	0
WVNM3....	2	315,188	#405988 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.4063	157.5938	0	0	0	0	0	0	2,375	0	001.....	0
WVNM3....	25	3,939,844	#405989 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.5078	157.5938	0	0	0	0	0	0	27,149	0	001.....	0
WVNM3....	395	62,249,531	#405990 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/21/2013....	156.5391	157.5938	0	0	0	0	0	0	416,603	0	001.....	0
WVNM3....	1,054	166,103,813	#406665 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/22/2013....	156.1016	157.5938	0	0	0	0	0	0	1,572,768	0	001.....	0
WVNM3....	368	57,994,500	#407223 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/25/2013....	156.3906	157.5938	0	0	0	0	0	0	442,748	0	001.....	0
WVNM3....	208	32,779,500	#407224 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013....	CBT.....	02/25/2013....	156.4063	157.5938	0	0	0	0	0	0	247,000	0	001.....	0

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM3.....	2,447	385,631,906	#407225 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4141	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	2,886,701	.....0	001.....	.....0
WNM3.....	1,395	219,843,281	#407226 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4219	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	1,634,759	.....0	001.....	.....0
WNM3.....	14	2,206,313	#407227 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4375	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	16,188	.....0	001.....	.....0
WNM3.....	52	8,194,875	#407228 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4609	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	58,906	.....0	001.....	.....0
WNM3.....	12	1,891,125	#407785 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.4453	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(10,219)	.....0	001.....	.....0
WNM3.....	19	2,994,281	#407786 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.4766	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(16,773)	.....0	001.....	.....0
WNM3.....	275	43,338,281	#407787 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.5469	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(262,111)	.....0	001.....	.....0
WNM3.....	467	73,596,281	#407789 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.5703	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(456,054)	.....0	001.....	.....0
WNM3.....	11	1,733,531	#407790 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.5938	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(11,000)	.....0	001.....	.....0
WNM3.....	225	35,458,594	#407791 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.6094	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(228,517)	.....0	001.....	.....0
WNM3.....	132	20,802,375	#407792 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.6484	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(139,219)	.....0	001.....	.....0
WNM3.....	325	51,217,969	#407793 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.6797	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(352,931)	.....0	001.....	.....0
WNM3.....	847	133,481,906	#407794 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.7109	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(946,260)	.....0	001.....	.....0
WNM3.....	9	1,418,344	#407795 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.7578	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(10,477)	.....0	001.....	.....0
WNM3.....	500	78,796,875	#407796 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.8594	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(632,815)	.....0	001.....	.....0
WNM3.....	2	315,188	#407797 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.8828	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(2,578)	.....0	001.....	.....0
WNM3.....	27	4,255,031	#407798 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	158.9141	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(35,648)	.....0	001.....	.....0
WNM3.....	491	77,378,531	#407799 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	159.0859	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(732,665)	.....0	001.....	.....0
WNM3.....	87	13,710,656	#407800 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	159.1875	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(138,656)	.....0	001.....	.....0
WNM3.....	422	66,504,563	#407801 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	159.2109	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(682,454)	.....0	001.....	.....0
WNM3.....	2,000	315,187,500	#408046 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	159.0313	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(2,875,000)	.....0	001.....	.....0
WNM3.....	1,777	280,044,094	#408047 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	159.0938	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(2,665,500)	.....0	001.....	.....0
WNM3.....	482	75,960,188	#410580 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	157.6563	157.5938	.....0	.....0	.....0	.....0	.....0	.....0	(30,125)	.....0	001.....	.....0
TYM3.....	80	10,558,750	#413266 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/13/2013...	130.4531	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	(122,500)	2,875,727	001.....	.....0
TYM3.....	740	97,668,438	#414201 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/15/2013...	130.9063	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	(797,816)	26,600,479	001.....	.....0
TYM3.....	300	39,595,313	#414737 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	131.2031	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	(234,375)	10,783,978	001.....	.....0
TYM3.....	1,606	211,966,906	#406021 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/21/2013...	130.3125	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	2,685,039	2,996,470	001.....	.....0
TYM3.....	8	1,055,875	#406709 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.6875	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	10,375	14,926	001.....	.....0
TYM3.....	8	1,055,875	#406710 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7031	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	10,250	14,926	001.....	.....0
TYM3.....	4	527,938	#406711 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7188	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	5,063	7,463	001.....	.....0
TYM3.....	513	67,707,984	#406712 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7344	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	641,250	957,154	001.....	.....0
TYM3.....	442	58,337,094	#406713 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7500	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	545,596	824,682	001.....	.....0
TYM3.....	1	131,984	#406714 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7578	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	1,227	1,866	001.....	.....0
TYM3.....	35	4,619,453	#406715 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7656	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	42,656	65,303	001.....	.....0
TYM3.....	3	395,953	#406716 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	130.7813	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	3,609	5,597	001.....	.....0
TYM3.....	528	69,687,750	#407254 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	130.7500	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	651,753	985,141	001.....	.....0
TYM3.....	535	70,611,641	#407255 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	130.7578	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	656,215	998,201	001.....	.....0
TYM3.....	906	119,577,844	#407816 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	131.6406	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	311,438	1,690,412	001.....	.....0
TYM3.....	1,489	196,524,734	#415875 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/27/2013...	132.1406	131.9844	.....0	.....0	.....0	.....0	.....0	.....0	(232,656)	2,778,172	001.....	.....0
USM3.....	84	12,135,375	#406024 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/21/2013...	141.6094	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	240,187	.....0	001.....	.....0
USM3.....	1	144,469	#406722 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	142.5078	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	1,961	.....0	001.....	.....0
USM3.....	2	288,938	#406723 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	142.5391	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	3,859	.....0	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USM3.....	.....2	.....288,938	#406724 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	.....142.5703	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....3,797	.....0	001.....	.....0
USM3.....	.....506	.....73,101,188	#406725 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	.....142.6406	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....925,029	.....0	001.....	.....0
USM3.....	.....8	.....1,155,750	#407257 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	.....142.5078	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....15,688	.....0	001.....	.....0
USM3.....	.....753	.....108,784,969	#407258 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	.....142.5156	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,470,699	.....0	001.....	.....0
USM3.....	.....274	.....39,584,438	#408090 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....143.9922	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....130,577	.....0	001.....	.....0
USM3.....	.....558	.....80,613,563	#408091 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0000	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....261,563	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#408092 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0156	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....453	.....0	001.....	.....0
USM3.....	.....6	.....866,813	#408093 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0313	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,625	.....0	001.....	.....0
USM3.....	.....3	.....433,406	#408094 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0469	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,266	.....0	001.....	.....0
USM3.....	.....23	.....3,322,781	#408095 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0625	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....9,344	.....0	001.....	.....0
USM3.....	.....10	.....1,444,688	#408096 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0781	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....3,906	.....0	001.....	.....0
USM3.....	.....3	.....433,406	#408097 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.0938	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,125	.....0	001.....	.....0
USM3.....	.....6	.....866,813	#408098 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.1094	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,156	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#408099 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.1250	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....688	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#408100 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.1406	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....328	.....0	001.....	.....0
USM3.....	.....7	.....1,011,281	#408101 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.1563	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,188	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#408102 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.1875	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....563	.....0	001.....	.....0
USM3.....	.....3	.....433,406	#408103 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.2344	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....703	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#408104 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.2500	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....219	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#408105 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.2969	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....344	.....0	001.....	.....0
USM3.....	.....4	.....577,875	#408106 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.3594	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....437	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#408107 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.3750	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....94	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#408108 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	.....144.3906	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....78	.....0	001.....	.....0
USM3.....	.....200	.....28,893,750	#410498 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/06/2013...	.....142.8438	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....325,000	.....0	001.....	.....0
USM3.....	.....150	.....21,670,313	#410672 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/07/2013...	.....141.9688	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....375,000	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414744 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....142.9688	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,500	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414745 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.0000	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,469	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414746 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.0313	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,875	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414747 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.0625	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,406	.....0	001.....	.....0
USM3.....	.....4	.....577,875	#414748 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.0938	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....5,500	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414749 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.1250	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,344	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414750 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.1563	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,625	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414751 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.1875	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,563	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414752 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.2188	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,500	.....0	001.....	.....0
USM3.....	.....3	.....433,406	#414753 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.2500	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....3,656	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414754 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.3125	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,313	.....0	001.....	.....0
USM3.....	.....5	.....722,344	#414755 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.3438	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....5,625	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414756 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.3750	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....2,188	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414757 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.4063	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,063	.....0	001.....	.....0
USM3.....	.....4	.....577,875	#414758 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.4375	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....4,125	.....0	001.....	.....0
USM3.....	.....1	.....144,469	#414760 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.4688	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,000	.....0	001.....	.....0
USM3.....	.....2	.....288,938	#414761 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	.....143.5000	.....144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....1,938	.....0	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USM3.....	1	144,469	#414762 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.5313	144.4688	0	0	0	0	0	0	938	0	001.....	0
USM3.....	3	433,406	#414763 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.5625	144.4688	0	0	0	0	0	0	2,719	0	001.....	0
USM3.....	1	144,469	#414764 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.5938	144.4688	0	0	0	0	0	0	875	0	001.....	0
USM3.....	2	288,938	#414765 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.6250	144.4688	0	0	0	0	0	0	1,688	0	001.....	0
USM3.....	3	433,406	#414766 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.6563	144.4688	0	0	0	0	0	0	2,438	0	001.....	0
USM3.....	2	288,938	#414767 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.6875	144.4688	0	0	0	0	0	0	1,563	0	001.....	0
USM3.....	2	288,938	#414768 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/18/2013...	143.7500	144.4688	0	0	0	0	0	0	1,438	0	001.....	0
USM3.....	240	34,672,500	#415710 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	03/26/2013...	143.3750	144.4688	0	0	0	0	0	0	262,500	0	001.....	0
WNM3.....	1	157,594	#406027 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/21/2013...	155.0156	157.5938	0	0	0	0	0	0	2,578	0	001.....	0
WNM3.....	13	2,048,719	#406028 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/21/2013...	155.0234	157.5938	0	0	0	0	0	0	33,414	0	001.....	0
WNM3.....	1	157,594	#406729 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	156.3516	157.5938	0	0	0	0	0	0	1,242	0	001.....	0
WNM3.....	10	1,575,938	#406730 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	156.3828	157.5938	0	0	0	0	0	0	12,109	0	001.....	0
WNM3.....	7	1,103,156	#406731 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/22/2013...	156.4141	157.5938	0	0	0	0	0	0	8,258	0	001.....	0
WNM3.....	6	945,563	#407262 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.3906	157.5938	0	0	0	0	0	0	7,219	0	001.....	0
WNM3.....	4	630,375	#407263 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4063	157.5938	0	0	0	0	0	0	4,750	0	001.....	0
WNM3.....	43	6,776,531	#407264 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4141	157.5938	0	0	0	0	0	0	50,727	0	001.....	0
WNM3.....	24	3,782,250	#407265 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4219	157.5938	0	0	0	0	0	0	28,125	0	001.....	0
WNM3.....	1	157,594	#407266 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/25/2013...	156.4609	157.5938	0	0	0	0	0	0	1,133	0	001.....	0
WNM3.....	15	2,363,906	#408116 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	158.8438	157.5938	0	0	0	0	0	0	(18,750)	0	001.....	0
WNM3.....	108	17,020,125	#408117 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	158.8672	157.5938	0	0	0	0	0	0	(137,532)	0	001.....	0
WNM3.....	4	630,375	#408118 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	158.8750	157.5938	0	0	0	0	0	0	(5,125)	0	001.....	0
WNM3.....	5	787,969	#408119 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	158.8984	157.5938	0	0	0	0	0	0	(6,523)	0	001.....	0
WNM3.....	1	157,594	#408120 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/27/2013...	158.9063	157.5938	0	0	0	0	0	0	(1,313)	0	001.....	0
TYM3.....	254	33,524,031	#407846 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013...	CBT.....	02/26/2013...	131.6406	131.9844	0	0	0	0	0	0	87,313	279,400	001.....	0
12829999 Total-Long Futures-Hedging Other.....													0	0	0	0	0	5,956,355	51,937,319	XXX	XXX
13299999 Total-Long Futures.....													0	0	0	0	0	5,956,355	51,937,319	XXX	XXX
Short Futures																					
Hedging Other																					
TPM3.....	799	88,315,652	#410481 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/13/2013...	TSE.....	03/06/2013...	992.2000	1,040.5000	0	0	0	0	0	0	(4,099,612)	2,546,343	001.....	0
Z M3.....	452	43,619,557	#413010 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	LIF.....	03/12/2013...	6,455.5000	6,351.0000	0	0	0	0	0	0	717,721	2,060,442	001.....	0
Z M3.....	452	43,619,557	#413268 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	LIF.....	03/13/2013...	6,374.5000	6,351.0000	0	0	0	0	0	0	161,401	2,060,442	001.....	0
ADM3.....	319	33,026,070	#413495 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.0233	1.0353	0	0	0	0	0	0	(384,395)	478,500	001.....	0
BPM3.....	902	85,492,688	#413497 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.4915	1.5165	0	0	0	0	0	0	(1,409,375)	1,082,400	001.....	0
ECM3.....	754	120,856,775	#413499 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.2968	1.2823	0	0	0	0	0	0	1,361,913	1,696,500	001.....	0
ECM3.....	93	14,906,738	#413500 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.2968	1.2823	0	0	0	0	0	0	168,563	209,250	001.....	0
JYM3.....	549	72,968,963	#413505 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.0420	1.0633	0	0	0	0	0	0	(1,465,144)	1,427,400	001.....	0
JYM3.....	96	12,759,600	#413506 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	.06/17/2013...	CME.....	03/14/2013...	1.0420	1.0633	0	0	0	0	0	0	(255,600)	249,600	001.....	0
VGM3.....	12	392,831	#413516 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	EUX.....	03/14/2013...	2,671.0000	2,554.0000	0	0	0	0	0	0	17,996	29,470	001.....	0
VGM3.....	368	12,046,809	#413517 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	EUX.....	03/14/2013...	2,672.0000	2,554.0000	0	0	0	0	0	0	556,587	903,747	001.....	0
VGM3.....	900	29,462,306	#413518 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	EUX.....	03/14/2013...	2,673.0000	2,554.0000	0	0	0	0	0	0	1,372,754	2,210,250	001.....	0
VGM3.....	2,700	88,386,917	#413519 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/21/2013...	EUX.....	03/14/2013...	2,674.0000	2,554.0000	0	0	0	0	0	0	4,152,870	6,630,749	001.....	0
XPM3.....	258	33,352,272	#414739 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	.06/20/2013...	SFE.....	03/19/2013...	5,046.0000	4,967.0000	0	0	0	0	0	0	530,467	1,611,545	001.....	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAM3.....	210	24,171,000	#410633 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/07/2013.....	1,113.6000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(785,400)	840,000	001.....	.....0
FAM3.....	500	57,550,000	#410634 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/07/2013.....	1,113.6500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,867,500)	2,000,000	001.....	.....0
FAM3.....	180	20,718,000	#410635 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/07/2013.....	1,113.7500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(670,500)	720,000	001.....	.....0
RTAM3.....	723	68,605,470	#410637 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/07/2013.....	924.4000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(1,771,350)	2,892,000	001.....	.....0
RTAM3.....	500	47,445,000	#410638 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/07/2013.....	924.4500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(1,222,500)	2,000,000	001.....	.....0
RTAM3.....	1	94,890	#410639 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/07/2013.....	924.5000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(2,440)	4,000	001.....	.....0
SPM3.....	250	97,668,750	#410642 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/07/2013.....	1,533.8000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,806,250)	4,375,000	001.....	.....0
SPM3.....	250	97,668,750	#410643 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/07/2013.....	1,533.8500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,803,125)	4,375,000	001.....	.....0
SPM3.....	250	97,668,750	#410644 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/07/2013.....	1,533.9000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,800,000)	4,375,000	001.....	.....0
SPM3.....	250	97,668,750	#410645 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/07/2013.....	1,534.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,793,750)	4,375,000	001.....	.....0
FAM3.....	350	40,285,000	#410879 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/08/2013.....	1,120.4500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,069,250)	1,400,000	001.....	.....0
FAM3.....	350	40,285,000	#410880 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/08/2013.....	1,120.5000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,067,500)	1,400,000	001.....	.....0
RTAM3.....	400	37,956,000	#410894 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/08/2013.....	931.2000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(708,000)	1,600,000	001.....	.....0
RTAM3.....	400	37,956,000	#410895 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/08/2013.....	931.2500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(706,000)	1,600,000	001.....	.....0
SPM3.....	700	273,472,500	#410897 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/08/2013.....	1,537.8000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(4,357,500)	12,250,000	001.....	.....0
FAM3.....	800	92,080,000	#412213 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/11/2013.....	1,127.1000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,912,000)	3,200,000	001.....	.....0
MESM3.....	73	3,750,010	#412216 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/11/2013.....	1,055.2000	1,027.4000	.....0	.....0	.....0	.....0	.....0	.....0	101,470	77,613	001.....	.....0
MESM3.....	227	11,660,990	#412217 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/11/2013.....	1,055.3000	1,027.4000	.....0	.....0	.....0	.....0	.....0	.....0	316,665	241,343	001.....	.....0
NQM3.....	100	5,622,000	#412219 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/11/2013.....	2,797.3500	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(27,300)	200,000	001.....	.....0
NQM3.....	100	5,622,000	#412220 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/11/2013.....	2,797.6000	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(26,800)	200,000	001.....	.....0
NQM3.....	100	5,622,000	#412221 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/11/2013.....	2,797.8000	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(26,400)	200,000	001.....	.....0
NQM3.....	200	11,244,000	#412222 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/11/2013.....	2,797.8500	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(52,600)	400,000	001.....	.....0
RTAM3.....	1,400	132,846,000	#412224 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/11/2013.....	938.1000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(1,512,000)	5,600,000	001.....	.....0
SPM3.....	1,200	468,810,000	#412226 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/11/2013.....	1,544.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(5,460,000)	21,000,000	001.....	.....0
FAM3.....	500	57,550,000	#412983 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/12/2013.....	1,129.4500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,077,500)	2,000,000	001.....	.....0
MESM3.....	353	18,133,610	#412990 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,050.1000	1,027.4000	.....0	.....0	.....0	.....0	.....0	.....0	400,655	375,304	001.....	.....0
NQM3.....	200	11,244,000	#412994 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/12/2013.....	2,804.7500	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(25,000)	400,000	001.....	.....0
NQM3.....	200	11,244,000	#412995 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/12/2013.....	2,804.9000	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(24,400)	400,000	001.....	.....0
NQM3.....	191	10,738,020	#412996 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/12/2013.....	2,804.9500	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(23,111)	382,000	001.....	.....0
RTAM3.....	343	32,547,270	#412998 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/12/2013.....	937.9000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(377,300)	1,372,000	001.....	.....0
RTAM3.....	385	36,532,650	#412999 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/12/2013.....	938.0000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(419,650)	1,540,000	001.....	.....0
RTAM3.....	157	14,897,730	#413000 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/12/2013.....	938.0500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(170,345)	628,000	001.....	.....0
RTAM3.....	215	20,401,350	#413001 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/12/2013.....	938.1500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(231,125)	860,000	001.....	.....0
SPM3.....	1,200	468,810,000	#413003 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/12/2013.....	1,550.4000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(3,690,000)	21,000,000	001.....	.....0
ESM3.....	976	76,259,760	#413247 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,546.6000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(785,680)	3,416,000	001.....	.....0
ESM3.....	2,442	190,805,670	#413248 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,546.6500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,959,705)	8,547,000	001.....	.....0
FAM3.....	200	23,020,000	#413250 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.2500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(435,000)	800,000	001.....	.....0
FAM3.....	147	16,919,700	#413251 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.3000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(318,990)	588,000	001.....	.....0
FAM3.....	275	31,652,500	#413252 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.3500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(595,375)	1,100,000	001.....	.....0
FAM3.....	300	34,530,000	#413253 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.4000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(648,000)	1,200,000	001.....	.....0
FAM3.....	300	34,530,000	#413254 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.4500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(646,500)	1,200,000	001.....	.....0
FAM3.....	125	14,387,500	#413255 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.5000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(268,750)	500,000	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAM3.....	200	23,020,000	#413256 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/13/2013.....	1,129.5500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(429,000)	800,000	001.....	.....0
FAM3.....	100	11,510,000	#413257 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/13/2013.....	1,129.6000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(214,000)	400,000	001.....	.....0
FAM3.....	200	23,020,000	#413258 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/13/2013.....	1,129.6500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(427,000)	800,000	001.....	.....0
FAM3.....	300	34,530,000	#413259 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/13/2013.....	1,129.7000	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(639,000)	1,200,000	001.....	.....0
RTAM3.....	1,665	157,991,850	#413261 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/13/2013.....	936.8000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(2,014,650)	6,660,000	001.....	.....0
RTAM3.....	1,000	94,890,000	#413262 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/13/2013.....	936.8500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(1,205,000)	4,000,000	001.....	.....0
SPM3.....	200	78,135,000	#413264 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/20/2013.....	CME.....	03/13/2013.....	1,546.6000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(805,000)	3,500,000	001.....	.....0
SPM3.....	200	78,135,000	#413265 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/20/2013.....	CME.....	03/13/2013.....	1,546.6500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(802,500)	3,500,000	001.....	.....0
ESM3.....	7	546,945	#414196 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/15/2013.....	1,553.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(3,395)	24,500	001.....	.....0
ESM3.....	35	2,734,725	#414197 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/15/2013.....	1,553.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(16,538)	122,500	001.....	.....0
ESM3.....	60	4,688,100	#414198 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/15/2013.....	1,553.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(27,600)	210,000	001.....	.....0
ESM3.....	66	5,156,910	#414199 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/15/2013.....	1,553.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(29,535)	231,000	001.....	.....0
ESM3.....	127	9,923,145	#414200 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/15/2013.....	1,554.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(55,245)	444,500	001.....	.....0
ESM3.....	58	4,531,830	#414733 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/18/2013.....	1,546.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(46,980)	203,000	001.....	.....0
ESM3.....	430	33,598,050	#414734 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/18/2013.....	1,546.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(342,925)	1,505,000	001.....	.....0
ESM3.....	98	7,657,230	#414735 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/18/2013.....	1,547.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(76,930)	343,000	001.....	.....0
ESM3.....	1	78,135	#414736 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/18/2013.....	1,547.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(773)	3,500	001.....	.....0
ESM3.....	20	1,562,700	#414871 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/19/2013.....	1,541.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(20,950)	70,000	001.....	.....0
ESM3.....	300	23,440,500	#414872 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/19/2013.....	1,542.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(310,500)	1,050,000	001.....	.....0
ESM3.....	121	9,454,335	#414873 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/19/2013.....	1,542.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(123,723)	423,500	001.....	.....0
RTAM3.....	45	4,270,050	#414874 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.0000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(44,550)	180,000	001.....	.....0
RTAM3.....	50	4,744,500	#414875 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.1000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(49,000)	200,000	001.....	.....0
RTAM3.....	60	5,693,400	#414876 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.2000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(58,200)	240,000	001.....	.....0
RTAM3.....	68	6,452,520	#414877 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.3000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(65,280)	272,000	001.....	.....0
RTAM3.....	15	1,423,350	#414878 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.4000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(14,250)	60,000	001.....	.....0
RTAM3.....	35	3,321,150	#414879 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.5000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(32,900)	140,000	001.....	.....0
RTAM3.....	1	94,890	#414880 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013.....	939.7000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(920)	4,000	001.....	.....0
ESM3.....	21	1,640,835	#415082 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/21/2013.....	1,538.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(25,410)	73,500	001.....	.....0
ESM3.....	147	11,485,845	#415083 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/21/2013.....	1,538.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(176,033)	514,500	001.....	.....0
ESM3.....	392	30,628,920	#415084 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/21/2013.....	1,539.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(464,520)	1,372,000	001.....	.....0
ESM3.....	342	26,722,170	#415085 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/21/2013.....	1,539.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(400,995)	1,197,000	001.....	.....0
RTAM3.....	7	664,230	#415086 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	939.7000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(6,440)	28,000	001.....	.....0
RTAM3.....	32	3,036,480	#415087 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	939.8000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(29,120)	128,000	001.....	.....0
RTAM3.....	21	1,992,690	#415088 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	939.9000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(18,900)	84,000	001.....	.....0
RTAM3.....	29	2,751,810	#415089 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	940.0000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(25,810)	116,000	001.....	.....0
RTAM3.....	49	4,649,610	#415090 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	940.1000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(43,120)	196,000	001.....	.....0
RTAM3.....	12	1,138,680	#415091 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/21/2013.....	940.2000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(10,440)	48,000	001.....	.....0
ESM3.....	206	16,095,810	#415607 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/25/2013.....	1,546.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(166,860)	721,000	001.....	.....0
ESM3.....	48	3,750,480	#415608 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/25/2013.....	1,546.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(38,280)	168,000	001.....	.....0
ESM3.....	45	3,516,075	#415870 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/27/2013.....	1,556.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(14,513)	157,500	001.....	.....0
ESM3.....	81	6,328,935	#415871 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/27/2013.....	1,556.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(25,110)	283,500	001.....	.....0
ESM3.....	27	2,109,645	#415872 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	CME.....	03/27/2013.....	1,556.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(8,033)	94,500	001.....	.....0
EDM3.....	243	60,549,525	#339117 EURODDOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	06/17/2013.....	CME.....	03/22/2012.....	99.3200	99.6700	.....0	.....0	.....0	.....0	.....0	.....0	(212,625)	38,607	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
EDU3.....	256	63,763,200	#339121 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/16/2013.....	CME.....	03/22/2012.....	99.2300	99.6300	.....0	.....0	.....0	.....0	.....0	.....0	(256,000)	40,673	001.....	.....0
EDZ3.....	316	78,684,000	#339124 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/16/2013.....	CME.....	03/22/2012.....	99.1250	99.6000	.....0	.....0	.....0	.....0	.....0	.....0	(375,250)	50,205	001.....	.....0
EDM3.....	60	14,950,500	#356011 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/17/2013.....	CME.....	06/20/2012.....	99.4550	99.6700	.....0	.....0	.....0	.....0	.....0	.....0	(32,250)	9,533	001.....	.....0
EDU3.....	316	78,707,700	#356015 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/16/2013.....	CME.....	06/20/2012.....	99.4500	99.6300	.....0	.....0	.....0	.....0	.....0	.....0	(142,200)	50,206	001.....	.....0
EDZ3.....	365	90,885,000	#356017 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/16/2013.....	CME.....	06/20/2012.....	99.4100	99.6000	.....0	.....0	.....0	.....0	.....0	.....0	(173,375)	57,991	001.....	.....0
FVM3.....	2	248,109	#405932 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.4922	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(1,125)	.....0	001.....	.....0
FVM3.....	3,978	493,489,549	#405933 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5000	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(2,206,557)	.....0	001.....	.....0
FVM3.....	1	124,055	#405934 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5391	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(516)	.....0	001.....	.....0
FVM3.....	88	10,916,813	#405935 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5469	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(44,687)	.....0	001.....	.....0
FVM3.....	7	868,383	#405936 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5547	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(3,500)	.....0	001.....	.....0
FVM3.....	46	5,706,516	#405937 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5703	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(22,281)	.....0	001.....	.....0
FVM3.....	44	5,458,406	#405938 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5781	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(20,969)	.....0	001.....	.....0
FVM3.....	2	248,109	#405939 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	123.5938	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(922)	.....0	001.....	.....0
TUM3.....	24	5,290,875	#405968 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/21/2013.....	110.1719	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	(2,625)	2,160	001.....	.....0
FVM3.....	5,375	666,793,948	#406654 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/22/2013.....	123.5156	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(2,897,448)	.....0	001.....	.....0
TUM3.....	1,316	290,116,314	#406658 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/22/2013.....	110.1641	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	(164,500)	118,440	001.....	.....0
TUM3.....	58	12,786,281	#406659 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/22/2013.....	110.1719	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	(6,344)	5,220	001.....	.....0
USM3.....	137	19,792,219	#406662 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/22/2013.....	142.3594	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(288,984)	.....0	001.....	.....0
FVM3.....	3,562	441,882,799	#407199 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/25/2013.....	123.5859	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(1,669,688)	.....0	001.....	.....0
TUM3.....	622	137,121,844	#407215 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/25/2013.....	110.1797	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	(58,313)	55,980	001.....	.....0
USM3.....	176	25,426,500	#407218 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/25/2013.....	142.5078	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(345,125)	.....0	001.....	.....0
USM3.....	612	88,414,875	#407219 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/25/2013.....	142.5156	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(1,195,309)	.....0	001.....	.....0
FVM3.....	3,165	392,633,088	#407753 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(395,625)	.....0	001.....	.....0
FVM3.....	310	38,456,953	#407754 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9375	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(36,329)	.....0	001.....	.....0
FVM3.....	2	248,109	#407755 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9453	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(219)	.....0	001.....	.....0
FVM3.....	28	3,473,531	#407756 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9531	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(2,844)	.....0	001.....	.....0
FVM3.....	1	124,055	#407757 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9609	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(94)	.....0	001.....	.....0
FVM3.....	1	124,055	#407758 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9766	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(78)	.....0	001.....	.....0
FVM3.....	8	992,438	#407759 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	123.9922	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(500)	.....0	001.....	.....0
FVM3.....	45	5,582,461	#407760 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	124.0000	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	(2,461)	.....0	001.....	.....0
TUM3.....	6	1,322,719	#407764 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	110.2266	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	.....0	540	001.....	.....0
TUM3.....	48	10,581,750	#407765 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/26/2013.....	110.2344	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	750	4,320	001.....	.....0
TUM3.....	5	1,102,266	#407990 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/27/2013.....	110.2188	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	(78)	450	001.....	.....0
TUM3.....	256	56,436,000	#407991 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/27/2013.....	110.2266	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	.....0	23,040	001.....	.....0
TUM3.....	3	661,359	#407992 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/30/2013.....	CBT.....	02/27/2013.....	110.2344	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	47	270	001.....	.....0
USM3.....	266	38,428,688	#408024 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	143.9688	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(133,000)	.....0	001.....	.....0
USM3.....	152	21,959,250	#408025 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0234	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(67,687)	.....0	001.....	.....0
USM3.....	28	4,045,125	#408026 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0313	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(12,250)	.....0	001.....	.....0
USM3.....	6	866,813	#408027 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0547	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(2,484)	.....0	001.....	.....0
USM3.....	17	2,455,969	#408028 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0625	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(6,906)	.....0	001.....	.....0
USM3.....	11	1,589,156	#408029 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0859	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(4,211)	.....0	001.....	.....0
USM3.....	1	144,469	#408030 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.06/19/2013.....	CBT.....	02/27/2013.....	144.0938	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	(375)	.....0	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USM3.....	2	288,938	#408032 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.1172	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(703)	.....0	001.....	.....0
USM3.....	4	577,875	#408033 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.1250	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,375)	.....0	001.....	.....0
USM3.....	3	433,406	#408034 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.1484	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(961)	.....0	001.....	.....0
USM3.....	10	1,444,688	#408035 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.1563	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(3,125)	.....0	001.....	.....0
USM3.....	1	144,469	#408036 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.1875	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(281)	.....0	001.....	.....0
USM3.....	10	1,444,688	#408037 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.2109	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,578)	.....0	001.....	.....0
USM3.....	3	433,406	#408038 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.2422	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(680)	.....0	001.....	.....0
USM3.....	3	433,406	#408039 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.3125	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(469)	.....0	001.....	.....0
USM3.....	2	288,938	#408040 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.3438	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(250)	.....0	001.....	.....0
USM3.....	7	1,011,281	#408041 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	02/27/2013...	144.3984	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(492)	.....0	001.....	.....0
TUM3.....	226	49,822,406	#408410 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/28/2013...	110.2344	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	.....3,530	.....20,340	001.....	.....0
TUM3.....	103	22,706,672	#408411 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/28/2013...	110.2422	110.2266	.....0	.....0	.....0	.....0	.....0	.....0	.....3,219	.....9,270	001.....	.....0
FVM3.....	2,021	250,714,524	#410575 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/21/2013...	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	.....(252,625)	.....0	001.....	.....0
FVM3.....	2,605	323,162,462	#410576 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/22/2013...	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	.....(325,625)	.....0	001.....	.....0
FVM3.....	1,727	214,242,446	#410577 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/25/2013...	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	.....(215,875)	.....0	001.....	.....0
FVM3.....	853	105,818,649	#410578 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/27/2013...	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	.....(106,625)	.....0	001.....	.....0
FVM3.....	871	108,051,633	#410579 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013.....	CBT.....	02/28/2013...	123.9297	124.0547	.....0	.....0	.....0	.....0	.....0	.....0	.....(108,875)	.....0	001.....	.....0
EDM3.....	767	191,117,225	#414195 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/17/2013.....	CME.....	03/15/2013...	99.7050	99.6700	.....0	.....0	.....0	.....0	.....0	.....0	.....67,113	.....121,860	001.....	.....0
USM3.....	125	18,058,594	#414881 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	03/19/2013...	143.5938	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(109,375)	.....0	001.....	.....0
USM3.....	50	7,223,438	#415707 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	03/26/2013...	143.6563	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....(40,625)	.....0	001.....	.....0
USM3.....	425	61,399,219	#415873 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/19/2013.....	CBT.....	03/27/2013...	144.5313	144.4688	.....0	.....0	.....0	.....0	.....0	.....0	.....26,563	.....0	001.....	.....0
TPM3.....	80	8,842,618	#410497 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/13/2013.....	TSE.....	03/06/2013...	992.2000	1,040.5000	.....0	.....0	.....0	.....0	.....0	.....0	.....(410,474)	.....254,953	001.....	.....0
Z M3.....	46	4,439,158	#413051 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	LIF.....	03/12/2013...	6,455.5000	6,351.0000	.....0	.....0	.....0	.....0	.....0	.....0	.....73,042	.....209,691	001.....	.....0
Z M3.....	46	4,439,158	#413283 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	LIF.....	03/13/2013...	6,375.5000	6,351.0000	.....0	.....0	.....0	.....0	.....0	.....0	.....17,125	.....209,691	001.....	.....0
ADM3.....	30	3,105,900	#413522 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.0233	1.0353	.....0	.....0	.....0	.....0	.....0	.....0	.....(36,150)	.....45,000	001.....	.....0
BPM3.....	87	8,245,969	#413524 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.4915	1.5165	.....0	.....0	.....0	.....0	.....0	.....0	.....(135,938)	.....104,400	001.....	.....0
ECM3.....	83	13,303,863	#413526 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.2968	1.2823	.....0	.....0	.....0	.....0	.....0	.....0	.....149,919	.....186,750	001.....	.....0
ECM3.....	2	320,575	#413527 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.2968	1.2823	.....0	.....0	.....0	.....0	.....0	.....0	.....3,625	.....4,500	001.....	.....0
JYM3.....	61	8,107,662	#413531 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.0420	1.0633	.....0	.....0	.....0	.....0	.....0	.....0	.....(162,794)	.....158,600	001.....	.....0
JYM3.....	4	531,650	#413532 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/17/2013.....	CME.....	03/14/2013...	1.0420	1.0633	.....0	.....0	.....0	.....0	.....0	.....0	.....(10,650)	.....10,400	001.....	.....0
VGM3.....	100	3,273,590	#413539 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	EUX.....	03/14/2013...	2,673.0000	2,554.0000	.....0	.....0	.....0	.....0	.....0	.....0	.....152,528	.....245,583	001.....	.....0
VGM3.....	300	9,820,769	#413540 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	EUX.....	03/14/2013...	2,674.0000	2,554.0000	.....0	.....0	.....0	.....0	.....0	.....0	.....461,430	.....736,750	001.....	.....0
XPM3.....	26	3,361,082	#414770 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/20/2013.....	SFE.....	03/19/2013...	5,046.0000	4,967.0000	.....0	.....0	.....0	.....0	.....0	.....0	.....53,458	.....162,404	001.....	.....0
MFSM3.....	200	16,592,000	#410662 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,666.1000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....69,000	.....580,000	001.....	.....0
MFSM3.....	200	16,592,000	#410663 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,667.5000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....83,000	.....580,000	001.....	.....0
MFSM3.....	1	82,960	#410664 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,667.6000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....420	.....2,900	001.....	.....0
MFSM3.....	8	663,680	#410665 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,667.8000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....3,440	.....23,200	001.....	.....0
MFSM3.....	1	82,960	#410666 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,667.9000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....435	.....2,900	001.....	.....0
MFSM3.....	2	165,920	#410667 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,668.0000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....880	.....5,800	001.....	.....0
MFSM3.....	3	248,880	#410668 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,668.1000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,335	.....8,700	001.....	.....0
MFSM3.....	1	82,960	#410669 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,668.2000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....450	.....2,900	001.....	.....0
MFSM3.....	1	82,960	#410670 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYL.....	03/07/2013...	1,668.3000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	.....455	.....2,900	001.....	.....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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSM3.....	183	15,181,680	#410671 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/07/2013.....	1,668.4000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	84,180	530,700	001.....	.....0
MESM3.....	3	154,110	#413019 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,050.4000	1,027.4000	.....0	.....0	.....0	.....0	.....0	.....0	3,450	5,400	001.....	.....0
MFSM3.....	1	82,960	#413033 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,673.3000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	705	2,900	001.....	.....0
MFSM3.....	24	1,991,040	#413034 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,673.4000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	17,040	69,600	001.....	.....0
MFSM3.....	100	8,296,000	#413035 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,673.5000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	71,500	290,000	001.....	.....0
MFSM3.....	1	82,960	#413036 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.0000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	790	2,900	001.....	.....0
MFSM3.....	41	3,401,360	#413037 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.1000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	32,595	118,900	001.....	.....0
MFSM3.....	11	912,560	#413038 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.2000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	8,800	31,900	001.....	.....0
MFSM3.....	3	248,880	#413039 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.3000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	2,415	8,700	001.....	.....0
MFSM3.....	1	82,960	#413040 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.4000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	810	2,900	001.....	.....0
MFSM3.....	4	331,840	#413041 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.5000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	3,260	11,600	001.....	.....0
MFSM3.....	4	331,840	#413042 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.6000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	3,280	11,600	001.....	.....0
MFSM3.....	6	497,760	#413271 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.8000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	4,980	17,400	001.....	.....0
MFSM3.....	3	248,880	#413044 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,675.9000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	2,505	8,700	001.....	.....0
MFSM3.....	73	6,056,080	#413045 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYL.....	03/12/2013.....	1,676.1000	1,659.2000	.....0	.....0	.....0	.....0	.....0	.....0	61,685	211,700	001.....	.....0
NQM3.....	12	674,640	#413047 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/12/2013.....	2,805.0000	2,811.0000	.....0	.....0	.....0	.....0	.....0	.....0	(1,440)	24,000	001.....	.....0
ESM3.....	236	18,439,860	#413271 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,546.6500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(189,390)	826,000	001.....	.....0
FAM3.....	121	13,927,100	#413273 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.3500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(261,965)	484,000	001.....	.....0
FAM3.....	141	16,229,100	#413274 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/13/2013.....	1,129.5500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(302,445)	564,000	001.....	.....0
RTAM3.....	913	86,634,570	#413276 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/13/2013.....	936.8000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(1,104,730)	3,652,000	001.....	.....0
RTAM3.....	200	18,978,000	#413277 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/13/2013.....	936.8500	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(241,000)	800,000	001.....	.....0
SPM3.....	150	58,601,250	#413279 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/13/2013.....	1,546.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(607,500)	2,625,000	001.....	.....0
SPM3.....	150	58,601,250	#413280 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/13/2013.....	1,546.6000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(603,750)	2,625,000	001.....	.....0
SPM3.....	400	156,270,000	#413281 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2013.....	CME.....	03/13/2013.....	1,546.6500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(1,605,000)	7,000,000	001.....	.....0
ESM3.....	1	78,135	#414203 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/15/2013.....	1,553.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(485)	3,500	001.....	.....0
ESM3.....	9	703,215	#414204 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/15/2013.....	1,553.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(4,253)	31,500	001.....	.....0
ESM3.....	21	1,640,835	#414205 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/15/2013.....	1,553.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(9,660)	73,500	001.....	.....0
ESM3.....	18	1,406,430	#414206 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/15/2013.....	1,553.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(8,055)	63,000	001.....	.....0
ESM3.....	46	3,594,210	#414207 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/15/2013.....	1,554.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(20,010)	161,000	001.....	.....0
ESM3.....	16	1,250,160	#414740 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/18/2013.....	1,546.5000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(12,960)	56,000	001.....	.....0
ESM3.....	135	10,548,225	#414741 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/18/2013.....	1,546.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(107,663)	472,500	001.....	.....0
ESM3.....	35	2,734,725	#414742 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/18/2013.....	1,547.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(27,475)	122,500	001.....	.....0
ESM3.....	1	78,135	#414743 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/18/2013.....	1,547.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(773)	3,500	001.....	.....0
ESM3.....	6	468,810	#414882 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/19/2013.....	1,541.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(6,285)	21,000	001.....	.....0
ESM3.....	70	5,469,450	#414883 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/19/2013.....	1,542.0000	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(72,450)	245,000	001.....	.....0
ESM3.....	23	1,797,105	#414884 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	CME.....	03/19/2013.....	1,542.2500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(23,518)	80,500	001.....	.....0
RTAM3.....	18	1,708,020	#414885 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.0000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(17,820)	72,000	001.....	.....0
RTAM3.....	14	1,328,460	#414886 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.1000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(13,720)	56,000	001.....	.....0
RTAM3.....	18	1,708,020	#414887 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.2000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(17,460)	72,000	001.....	.....0
RTAM3.....	25	2,372,250	#414888 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.3000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(24,000)	100,000	001.....	.....0
RTAM3.....	5	474,450	#414889 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.4000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(4,750)	20,000	001.....	.....0
RTAM3.....	8	759,120	#414890 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/21/2013.....	NYF.....	03/19/2013.....	939.5000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(7,520)	32,000	001.....	.....0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTAM3.....	1	94,890	#414891 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013.....	NYF.....	03/19/2013....	939.7000	948.9000	0	0	0	0	0	0	(920)	4,000	001.....	0
ESM3.....	5	390,675	#415092 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/21/2013....	1,538.5000	1,562.7000	0	0	0	0	0	0	(6,050)	17,500	001.....	0
ESM3.....	40	3,125,400	#415093 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/21/2013....	1,538.7500	1,562.7000	0	0	0	0	0	0	(47,900)	140,000	001.....	0
ESM3.....	98	7,657,230	#415094 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/21/2013....	1,539.0000	1,562.7000	0	0	0	0	0	0	(116,130)	343,000	001.....	0
ESM3.....	82	6,407,070	#415095 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/21/2013....	1,539.2500	1,562.7000	0	0	0	0	0	0	(96,145)	287,000	001.....	0
RTAM3.....	2	189,780	#415096 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	939.7000	948.9000	0	0	0	0	0	0	(1,840)	8,000	001.....	0
RTAM3.....	11	1,043,790	#415097 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	939.8000	948.9000	0	0	0	0	0	0	(10,010)	44,000	001.....	0
RTAM3.....	9	854,010	#415098 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	939.9000	948.9000	0	0	0	0	0	0	(8,100)	36,000	001.....	0
RTAM3.....	12	1,138,680	#415099 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	940.0000	948.9000	0	0	0	0	0	0	(10,680)	48,000	001.....	0
RTAM3.....	18	1,708,020	#415100 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	940.1000	948.9000	0	0	0	0	0	0	(15,840)	72,000	001.....	0
RTAM3.....	5	474,450	#415101 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/21/2013....	940.2000	948.9000	0	0	0	0	0	0	(4,350)	20,000	001.....	0
ESM3.....	107	8,360,445	#415609 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/25/2013....	1,547.0000	1,562.7000	0	0	0	0	0	0	(83,995)	374,500	001.....	0
ESM3.....	63	4,922,505	#415874 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	CME.....	03/27/2013....	1,556.5000	1,562.7000	0	0	0	0	0	0	(19,530)	220,500	001.....	0
TUM3.....	898	197,966,907	#406017 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/21/2013....	110.1484	110.2266	0	0	0	0	0	0	(140,313)	80,820	001.....	0
TUM3.....	1	220,453	#406018 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/21/2013....	110.1563	110.2266	0	0	0	0	0	0	(141)	90	001.....	0
TUM3.....	1,009	222,437,204	#406700 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/22/2013....	110.1719	110.2266	0	0	0	0	0	0	(110,364)	90,810	001.....	0
TUM3.....	148	32,627,063	#406701 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/22/2013....	110.1797	110.2266	0	0	0	0	0	0	(13,875)	13,320	001.....	0
TUM3.....	523	115,296,985	#407250 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/25/2013....	110.1797	110.2266	0	0	0	0	0	0	(49,031)	47,070	001.....	0
TUM3.....	4	881,813	#407812 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/26/2013....	110.2266	110.2266	0	0	0	0	0	0	0	360	001.....	0
TUM3.....	43	9,479,484	#407813 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/26/2013....	110.2344	110.2266	0	0	0	0	0	0	672	3,870	001.....	0
TUM3.....	5	1,102,266	#408068 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/27/2013....	110.2188	110.2266	0	0	0	0	0	0	(78)	450	001.....	0
TUM3.....	256	56,436,000	#408069 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/27/2013....	110.2266	110.2266	0	0	0	0	0	0	0	23,040	001.....	0
TUM3.....	3	661,359	#408070 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/27/2013....	110.2344	110.2266	0	0	0	0	0	0	47	270	001.....	0
TUM3.....	160	35,272,500	#408416 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/28/2013....	110.2344	110.2266	0	0	0	0	0	0	2,499	14,400	001.....	0
TUM3.....	74	16,313,531	#408417 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/28/2013....	110.2422	110.2266	0	0	0	0	0	0	2,313	6,660	001.....	0
FVM3.....	1,573	195,138,024	#405998 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/21/2013....	123.3672	124.0547	0	0	0	0	0	0	(1,081,438)	0	001.....	0
FVM3.....	54	6,698,953	#405999 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/21/2013....	123.3750	124.0547	0	0	0	0	0	0	(36,703)	0	001.....	0
FVM3.....	186	23,074,172	#406690 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/22/2013....	123.5547	124.0547	0	0	0	0	0	0	(93,000)	0	001.....	0
FVM3.....	54	6,698,953	#406691 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/22/2013....	123.5625	124.0547	0	0	0	0	0	0	(26,578)	0	001.....	0
FVM3.....	1,858	230,493,610	#406692 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/22/2013....	123.5703	124.0547	0	0	0	0	0	0	(899,978)	0	001.....	0
FVM3.....	1,390	172,436,016	#407234 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/25/2013....	123.5859	124.0547	0	0	0	0	0	0	(651,563)	0	001.....	0
FVM3.....	1,389	172,311,962	#407808 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	06/30/2013....	CBT.....	02/26/2013....	123.9922	124.0547	0	0	0	0	0	0	(86,813)	0	001.....	0
MFSM3.....	264	21,901,440	#413061 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,672.9000	1,659.2000	0	0	0	0	0	0	180,840	765,600	001.....	0
MFSM3.....	6	497,760	#413062 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,673.0000	1,659.2000	0	0	0	0	0	0	4,140	17,400	001.....	0
MFSM3.....	10	829,600	#413063 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,673.1000	1,659.2000	0	0	0	0	0	0	6,950	29,000	001.....	0
MFSM3.....	5	414,800	#413064 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,673.6000	1,659.2000	0	0	0	0	0	0	3,600	14,500	001.....	0
MFSM3.....	1	82,960	#413065 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,673.7000	1,659.2000	0	0	0	0	0	0	725	2,900	001.....	0
MFSM3.....	5	414,800	#413066 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,673.8000	1,659.2000	0	0	0	0	0	0	3,650	14,500	001.....	0
MFSM3.....	7	580,720	#413067 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,674.9000	1,659.2000	0	0	0	0	0	0	5,495	20,300	001.....	0
MFSM3.....	40	3,318,400	#413068 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,675.1000	1,659.2000	0	0	0	0	0	0	31,800	116,000	001.....	0
MFSM3.....	4	331,840	#413069 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYL.....	03/12/2013....	1,675.2000	1,659.2000	0	0	0	0	0	0	3,200	11,600	001.....	0
RTAM3.....	219	20,780,910	#413287 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX....	06/21/2013....	NYF.....	03/13/2013....	936.8000	948.9000	0	0	0	0	0	0	(264,990)	876,000	001.....	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			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
SPM3.....	150	58,601,250	#413289 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.06/20/2013...	CME.....	03/13/2013...	1,546.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(598,125)	2,625,000	001.....	.....0
ESM3.....	98	7,657,230	#413285 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.06/21/2013...	CME.....	03/13/2013...	1,546.4500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(79,625)	343,000	001.....	.....0
FAM3.....	30	3,453,000	#413291 S&P MID 400 EMINI.....	SURPLUS.....	N/A.....	EQUITY/INDEX.....	.06/21/2013...	CME.....	03/13/2013...	1,129.5500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(64,350)	120,000	005.....	.....0
FAM3.....	31	3,568,100	#413292 S&P MID 400 EMINI.....	SURPLUS.....	N/A.....	EQUITY/INDEX.....	.06/21/2013...	CME.....	03/13/2013...	1,129.6500	1,151.0000	.....0	.....0	.....0	.....0	.....0	.....0	(66,185)	124,000	005.....	.....0
RTAM3.....	14	1,328,460	#413294 ICE MINI RUSSELL FUT.....	SURPLUS.....	N/A.....	EQUITY/INDEX.....	.06/21/2013...	NYF.....	03/13/2013...	936.8000	948.9000	.....0	.....0	.....0	.....0	.....0	.....0	(16,940)	56,000	005.....	.....0
SPM3.....	86	33,598,050	#413296 S&P 500 FUTURE.....	SURPLUS.....	N/A.....	EQUITY/INDEX.....	.06/20/2013...	CME.....	03/13/2013...	1,546.7500	1,562.7000	.....0	.....0	.....0	.....0	.....0	.....0	(342,925)	1,505,000	005.....	.....0
13429999. Total-Short Futures-Hedging Other.....												.....0	.....0	.....0	.....0	.....0	.....0	(70,546,754)	210,891,884	.....XXX	.....XXX
1389999. Total-Short Futures.....												.....0	.....0	.....0	.....0	.....0	.....0	(70,546,754)	210,891,884	.....XXX	.....XXX
1409999. Total-Hedging Other.....												.....0	.....0	.....0	.....0	.....0	.....0	(64,590,399)	262,829,203	.....XXX	.....XXX
1449999. TOTAL.....												.....0	.....0	.....0	.....0	.....0	.....0	(64,590,399)	262,829,203	.....XXX	.....XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges the equity risk of GMxB liabilities
005	Hedges the equity market risk on SA Surplus

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	....XXX.....	....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....262,829,203	.....0
NAIC 1 Designation											
Barclays Bank PLC.....	Y	Y	(70,900,000)	99,110,831	(33,075,091)	136,935,740	99,616,932	(32,822,133)	137,694,798	45,653,876	45,653,876
Bank of America, N.A.....	Y	Y	(28,410,000)	26,616,865	(2,128,836)	52,898,029	28,664,015	(1,854,999)	55,219,016	8,636,557	8,636,557
BNP PARIBAS.....	Y	Y	(98,640,983)	111,665,454	(19,430,162)	190,876,275	120,438,961	(19,278,415)	199,801,529	66,508,295	66,508,295
Credit Agricole Corporate & Investment Bank.....	Y	Y	(268,825,000)	261,758,350	0	530,583,350	271,333,002	0	540,158,002	16,152,485	16,152,485
Credit Suisse International.....	Y	Y	(46,000,000)	99,512,310	(41,364,240)	104,148,070	99,597,655	(40,323,748)	105,273,908	88,926,938	88,926,938
Deutsche Bank AG.....	Y	Y	(39,140,000)	42,764,231	(15,626,387)	66,277,843	43,310,859	(14,103,113)	68,347,746	145,203,335	145,203,335
Goldman Sachs International.....	Y	Y	(30,000)	243,761	(226,065)	47,696	243,761	(226,065)	47,696	86,820	86,820
Goldman Sachs Financial Markets	Y	Y	(72,630,000)	206,976,834	(133,653,214)	145,953,619	206,993,143	(133,587,270)	146,035,874	29,659,193	29,659,193
HSBC Bank USA.....	Y	Y	1,250,000	0	(1,759,257)	0	0	(1,711,090)	0	693,276	0
JPMorgan Chase Bank, N.A.....	Y	Y	(102,630,000)	108,058,670	(23,424,738)	187,263,933	116,008,163	(23,530,828)	195,107,336	38,735,683	38,735,683
Morgan Stanley Capital Services LLC.....	Y	Y	(3,630,000)	4,331,358	(749,058)	7,212,300	4,331,358	(749,058)	7,212,300	3,350,412	3,350,412
Morgan Stanley & Co. International plc.....	Y	Y	(15,180,000)	33,269,831	(17,861,325)	30,588,506	33,269,831	(17,861,325)	30,588,506	5,589,546	5,589,546
Royal Bank of Scotland.....	Y	Y	(38,472,000)	125,280,262	(86,724,179)	77,028,084	125,280,262	(86,660,235)	77,092,028	28,788,560	28,788,560
Societe Generale.....	Y	Y	(23,280,000)	69,403,509	(49,012,415)	43,671,094	69,419,489	(48,456,855)	44,242,634	9,257,825	9,257,825
Merrill Lynch Capital Services Inc.....	N	N	0	80,181,127	0	80,181,127	88,545,127	0	88,545,127	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			(806,517,983)	1,269,173,392	(425,034,965)	1,653,665,666	1,307,052,560	(421,165,133)	1,695,366,500	514,242,801	513,549,525
0999999. Totals.....			(806,517,983)	1,269,173,392	(425,034,965)	1,653,665,666	1,307,052,560	(421,165,133)	1,695,366,500	777,072,004	513,549,525

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	.....1,687,171	.....577,595	.....101,481	XXX..
BANK OF AMERICA..... HARTFORD , CT.....		.....0.000	.....0	.....0	.....(213,096,728)	.....(202,988,037)	.....(193,378,162)	XXX..
BANK OF AMERICA..... NEW YORK , NY.....		.....0.000	.....0	.....0	.....2,329,181	.....2,646,611	.....820,576	XXX..
BANK OF AMERICA..... San Francisco CA.....		.....0.000	.....0	.....0	.....247,458	.....853,119	.....375,340	XXX..
CANADIAN IMPERIAL BANK OF COMMERCE..... MONTREAL, CANADA.....		.....0.000	.....0	.....0	.....115,772	.....133,161	.....100,266	XXX..
CHASE SYRACUSE..... SYRACUSE, NY.....		.....0.000	.....0	.....0	.....(5,309,290)	.....(9,435,069)	.....(10,119,964)	XXX..
JP MORGAN CHASE..... CHICAGO, IL.....		.....0.000	.....0	.....0	.....15,228,384	.....20,223,607	.....23,597,495	XXX..
JP MORGAN CHASE..... NEW YORK,NY.....		.....0.000	.....0	.....0	.....274,840,690	.....235,413,694	.....430,773,328	XXX..
JP MORGAN CHASE..... SPRINGFIELD,IL.....		.....0.000	.....0	.....0	.....144,520	.....145,315	.....142,197	XXX..
MELLON BANK..... PITTSBURGH, PA.....		.....0.000	.....0	.....0	.....2,453,267	.....1,899,484	.....2,478,726	XXX..
NORTHERN TRUST..... CHICAGO, IL.....		.....0.000	.....0	.....0	.....505,000	.....497,072	.....489,985	XXX..
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		.....0.000	.....0	.....0	.....324,500	.....325,545	.....326,402	XXX..
SOVEREIGN BANK..... NEW YORK , NY.....		.....0.000	.....0	.....0	.....126,017,949	.....126,112,722	.....126,157,812	XXX..
STATE STREET..... BOSTON, MA.....		.....0.000	.....0	.....0	.....2,455,595	.....1,627,080	.....136,818	XXX..
WACHOVIA BANK..... PHILADELPHIA , PA.....		.....0.000	.....0	.....0	.....1,430,891	.....1,719,231	.....26,049	XXX..
0199998. Deposits in.....15 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....149,083	.....45,458	.....43,697	XXX..
0199999. Total Open Depositories.....								
	...XXX.....	...XXX.....	.....0	.....0	.....209,523,443	.....179,796,588	.....382,072,046	XXX..
0399999. Total Cash on Deposit.....								
	...XXX.....	...XXX.....	.....0	.....0	.....209,523,443	.....179,796,588	.....382,072,046	XXX..
0499999. Cash in Company's Office.....								
	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....1,994,210	.....165,454	.....486,683	XXX..
0599999. Total Cash.....								
	...XXX.....	...XXX.....	.....0	.....0	.....211,517,653	.....179,962,042	.....382,558,729	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
Other Cash Equivalents							
US BANK NA.....		03/27/2013	.....0.150	04/26/2013	.....100,000,000	.....2,083	.....0
8599999. Total - Other Cash Equivalents.....					.....100,000,000	.....2,083	.....0
8699999. Total - Cash Equivalents.....					.....100,000,000	.....2,083	.....0