LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

As of September 30, 2017
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

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

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

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

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 15th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.axa.com
Statutory Statement Contact: Nicholas Gismondi, Lead Director (201) 743-5073
E-Mail Address: controllers@axa.us.com Fax Number: (201) 743-5006

OFFICERS

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

JOSHUA ETHAN BRAVERMAN Senior Executive Director	DAVE SOL HATTEM Senior Executive Director and General Counsel	BRIAN ROSS WINIKOFF Senior Executive Director
ANDERS BJÖRN MALMSTRÖM Senior Executive Director and Chief Financial Officer	MARINE SOPHIE de BOUCAUD Senior Executive Director and Chief Human Resources Officer	ANDREA MARIE NITZAN Executive Director, Chief Accounting Officer and Controller
KEITH ELLIOTT FLOMAN Managing Director and Chief Actuary and Appointed Actuary	ANTHONY FRANK RECINE Managing Director and Chief Auditor	KAREN FIELD HAZIN Lead Director, Secretary and Associate General Counsel

DIRECTORS

THOMAS BUBERL	RAMON EUGENE de OLIVEIRA	BARBARA ANNE FALLON-WALSH
DANIEL GEORGE KAYE	MARK PEARSON	KRISTI ANN MATUS
BERTRAM LEE SCOTT	GEORGE HODGSON STANSFIELD	RICHARD CHARLES VAUGHAN

State of .....New York.....
County of.....New York..... } ss

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

ANDREA MARIE NITZAN Executive Director, Chief Accounting Officer and Controller	KEITH ELLIOTT FLOMAN Managing Director, Chief Actuary and Appointed Actuary	KAREN FIELD HAZIN Lead Director, Secretary and Associate General Counsel

Subscribed and sworn to before me this 13 day of November, 2017

a. Is this an original filing? Yes (x) No ( )
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached

KADEIDRE NOVELLA SCREEN
Notary Public - State of New York
NO. 01SC6080114
Qualified in Queens County
My Commission Expires Sep 9, 2018

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	31,815,341,293	0	31,815,341,293	31,839,322,506
2. Stocks:				
2.1 Preferred stocks	354,922,468	0	354,922,468	395,895,640
2.2 Common stocks	1,443,494,084	0	1,443,494,084	1,284,894,325
3. Mortgage loans on real estate:				
3.1 First liens	10,481,744,326	0	10,481,744,326	9,641,890,380
3.2 Other than first liens	94,976,132	0	94,976,132	90,000,001
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	1	0	1	1
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....132,176,892), cash equivalents ($.....0) and short-term investments ($.....1,799,260,315)	1,931,437,207	0	1,931,437,207	1,243,845,231
6. Contract loans (including $.....0 premium notes)	3,320,979,825	4,081,633	3,316,898,192	3,357,042,180
7. Derivatives	1,430,491,985	0	1,430,491,985	71,467,248
8. Other invested assets	1,524,594,094	25,335,158	1,499,258,936	1,369,065,231
9. Receivables for securities	15,668,031	0	15,668,031	21,120,405
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	12,860,000	0	12,860,000	716,636,040
12. Subtotals, cash and invested assets (Lines 1 to 11)	52,426,509,446	29,416,791	52,397,092,655	50,031,179,188
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	540,141,775	0	540,141,775	547,068,018
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	120,477,695	5,591,483	114,886,212	124,381,125
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	123,155,162	0	123,155,162	122,912,242
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	83,238,141	0	83,238,141	83,659,320
16.2 Funds held by or deposited with reinsured companies	9,451,340	0	9,451,340	7,679,382
16.3 Other amounts receivable under reinsurance contracts	17,730,429	0	17,730,429	17,325,371
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	17,359,289	0	17,359,289	0
18.2 Net deferred tax asset	490,748,063	68,248,063	422,500,000	419,700,000
19. Guaranty funds receivable or on deposit	17,685,913	0	17,685,913	17,041,826
20. Electronic data processing equipment and software	117,555,646	113,779,722	3,775,924	5,002,474
21. Furniture and equipment, including health care delivery assets ($.....0)	9,566,668	9,566,668	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	14,844	0	14,844	20,163
23. Receivables from parent, subsidiaries and affiliates	136,920,654	0	136,920,654	98,823,966
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	990,267,759	48,126,722	942,141,037	915,518,853
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	55,100,822,824	274,729,449	54,826,093,375	52,390,311,928
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	132,652,438,163	0	132,652,438,163	121,677,611,652
28. Total (Lines 26 and 27)	187,753,260,987	274,729,449	187,478,531,538	174,067,923,580

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments	12,860,000	0	12,860,000	713,950,000
1102. Miscellaneous invested assets	0	0	0	2,686,040
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	12,860,000	0	12,860,000	716,636,040
2501. Aviation reinsurance premiums due and unpaid	621,717	0	621,717	621,717
2502. Accrued charges for administrative, separate accounts, claim service and other fees	4,113,004	0	4,113,004	3,816,154
2503. Miscellaneous assets	34,524,526	0	34,524,526	28,368,249
2598. Summary of remaining write-ins for Line 25 from overflow page	951,008,512	48,126,722	902,881,790	882,712,733
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	990,267,759	48,126,722	942,141,037	915,518,853

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....41,768,556,961 less $.....0 included in Line 6.3 (including $.....9,182 Modco Reserve)	41,768,556,961	41,412,259,575
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	649,781,339	595,780,551
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	3,413,223,486	2,972,957,064
4.	Contract claims:		
	4.1 Life	423,500,977	418,077,612
	4.2 Accident and health	48,598,756	53,758,314
5.	Policyholders' dividends $.....3,244,147 and coupons $.....0 due and unpaid	3,244,147	2,319,865
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)	57,974,105	221,332,136
	6.2 Dividends not yet apportioned (including $.....0 Modco)	166,009,077	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 $.....(13,621) discount; including $.....710,089 accident and health premiums	5,265,533	5,235,060
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	4,906,176	4,822,303
	9.3 Other amounts payable on reinsurance, including $.....(27) assumed and $.....849,207 ceded	849,180	413,957
	9.4 Interest Maintenance Reserve	98,257,188	107,739,142
10.	Commissions to agents due or accrued - life and annuity contracts $.....7,943,677, accident and health $.....92,003 and deposit-type contract funds $.....0	8,035,680	8,193,826
11.	Commissions and expense allowances payable on reinsurance assumed	3,836,714	4,202,721
12.	General expenses due or accrued	308,809,746	370,692,873
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,379,098,996) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,333,056,967)	(2,354,210,774)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	41,934,334	29,668,026
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	0	20,305,191
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,261,780	3,015,125
17.	Amounts withheld or retained by company as agent or trustee	1,545,694,122	842,039,378
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	118,095,456	150,838,877
20.	Net adjustment in assets and liabilities due to foreign exchange rates	35,476	43,088
21.	Liability for benefits for employees and agents if not included above	100,912,398	93,672,432
22.	Borrowed money $.....1,829,603,680 and interest thereon $.....5,407,727	1,835,011,407	1,996,117,887
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	614,133,986	431,845,331
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	529,985	532,610
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	57,858,345	69,597,494
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	27,712,564	31,541,457
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	121,392,060	119,070,937
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	49,093,364,011	47,611,862,058
27.	From Separate Accounts statement	132,594,833,364	121,609,363,330
28.	Total liabilities (Lines 26 and 27)	181,688,197,375	169,221,225,388
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	2,747,615,222	2,747,006,689
34.	Aggregate write-ins for special surplus funds	1,202,278,018	1,202,278,018
35.	Unassigned funds (surplus)	1,837,940,923	894,913,485
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....57,604,799 in Separate Accounts Statement)	5,787,834,163	4,844,198,192
38.	Totals of Lines 29, 30 and 37	5,790,334,163	4,846,698,192
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	187,478,531,538	174,067,923,580

DETAILS OF WRITE-INS

2501.	Unearned premium reserve for aviation reinsurance	2,941	2,941
2502.	Aviation reinsurance losses	13,429,298	13,789,709
2503.	Accrued interest on policy claims and other contract funds	3,528,363	3,893,844
2598.	Summary of remaining write-ins for Line 25 from overflow page	104,431,458	101,384,443
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	121,392,060	119,070,937
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Reserve for aviation reinsurance	30,000,000	30,000,000
3402.	Special contingent reserve fund for separate accounts	2,500,000	2,500,000
3403.	Separate account annuitant mortality fluctuation funds	1,169,778,018	1,169,778,018
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	1,202,278,018	1,202,278,018

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	9,634,216,048	9,428,224,317	12,815,726,019
2. Considerations for supplementary contracts with life contingencies	19,349,102	16,129,305	22,147,890
3. Net investment income	1,594,757,086	2,110,997,970	2,753,021,473
4. Amortization of Interest Maintenance Reserve (IMR)	12,911,281	16,304,191	22,542,776
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(547,800,327)	(263,734,891)	(549,728,896)
6. Commissions and expense allowances on reinsurance ceded	16,744,549	15,924,389	23,449,064
7. Reserve adjustments on reinsurance ceded	(3,417,865)	(2,193,742)	(2,494,516)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,090,602,509	1,015,190,066	1,361,457,430
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	147,189,368	128,596,260	177,495,923
9. Totals (Lines 1 to 8.3)	11,964,551,751	12,465,437,865	16,623,617,163
10. Death benefits	1,566,566,192	1,342,879,254	1,794,233,523
11. Matured endowments (excluding guaranteed annual pure endowments)	10,310,288	7,436,474	9,528,691
12. Annuity benefits	1,232,250,892	1,083,532,641	1,448,562,177
13. Disability benefits and benefits under accident and health contracts	56,529,177	48,033,256	67,487,054
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	7,663,327,106	6,693,293,593	9,151,110,289
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	57,068,287	60,103,421	99,676,074
18. Payments on supplementary contracts with life contingencies	41,750,645	42,572,317	56,893,193
19. Increase in aggregate reserves for life and accident and health contracts	375,388,800	1,209,131,224	979,268,937
20. Totals (Lines 10 to 19)	11,003,191,387	10,486,982,180	13,606,759,938
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	809,303,512	805,769,483	1,086,343,701
22. Commissions and expense allowances on reinsurance assumed	5,728,636	6,131,636	8,132,339
23. General insurance expenses	538,148,269	458,643,690	634,643,531
24. Insurance taxes, licenses and fees, excluding federal income taxes	62,864,706	67,859,858	81,649,500
25. Increase in loading on deferred and uncollected premiums	(4,278,872)	(780,412)	(607,271)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(836,045,607)	(25,450,266)	(118,536,558)
27. Aggregate write-ins for deductions	23,475,907	30,128,399	49,813,139
28. Totals (Lines 20 to 27)	11,602,387,938	11,829,284,568	15,348,198,319
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	362,163,813	636,153,297	1,275,418,844
30. Dividends to policyholders	165,621,321	170,050,638	221,658,447
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	196,542,492	466,102,659	1,053,760,397
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(493,691,405)	(297,569,839)	(241,197,494)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	690,233,897	763,672,498	1,294,957,891
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(155,417,255) (excluding taxes of $.....1,846,561 transferred to the IMR)	(450,746,421)	119,013,167	(616,137,843)
35. Net income (Line 33 plus Line 34)	239,487,476	882,685,665	678,820,048
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,846,698,192	5,422,563,223	5,422,563,223
37. Net income (Line 35)	239,487,476	882,685,665	678,820,048
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....422,049,363	873,905,961	99,800,344	(350,455,112)
39. Change in net unrealized foreign exchange capital gain (loss)	(3,330,145)	3,028,228	1,653,475
40. Change in net deferred income tax	(28,659,867)	60,046,376	193,565,700
41. Change in nonadmitted assets	75,473,488	63,682	(127,478,152)
42. Change in liability for reinsurance in unauthorized and certified companies	2,625	55,941,590	55,941,439
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(182,288,655)	(21,481,917)	40,981,945
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(536,326,794)	(225,508,175)	(514,162,947)
47. Other changes in surplus in Separate Accounts Statement	537,156,804	232,959,008	514,236,550
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	608,533	550,165	1,019,833
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	(500,000,000)	(1,050,000,000)
53. Aggregate write-ins for gains and losses in surplus	(32,393,455)	(15,436,232)	(19,987,810)
54. Net change in capital and surplus (Lines 37 through 53)	943,635,971	572,648,734	(575,865,031)
55. Capital and surplus as of statement date (Lines 36 + 54)	5,790,334,163	5,995,211,957	4,846,698,192
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums	0	(1)	0
08.302. Sundry receipts and adjustments	147,189,368	128,596,261	177,495,923
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	147,189,368	128,596,260	177,495,923
2701. Aviation reinsurance	122,122	579,350	(417,909)
2702. Increase (decrease) in certain liabilities	0	9,590,699	7,938,726
2703. Sundry disbursements and adjustments	19,564,996	19,948,970	41,982,280
2798. Summary of remaining write-ins for Line 27 from overflow page	3,788,789	9,380	310,042
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	23,475,907	30,128,399	49,813,139
5301. Tax Benefit Associated with compensation Plans	2,259,522	421,132	1,437,448
5302. Change in Pension Plans	256,397	237,858	(5,330,036)
5303. Prior Year Correction	(34,909,374)	(16,095,222)	(16,095,222)
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(32,393,455)	(15,436,232)	(19,987,810)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	9,534,756,781	9,290,803,899	12,626,502,366
2. Net investment income	1,417,192,002	1,964,013,358	2,564,684,019
3. Miscellaneous income	1,251,118,561	1,131,274,974	1,519,266,825
4. Total (Lines 1 through 3)	12,203,067,344	12,386,092,231	16,710,453,210
5. Benefit and loss related payments	10,615,064,441	9,283,696,160	12,523,287,777
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(857,199,259)	(260,412,554)	(248,449,003)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,487,376,433	1,427,427,592	1,881,470,211
8. Dividends paid to policyholders	29,953,616	30,876,193	40,836,994
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(225,299,999)	332,350,133	361,392,827
10. Total (Lines 5 through 9)	11,049,895,232	10,813,937,524	14,558,538,806
11. Net cash from operations (Line 4 minus Line 10)	1,153,172,112	1,572,154,707	2,151,914,404
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,312,076,740	5,941,580,451	7,890,817,768
12.2 Stocks	106,212,565	30,737,051	38,265,807
12.3 Mortgage loans	944,248,733	977,608,317	1,058,036,497
12.4 Real estate	0	0	0
12.5 Other invested assets	173,402,830	123,372,461	169,736,457
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	147,443	477,878
12.7 Miscellaneous proceeds	119,809,859	633,683,219	(87,960,452)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,655,750,727	7,707,128,942	9,069,373,955
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,085,926,831	7,906,622,580	8,548,172,740
13.2 Stocks	74,841,731	44,720,200	78,772,435
13.3 Mortgage loans	1,786,648,974	2,184,866,079	3,251,446,512
13.4 Real estate	0	0	0
13.5 Other invested assets	269,935,447	122,447,808	192,423,780
13.6 Miscellaneous applications	258,404,654	(42,413,179)	89,436,280
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,475,757,637	10,216,243,488	12,160,251,747
14. Net increase or (decrease) in contract loans and premium notes	(38,569,682)	(21,816,929)	(31,690,187)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(781,437,228)	(2,487,297,617)	(3,059,187,605)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(162,782,067)	253,093,744	103,633,238
16.4 Net deposits on deposit-type contracts and other insurance liabilities	426,471,469	958,283,198	1,706,802,176
16.5 Dividends to stockholders	0	500,000,000	1,050,000,000
16.6 Other cash provided (applied)	52,167,690	206,703,544	(854,106,261)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	315,857,092	918,080,486	(93,670,847)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	687,591,976	2,937,576	(1,000,944,048)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,243,845,231	2,244,789,279	2,244,789,279
19.2 End of period (Line 18 plus Line 19.1)	1,931,437,207	2,247,726,855	1,243,845,231

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	1,848,001,496	1,837,640,356	2,449,568,346
3. Ordinary individual annuities	5,960,353,769	5,636,994,932	7,679,508,056
4. Credit life (group and individual)	0	0	0
5. Group life insurance	1,223,773	0	394
6. Group annuities	2,292,053,670	2,401,135,430	3,286,316,983
7. A&H - group	710,368	44,128	108,333
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	41,100,091	46,310,601	60,989,054
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	10,143,443,167	9,922,125,447	13,476,491,166
12. Deposit-type contracts	5,149,939,072	5,583,210,000	7,837,668,334
13. Total	15,293,382,239	15,505,335,447	21,314,159,500

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

The New York State Department of Financial Services ("NYSDFS") recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New York. There are no differences in net income and capital and surplus between NAIC SAP and SAP for AXA Equitable. See table below:

	SSAP #	F/S Page	F/S Line #	September 30, 2017	December 31, 2016
NET INCOME					
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis(Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 239,487,476	$ 678,820,048
(2) State Prescribed Practices that increase/decrease NAIC SAP					
	N/A	N/A	N/A		
(3) State Permitted Practices that increase/decrease NAIC SAP					
	N/A	N/A	N/A		
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 239,487,476	$ 678,820,048
SURPLUS					
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 5,790,334,163	$ 4,846,698,192
(6) State Prescribed Practices that increase/decrease NAIC SAP					
	N/A	N/A	N/A		
(7) State Permitted Practices that increase/decrease NAIC SAP					
	N/A	N/A	N/A		
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 5,790,334,163	$ 4,846,698,192

B. Use of Estimates in Preparation of the Financial Statements

No significant change.

C. Accounting Policy

No significant change.

D. Going Concern

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

During the third quarter of 2017, the Company's management identified an error in the calculation of reserves in a block of long term care reinsurance assumed. As a result of this error and in accordance with SAP, the Company reported a correction to decrease opening surplus by $34.9 million within page 4 write in line 53 and included a current and deferred tax benefit of $12.2 million. The Company's management does not believe this correction to be material to the Company's result of operations, financial position, or cash flow for any of the previously filed annual statements. The net gain in operations and surplus in 2016 would have been lower by approximately $1.8 million and $22.7 million, respectively, if such error had not been made.

Note 3 - Business Combinations and Goodwill

No Significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. - C. No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities except issues in default; 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 as of September 30, 2017 are as follows:

		1	2		3
			Other than Temporary Impairment Recognized in Loss		
		Amortized Cost Basis before Other than Temporary Impairment (OTTI)	2a Interest	2b Non-interest	Fair Value * 1-(2a+2b)
OTTI recognized 1st Quarter					
a.	Intent to Sell				—
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis				—
c.	**Total 1st Quarter**	$ —	$ —	$ —	$ —
OTTI recognized 2nd Quarter					
d.	Intent to Sell	$ 18,454,492	$ —	$ 12,569,015	$ 5,885,477
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	—	—	—	—
f.	**Total 2nd Quarter**	$ 18,454,492	$ —	$ 12,569,015	$ 5,885,477
OTTI recognized 3rd Quarter					
g.	Intent to Sell				—
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis		—	—	—
i.	**Total 3rd Quarter**	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter					
j.	Intent to Sell				—
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis		—		—
l.	**Total 4th Quarter**	$ —	$ —	$ —	$ —
m	**Annual Aggregate Total**	**$ XXX**	$ —	$ 12,569,015	**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 in the year ended September 30, 2017, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other-than-temporary-impairment 2-3	5 Amortized Cost after other-than-temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
07388VAM0	$ 7,936,838	$ 1,159,990	$ 6,776,848	$ 1,159,990	$ 1,159,990	6/30/2017
07388VAL2	9,956,907	4,327,884	5,629,023	4,327,884	4,327,884	6/30/2017
92978PAQ2	560,747	397,603	163,144	397,603	397,603	6/30/2017
Total	**XXX**	**XXX**	**12,569,015**	**XXX**	**XXX**	**XXX**

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of September 30, 2017:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	$ 4,948,161
2. 12 Months or Longer	$ 22,100,526

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

1. Less than 12 Months	$ 53,971,636
2. 12 Months or Longer	$ 154,406,978

The $27,048,687 of unrealized losses includes $10,866,037 of valuation allowances already recognized through surplus.

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

E. Repurchase Agreements and /or Securities Lending Transactions

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

(3) Collateral Received:

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $1,893,725,071

F.- H. No significant change.

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

J. Offsetting and Netting of Assets and Liabilities

	Gross Amounts Recognized	Amount Offset	Net Amount Presented on Balance Sheets
ASSETS			
Description			
Equity	$ 2,760,109,842	$ 1,319,290,276	$ 1,440,819,566
Interest Rate	271,287,530	242,266,309	29,021,221
Credit	34,783,579	4,290,569	30,493,010
Currency	14,328,480	5,874,549	8,453,931
Total Derivatives *	$ 3,080,509,431	$ 1,571,721,703	$ 1,508,787,728
LIABILITIES			
Description			
Equity	$ 1,319,290,276	$ 1,319,290,276	$ —
Interest Rate	242,266,309	242,266,309	—
Credit	4,290,569	4,290,569	—
Currency	5,874,549	5,874,549	—
Total Derivatives	$ 1,571,721,703	$ 1,571,721,703	$ —

* Includes $120,206,592 of due and accrued investment income and excludes $41,910,848 of net margins

K. No significant change.

L. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

A. No significant change.

B. Federal Home Loan Bank

(1) As of September 30, 2017, the Company has three outstanding funding agreements totaling $500,000,000 from FHLBNY with current interest rates ranging from 1.28%-1.30% all maturing within 30 days. In addition, the Company has twenty-four separate funding agreements totaling $2,215,415,334 from FHLBNY with current interest rates ranging from 1.51%-3.17% and maturing within approximately three to ten years.

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

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	$9,078,900	$9,078,900	0
(c)	Activity Stock	$122,193,700	$122,193,700	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	$131,272,600	$131,272,600	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	$4,000,000,000	XXX	XXX

2. Prior Year

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

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

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	0	0	0	0	0	0
2.	Class B	$9,078,900	$9,078,900	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$4,342,415,555	$4,477,322,460	$2,715,415,334

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$4,342,415,555	$4,477,322,460	$2,715,415,334

3. Current Period Separate Accounts

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

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,771,851,270	$3,769,644,787	$2,238,498,334

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$4,357,345,434	$4,478,237,004	$2,715,415,334

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$4,357,345,434	$4,478,237,004	$2,715,415,334

3. Current Period Separate Accounts

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

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,771,851,270	$3,769,644,787	$2,238,498,334

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$2,715,415,334	$2,715,415,334	$ —	$2,719,437,553
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$2,715,415,334	$2,715,415,334	—	$2,719,437,553

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$2,238,498,334	$2,238,498,334	—	$2,241,403,253
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$2,238,498,334	$2,238,498,334	—	$2,241,403,253

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	—	—	—
2.	Funding Agreements	$2,715,415,334	$2,715,415,334	—
3.	Other	—	—	—
4.	Aggregate Total	$2,715,415,334	$2,715,415,334	—

c. FHLB Prepayment Obligations

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

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

A. Defined Benefit Plan

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

B-I No significant change

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

A-D No significant change.

E. Other Contingencies

Insurance Litigation

In April 2014, a lawsuit was filed in the United States District Court for the Southern District of New York, now entitled Ross v. AXA Equitable Life Insurance Company. The lawsuit is a putative class action on behalf of all persons and entities that, between 2011 and March 11, 2014, directly or indirectly, purchased, renewed or paid premiums on life insurance policies issued by AXA Equitable (the "Policies"). The complaint alleges that AXA Equitable did not disclose in its New York statutory annual statements or elsewhere that the collateral for certain reinsurance transactions with affiliated reinsurance companies was supported by parental guarantees, an omission that allegedly caused AXA Equitable to misrepresent its "financial condition" and "legal reserve system." The lawsuit seeks recovery under Section 4226 of the New York Insurance Law of all premiums paid by the class for the Policies during the relevant period. In July 2015, the Court granted AXA Equitable's motion to dismiss for lack of subject matter jurisdiction. In April 2015, a second action in the United States District Court for the Southern District of New York was filed on behalf of a putative class of variable annuity holders with "Guaranteed Benefits Insurance Riders," entitled Calvin W. Yarbrough, on behalf of himself and all others similarly situated v. AXA Equitable Life Insurance Company. The new action covers the same class period, makes substantially the same allegations, and seeks the same relief as the Ross action. In October 2015, the Court, on its own, dismissed the Yarbrough litigation on similar grounds as the Ross litigation. In December 2015, the Second Circuit denied the plaintiffs motion to consolidate their appeals but ordered that the appeals be heard together before a single panel of judges. In February 2017, the Second Circuit affirmed the decisions of the district court in favor of AXA Equitable, and that decision is now final because the plaintiffs failed to file a further appeal.

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

In February 2016, a lawsuit was filed in the United States District Court for the Southern District of New York entitled Brach Family Foundation, Inc. v. AXA Equitable Life Insurance Company. This lawsuit is a putative class action brought on behalf of all owners of universal life ("UL") policies subject to AXA Equitable's cost of insurance ("COI") increase. In early 2016, AXA Equitable raised COI rates for certain UL policies issued between 2004 and 2007, which had both issue ages 70 and above and a current face value amount of $1 million and above. The current complaint alleges a claim for breach of contract and a claim that the AXA Equitable made misrepresentations in violation of Section 4226 of the New York Insurance Law ("Section 4226"). Plaintiff seeks (a) with respect to its breach of contract claim, compensatory damages, costs, and, pre- and post-judgment interest, and (b) with respect to its claim concerning Section 4226, a penalty in the amount of premiums paid by the Plaintiff and the putative class. AXA Equitable's response to the complaint was filed in February 2017. Additionally, a separate putative class action and six individual actions challenging the COI increase have been filed against AXA Equitable in Federal or State courts. Within that group, all of the outstanding actions (the second putative class action and two individual actions) have been transferred to the Federal court where the Brach Family Foundation, Inc. litigation is pending. We are vigorously defending each of these matters. the terms of which are confidential, this matter was settled. AB's contribution to the settlement amount was paid by AB's relevant insurance carriers.

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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 20 - Fair Value

A) 1) Fair Value Measurements at September 30, 2017

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Commercial Mortgage-Backed Securities	—	$ 1,001,257	$ 8,858,338	$ 9,859,595
States and Political Subdivisions	—	481,250	—	$ 481,250
Total Bonds	$ —	$ 1,482,507	$ 8,858,338	$ 10,340,845
Preferred Stocks:				
Industrial and Miscellaneous	$ —	—	$ 393,316	$ 393,316
Parent, Subsidiaries and Affiliates	—	—	—	—
Total Preferred Stocks	$ —	$ —	$ 393,316	$ 393,316
Common Stocks:				
Industrial and Miscellaneous	$ 254,915	—	$ 131,558,530	$ 131,813,445
Parent, Subsidiaries and Affiliates	—	—	1,311,680,639	1,311,680,639
Total Common Stocks	$ 254,915	$ —	$ 1,443,239,169	$ 1,443,494,084
Derivative Assets:				
Swaps	—	$ (46,835,554)	—	$ (46,835,554)
Futures	—	—	—	—
Options	—	1,516,676,341	—	1,516,676,341
Floors	—	—	—	—
Credit Default Swaps	—	30,493,010	—	30,493,010
Currency	—	8,453,931	—	8,453,931
Total Derivatives*	—	$ 1,508,787,728	—	$ 1,508,787,728
Separate Account Assets**	116,169,280,445	15,643,278,125	337,452,630	132,150,011,200
Total Assets at Fair Value	$116,169,535,360	$ 17,153,548,360	$ 1,789,943,453	$135,113,027,173
b. Liabilities at Fair Value:				
Derivative Liabilities	—	—	—	—
Total Liabilities at Fair Value	—	—	—	—

* Fair value includes $120,206,592 of due and accrued investment and excludes $41,910,848 of net margins

** Includes only cash and invested assets.

NOTES TO FINANCIAL STATEMENTS

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

	Balance as of 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total Gain/ Loss included in Net Income	Total Gain/ Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 9/30/2017
Assets :										
Residential Mortgage-Backed Securities	—	—	—	—	—	—	—	—	—	—
Commercial Mortgage-Backed Securities (a)	$ 14,294,956	$ 11,557,491	$ (5,478,104)	$ (13,733,510)	31,920,514	$ —	$ —	$ (29,703,009)	$ —	$ 8,858,338
Preferred Stocks (b)	—	529,035	—	—	(135,719)	—	—	—	—	393,316
Stocks	109,654,288	—	—	—	148,628	23,571,414	—	(1,815,800)	—	131,558,530
Parent, Subsidiaries and Affiliates - Stocks	1,175,046,501	—	—	—	136,634,138	—	—	—	—	1,311,680,639
Separate Account Assets	313,431,135	752,238	—	22,062,857	—	7,053,134	—	(1,757,121)	(4,089,613)	337,452,630
Derivative Assets	—	—	—	—	—	—	—	—	—	—
Total Assets	$ 1,612,426,880	$ 12,838,764	$ (5,478,104)	$ 8,329,347	$ 168,567,561	$ 30,624,548	$ —	$ (33,275,930)	$ (4,089,613)	$ 1,789,943,453

(a) Amount includes $11,557,491 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 $5,478,104 of Level 3 securities no longer carried at market value.

(b) During the third quarter of 2017, a $529,035 preferred stock security started being valued internally and was transferred from Level 2 to Level 3.

3) During the first quarter of 2017, the Separate Accounts had a Common Stock security which transferred assets of $32,574 into Level 3 from level 2, which were sold during the second quarter of 2017. During the third quarter of 2017, the Separate Accounts had a $719,664 Common Stock security transferred from Level 2 to Level 3 as the price provided by IDC was a pass through of a single broker quote.

4)/5) Fair Value of Financial Instruments:

No significant change.

B. N/A

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of September 30, 2017 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,950,807,883	$ 31,815,341,293	—	$ 30,510,055,760	$ 2,440,752,123	
Preferred Stock	$ 380,987,603	$ 354,922,468	$ 179,997,164	$ 200,597,123	$ 393,316	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	$ 131,813,445	$ 131,813,445	$ 254,915	—	$ 131,558,530	
- Parent, subsidiaries and Affiliates ****	$ 1,772,477,220	$ 1,311,680,639	—	—	$ 1,772,477,220	
Mortgage Loans on Real Estate	$ 10,685,895,400	$ 10,576,720,458	—	—	$ 10,685,895,400	
Derivatives *	$ 1,508,787,728	$ 1,430,491,985	—	$ 1,508,787,728	—	
Separate Accounts**	$ 132,509,368,484	$ 132,507,536,528	$116,528,637,729	$ 15,643,278,125	$ 337,452,630	
Policyholders liabilities: Investment contracts***	$ 12,045,783,025	$ 11,936,397,173	—	—	$ 12,045,783,025	

* Fair value includes $120,206,592 of due and accrued investment and excludes $41,910,848 of net margins.

** Includes only cash and invested assets

*** Includes GA, SA and funding agreement contracts.

**** Difference between fair value and admitted value entirely represents affiliated holdings of AllianceBernstein units, which for statutory admitted carrying value is valued using a hair cut of 25%. The hair cut is based on SSAP #97 sliding scale and approved by the SVO.

D. N/A

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/08/2017

6.4 By what department or departments?

New York

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 315,862,966

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 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 1,003,492,182	$ 1,002,863,131
14.22	Preferred Stock	0	0
14.23	Common Stock	1,175,046,501	1,311,680,639
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	154,708,855	156,542,098
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,333,247,538	$ 2,471,085,868
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 of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286

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

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

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

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Alliance Bernstein, LP	A
AXA Investment Managers, Inc.	A
HPS Investment Partners, LLC	U

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

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

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

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

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

18.2 If no, list exceptions:

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:

			Amount
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$ 2,509,090,366
	1.12	Residential mortgages	$ 0
	1.13	Commercial mortgages	$ 8,055,027,518
	1.14	Total mortgages in good standing	$ 10,564,117,885
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	$ 12,602,573
	1.32	Residential mortgages	$ 0
	1.33	Commercial mortgages	$ 0
	1.34	Total mortgages with interest overdue more than three months	$ 12,602,573
1.4	Long-term mortgage loans in process of foreclosure		
	1.41	Farm mortgages	$ 0
	1.42	Residential mortgages	$ 0
	1.43	Commercial mortgages	$ 0
	1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		$ 10,576,720,458
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
	1.61	Farm mortgages	$ 0
	1.62	Residential mortgages	$ 0
	1.63	Commercial mortgages	$ 0
	1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.	Operating Percentages:	
	2.1 A&H loss percent	273.7
	2.2 A&H cost containment percent	0.5
	2.3 A&H expense percent excluding cost containment expenses	67.7

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama AL	L	15,237,198	61,804,919	534,033	1,570,106	79,146,256	0
2. Alaska AK	L	968,092	5,488,865	82,090	319,717	6,858,764	0
3. Arizona AZ	L	17,131,141	134,675,192	310,533	1,713,196	153,830,062	0
4. Arkansas AR	L	6,885,824	17,823,152	146,726	597,602	25,453,305	0
5. California CA	L	169,089,401	753,122,994	3,507,099	30,171,873	955,891,366	0
6. Colorado CO	L	19,506,727	127,083,506	207,728	4,057,745	150,855,705	0
7. Connecticut CT	L	28,266,740	180,718,923	645,296	6,971,837	216,602,796	0
8. Delaware DE	L	26,707,770	24,934,295	39,847	1,410,343	53,092,255	0
9. District of Columbia DC	L	3,657,097	22,479,528	108,717	282,086	26,527,428	0
10. Florida FL	L	119,582,274	556,188,193	2,755,328	20,528,001	699,053,795	0
11. Georgia GA	L	28,101,846	112,416,071	1,458,122	12,929,460	154,905,498	173,022,072
12. Hawaii HI	L	5,887,641	49,809,445	161,763	792,115	56,650,965	0
13. Idaho ID	L	2,871,051	17,976,132	47,030	83,470	20,977,683	0
14. Illinois IL	L	71,571,230	393,148,112	1,500,711	10,859,203	477,079,256	0
15. Indiana IN	L	11,685,758	72,022,171	271,909	3,532,187	87,512,025	0
16. Iowa IA	L	6,561,192	59,582,676	78,191	1,095,808	67,317,868	0
17. Kansas KS	L	12,282,598	52,122,788	137,498	1,308,792	65,851,676	0
18. Kentucky KY	L	5,975,501	48,599,762	80,584	1,263,182	55,919,029	0
19. Louisiana LA	L	10,699,525	73,259,474	477,960	1,873,257	86,310,216	0
20. Maine ME	L	1,615,207	35,710,044	60,872	1,966,997	39,353,119	0
21. Maryland MD	L	25,907,542	142,702,239	710,367	3,307,869	172,628,017	0
22. Massachusetts MA	L	21,896,486	206,328,784	494,389	7,106,913	235,826,572	0
23. Michigan MI	L	60,398,702	296,655,401	999,697	6,049,471	364,103,270	0
24. Minnesota MN	L	155,973,571	134,478,654	160,187	3,599,023	294,211,434	0
25. Mississippi MS	L	9,270,780	17,667,069	260,571	617,001	27,815,422	0
26. Missouri MO	L	19,070,785	76,154,496	235,506	3,811,593	99,272,380	0
27. Montana MT	L	1,224,461	3,124,047	13,865	394,089	4,756,462	0
28. Nebraska NE	L	4,383,047	25,500,286	64,572	458,374	30,406,280	0
29. Nevada NV	L	6,062,652	39,079,281	27,189	738,021	45,907,143	0
30. New Hampshire NH	L	2,020,049	33,607,884	48,485	9,189,406	44,865,824	0
31. New Jersey NJ	L	105,312,701	682,323,479	3,379,763	15,275,110	806,291,052	0
32. New Mexico NM	L	3,156,206	17,241,818	126,729	0	20,524,753	0
33. New York NY	L	339,378,257	877,336,607	9,986,257	205,152,132	1,431,853,252	4,976,917,000
34. North Carolina NC	L	35,333,905	195,796,952	509,617	10,545,382	242,185,856	0
35. North Dakota ND	L	2,402,415	12,584,361	32,662	23,177	15,042,615	0
36. Ohio OH	L	33,316,397	352,015,004	357,143	3,542,156	389,230,699	0
37. Oklahoma OK	L	9,825,580	45,001,033	231,211	1,222,560	56,280,383	0
38. Oregon OR	L	5,827,889	61,607,494	78,201	1,473,497	68,987,080	0
39. Pennsylvania PA	L	76,989,195	478,143,373	3,420,010	7,261,476	565,814,053	0
40. Rhode Island RI	L	1,942,875	34,008,442	30,590	229,137	36,211,044	0
41. South Carolina SC	L	11,203,596	91,847,869	342,823	1,610,581	105,004,870	0
42. South Dakota SD	L	5,649,526	11,107,487	71,654	5,255,973	22,084,639	0
43. Tennessee TN	L	21,552,829	93,278,345	697,130	2,345,772	117,874,076	0
44. Texas TX	L	86,367,821	608,407,582	1,090,260	6,666,715	702,532,378	0
45. Utah UT	L	13,299,815	33,974,987	39,961	1,564,970	48,879,733	0
46. Vermont VT	L	1,159,151	12,598,953	14,742	1,645,083	15,417,930	0
47. Virginia VA	L	31,475,045	144,183,320	738,426	12,844,011	189,240,803	0
48. Washington WA	L	36,058,278	98,741,168	130,771	2,001,406	136,931,623	0
49. West Virginia WV	L	5,539,956	24,842,450	171,946	2,813,247	33,367,599	0
50. Wisconsin WI	L	24,973,145	131,810,904	402,705	5,312,230	162,498,984	0
51. Wyoming WY	L	3,644,862	7,047,410	33,583	3,632,860	14,358,715	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	52,313	0	0	0	52,313	0
54. Puerto Rico PR	L	25,271,157	33,566,599	929,675	0	59,767,431	0
55. US Virgin Islands VI	L	598,581	42,441	604	40	641,666	0
56. Northern Mariana Islands MP	N	2,287	0	0	0	2,287	0
57. Canada CAN	L	153,163	29,173	3,575	3,195	189,106	0
58. Aggregate Other Alien OT	XXX	22,801,912	1,558,029	621,043	4,763	24,985,747	0
59. Subtotal	(a) 53	1,773,780,742	7,823,359,660	39,067,945	429,024,211	10,065,232,558	5,149,939,072
90. Reporting entity contributions for employee benefit plans	XXX	0	297	0	12,277	12,573	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	73,215,300	11,036	0	0	73,226,337	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	7,557,112	0	2,949,732	0	10,506,844	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,854,553,155	7,823,370,993	42,017,677	429,036,487	10,148,978,312	5,149,939,072
96. Plus Reinsurance Assumed	XXX	151,019,136	4,364,719	7,169,495	0	162,553,351	0
97. Totals (All Business)	XXX	2,005,572,291	7,827,735,712	49,187,173	429,036,487	10,311,531,663	5,149,939,072
98. Less Reinsurance Ceded	XXX	335,743,251	299,227,395	27,279,205	0	662,249,851	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,669,829,040	7,528,508,317	21,907,968	429,036,487	9,649,281,812	5,149,939,072
DETAILS OF WRITE-INS							
58001. Canal Zone	XXX	57,131	0	0	0	57,131	0
58002. Mexico	XXX	610,343	0	421,237	0	1,031,580	0
58003. Phillippines	XXX	14,915	0	0	0	14,915	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	22,119,524	1,558,029	199,806	4,763	23,882,121	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	22,801,912	1,558,029	621,043	4,763	24,985,747	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	100.00			
AXA France Assurance SAS	98.75			
AXA Corporate Solutions Assurance - France	100.00			
AXA Matrix Risk Consultants SA (France)	100.00			
AXA Matrix Risk Consultants Shanghai Co.Ltd	100.00			
AXA Matrix Risk Consultants India Prt Ltd	100.00			
AXA Matrix Risk Consultants US Inc.	100.00			
AXA Matrix Risk Consultants Brazil Ltd.	100.00			
AXA Group Solutions - France	100.00			
AXA Assistance Inc. USA	73.77			
AXA Investment Managers	100.00			
AXA Investment Managers - France	100.00			
AXA Rosenberg Group LLC	100.00			
AXA IM Rose Inc	100.00	22-3624513		
AllianceBernstein LP	14.97	13-4064930		
AXA Mediterranean Holdings, S.A.U	100.00			
AXA Millésimes	42.34			
AXA Real Estate Investment Managers	100.00			
AXA Technology Services	100.00			
AXA Belgium	100.00			
AXA Financial, Inc.	0.46	13-3623351		
AXA Life Insurance Company Ltd. - Hong Kong	100.00			
AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
AXA General Insurance China Ltd	100.00			
AXA China - France	51.00			
AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe Beaujon	100.00			
AXA Pojistovna a.s.	100.00			
AXA Zivtni Pojistonva a.s.	100.00			
AXA Penzijni Fond a.s.	99.98			
AXA Biztosito Zrt.	100.00			
AXA Zycie Towarzystwo Ubezieczen S.A.	90.24			
AXA Powszechne Towarzstwo Emerytalne S.A.	100.00			
AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	100.00			
AXA Life Insurance SA	99.90			
AXA Business Services Private Limited	99.99			
Compagnie Financiere de Paris	100.00			
AXA France Assurance	100.00			
AXA Corporate Solutions Assurance	98.75			
AXA Global Life	100.00			
AXA Global P&C	100.00			
AXA Liabilities Managers - France	99.90			
AXA Liabilities Managers - US	100.00			
AXA DBIO GP S.à.r.l.	100.00			
AXA DBIO S.C.A.	9.74			
GLOBALE Ruckversicherungs-AG	100.00			
GLOBAL Group of Australia Pty. Ltd.	100.00			
GLOBAL Life Reinsurance Company of Australia	100.00			
GLOBAL U.S. Holdings, Inc.	100.00	13-3907460		
GLOBAL Reinsurance Corporation of America	100.00	13-5009848	21032	NY
GLOBAL Reinsurance Canada Holdings Inc.	100.00			
GLOBAL Reinsurance Company	100.00			

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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			
Colisee Re - France	99.90	AA-1320035		
AXA DBIO S.C.A.	21.67			
AXA America Corporate Solutions, Inc.	21.01	36-3044045		
AXA Konzern AG	100.00			
AXA Investment Managers	5.20			
WinCom Versicherungs-Holding AG	100.00			
DBV Deutsche Beamtenversicherung Leben AG	94.90			
DBV Deutsche Beamtenversicherung AG	100.00			
DBV Deutsche Lebensversicherung AG	100.00			
AXA Versichenung AG	100.00	AA-1340055		
AXA ART Versicherung AG - Clologne	100.00			
AXA Art Holdings Inc.	100.00			
Fine Art Service International Inc.	100.00			
AXA Art Insurance Corporation	100.00	13-3368745	29530	NY
AXA Art Americas Corporation	100.00			
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			
Seguro Directo Gere Compania de Seguros SA	100.00			
AXA Portugal Companhia de Seguros SA	83.02			

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 Portugal Companhia de Seguros Vida SA	87.63			
AXA Services s.r.o.	100.00			
EX-SR a.s. v likvdacii	100.00			
AXA d.s.s., a.s.	100.00			
AXA d.d.s., a.s.	100.00			
AXA General Insurance	94.13			
AXA Mediterraenan Holding, S.A.U	100.00			
Hilo Direct, Seguros y Reaseguros S.A.	99.99			
AXA MEDLA IT & Local Support Services, S.A.	100.00			
AXA Regional Services, S.A.	100.00			
AXA Seguros Generales, S.A. de Seguros y Reaseguros	99.89			
AXA Pensiones, S.A. E.G.F.P.	100.00			
AXA Tigris, S.A.	100.00			
AXA Vida, S.A.de Seguros y Reaseguros	99.80			
AXA Senegal	51.53			
AXA Cote d'Ivoire	78.64			
AXA Cameroun ©	99.90			
AXA Gabon	86.49			
AXA Versicherungen AG	100.00			
AXA Leben AG	100.00			
Rechtsschutz AG	66.67			
AXA Insurance Public Co. Ltd	24.99			
ASM Holdings Limited	48.80			
Krungthai-AXA Life Insurance Company Limited	25.00			
AXA Hayat ve Emeklilik A.S.	100.00			
AXA Sigorta A.S.	72.55			
AXA Insurance	50.29			
AXA Ukraine	50.00			
AXA Global Risks (Uk) Limited	100.00			
Hordel FV	100.00			
AXA Equity & Law Plc	99.90			
AXA UK PLC	46.90			
AXA UK PLC	53.10			
Bluefin Group Limited	100.00			
GBI Holdings Limited	100.00			
Guardian Royal Exchange PLC	100.00			
Architas Advisory Services Limited	100.00			
Architas Multi-Manager Limited	100.00			
AXA Sun Direct Limited	100.00			
Oudinot Participations France	100.00			
Broad Vista Partners, LLC	30.00	81-3019204		

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
AXA America Holdings, Inc	100.00	90-0226248		
AXA Technology Services America Inc.	100.00	30-0011728		
AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
CS Life Re Company	100.00	46-5697182	15502	AZ
AXA America Corporate Solutions, Inc.	78.99	36-3044045		
Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
AllianceBernstein LP	3.00	13-4064930		
AXA Financial, Inc	0.03	13-3623351		
AXA Delaware LLC	100.00	13-4177328		
AXA Insurance Company	100.00	13-3594502	33022	NY
AXA Financial, Inc.	99.49	13-3623351		
787 Holdings, LLC	100.00	27-0294443		
1285 Holdings, LLC	100.00	46-1106388		
AllianceBernstein LP	15.84	13-4064930		
AXA Strategic Ventures US, LLC	100.00	47-2605009		
AXA Equitable Financial Services, LLC	100.00	52-2197822		
AXA Distribution Holding Corporation	100.00	13-4078005		
AXA Advisors, LLC	100.00	13-4071393		
AXA Network, LLC	100.00	06-1555494		
PlanConnect, LLC	100.00	27-1540220		
AXA RE Arizona Company	100.00	14-1903564	14355	AZ
AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
EVSA, Inc	100.00	23-2671508		
Broad Vista Partners, LLC	70.00	81-3019204		
Long Creek Club Partners, LLC	100.00	81-4093983		
UCC Chicago Acquisition Partner LLC	100.00	82-1763412		
Equitable Holdings, LLC	100.00	22-2766036		
Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
AllianceBernstein Corporation	100.00	13-3633538		
AXA Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
ACMC, LLC.	100.00	13-2677213		
AllianceBernstein LP	28.96	13-4064930		
AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
MONY Life Insurance Company of America	100.00	86-0222062	78077	AZ
AllianceBernstein LP	0.95	13-4064930		
U.S. Financial Life Insurance Compar	100.00	38-204609	8453(	OH
MONY International Holdings, LLC	100.00	13-3790446		
MONY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
1740 Advisors, Inc.	100.00	13-2645490		
Trusted Insurance Advisers General Agency Corp.	100.00	41-1941465		
Trusted Investment Advisers Corp.	100.00	41-1941464		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0968	AXA	00000	00-0000000	898427	898427	Paris Stock Exchange	AXA SA	FRA	UIP			0.000			0
0000		00000		0	0		AXA Assistance SA	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Inter Partner Assistance - Belgium	BEL	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA France Assurance SAS	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Corporate Solutions Assurance - France	FRA	NIA	AXA	Ownership	98.750	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants SA (France)	FRA	NIA	AXA Corporate Solutions Assurance - Fr	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants Shanghai Co.Ltd	CHN	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants India Prt Ltd	IND	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants US Inc	USA	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Matrix Risk Consultants Brazil Ltd	BRA	NIA	AXA Matrix Risk Consultants SA (France)	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Group Solutions - France	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Assistance Inc. USA	USA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Investment Managers	FRA	NIA	AXA	Ownership	73.770	AXA		0
0000		00000		0	0		AXA Investment Managers - France	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Investment Managers Holdings US	USA	NIA	AXA Investment Managers - France	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Rosenberg Group LLC	USA	NIA	AXA Investment Managers	Ownership	100.000	AXA		0
0000		00000	22-3624513	1459848	1459848		AXA IM Rose Inc	USA	NIA	AXA Investment Managers	Ownership	100.000	AXA		0
0000		00000	13-4064930	1109448	1109448		AllianceBernstein LP	USA	NIA	AXA IM Rose Inc	Ownership	14.970	AXA	Y	0
0000		00000		0	0		AXA Mediterranean Holdings, S.A.U	ESP	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Millésimes	PRT	NIA	AXA	Ownership	42.340	AXA		0
0000		00000		0	0		AXA Real Estate Investment Managers	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Technology Services	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Belgium	BEL	IA	AXA	Ownership	100.000	AXA		0
0000		00000	13-3623351	0	888002		AXA Financial, Inc	USA	UIP	AXA Belgium	Ownership	0.460	AXA		0
0000		00000		0	0		AXA Life Insurance Company Ltd. - Hong Kong	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Ins. Hong Kong Ltd.- Hong Kong.	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Insurance China Ltd	CHN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA China - France	FRA	NIA	AXA	Ownership	51.000	AXA		0
0000		00000		0	0		AXA-Mimentals Assurance Company Limited	CHN	IA	AXA China - France	Ownership	51.000	AXA		0
0000		00000		0	0		AXA Societe Beaujon	FRA	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Pojistovna a.s	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Zivtni Pojistonva a.s	CZE	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Penzijni Fond a.s	CZE	IA	AXA Societe Beaujon	Ownership	99.980	AXA		0
0000		00000		0	0		AXA Biztosito Zrt	HUN	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000		00000		0	0		AXA Zycie Towarzystwo Ubezieczen S.A.	POL	IA	AXA Societe Beaujon	Ownership	90.240	AXA		0
0000		00000		0	0		AXA Powszechne Towarzstwo Emerytalne S.A.	POL	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	POL	IA	AXA Societe Beaujon	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Life Insurance SA	ROU	IA	AXA Societe Beaujon	Ownership	99.900	AXA		0
0000		00000		0	0		AXA Business Services Private Limited	IND	NIA	AXA Societe Beaujon	Ownership	99.990	AXA		0
0000		00000		0	0		Compagnie Financiere de Paris	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA France Assurance	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Corporate Solutions Assurance	FRA	IA	AXA France Assurance	Ownership	98.750	AXA		0
0000		00000		0	0		AXA Global Life	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Global P&C	FRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Liabilities Managers- France	FRA	IA	AXA	Ownership	99.900	AXA		0
0000		00000		0	0		AXA Liabilities Managers-US	USA	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA		0
0000		00000		0	0		AXA DBIO GP S.à.r.l.	LUX	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA		0
0000		00000		0	0		AXA DBIO S.C.A.	LUX	IA	AXA DBIO GP S.à.r.l.	Ownership	9.740	AXA		0
0000		00000		0	0		GLOBALE Ruckversicherungs-AG	CHE	IA	AXA DBIO S.C.A.	Ownership	100.000	AXA		0
0000		00000		0	0		GLOBAL Group of Australia Pty. Ltd	AUS	IA	AXA DBIO S.C.A.	Ownership	100.000	AXA		0
0000		00000		0	0		GLOBAL Life Reinsurance Company of Australia	AUS	IA	GLOBAL Group of Australia Pty. Ltd	Ownership	100.000	AXA		0
0000		00000	13-3907460	0	0		GLOBAL U.S. Holdings, Inc	USA	NIA	AXA DBIO S.C.A.	Ownership	100.000	AXA		0
0968		21032	13-5009848	0	0		GLOBAL Reinsurance Corporation of America	USA	IA	GLOBAL U.S. Holdings, Inc	Ownership	100.000	AXA		0
0000		00000		0	0		GLOBAL Reinsurance Canada Holdings Inc	CAN	NIA	AXA DBIO S.C.A.	Ownership	100.000	AXA		0
0000		00000		0	0		GLOBAL Reinsurance Company	CAN	IA	GLOBAL Reinsurance Canada Holdings Inc	Ownership	100.000	AXA		0
0000		00000	AA-1320035	0	0		Colisee Re - France	FRA	IA	AXA	Ownership	99.900	AXA		0
0000		00000		0	0		AXA DBIO S.C.A.	LUX	NIA	Colisee Re - France	Ownership	21.670	AXA		0
0000		00000	36-3044045	0	1456276		AXA America Corporate Solutions, Inc	USA	NIA	Colisee Re - France	Ownership	21.006	AXA		0
0000		00000		0	0		AXA Konzern AG	DEU	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Investment Managers	FRA	NIA	AXA Konzern AG	Ownership	5.200	AXA		0
0000		00000		0	0		WinCom Versicherungs-Holding AG	DEU	NIA	AXA Konzern AG	Ownership	100.000	AXA		0
0000		00000		0	0		DBV Deutsche Beamtenversicherung Leben AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	94.900	AXA		0
0000		00000		0	0		DBV Deutsche Beamtenversicherung AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA		0
0000		00000		0	0		DBV Deutsche Lebensversicherung AG	DEU	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA		0
0000		00000	AA-1340055	0	0		AXA Versicherung AG	DEU	IA	AXA Konzern AG	Ownership	100.000	AXA		0
0000		00000		0	0		AXA ART Versicherung AG - Clologne	DEU	IA	AXA Konzern AG	Ownership	100.000	AXA		0

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000		00000		0	0		AXA Art Holdings Inc.	USA	NIA	AXA ART Versicherung AG - Cologne	Ownership	100.000	AXA		0
0000		00000		0	0		Fine Art Service International Inc.	USA	NIA	AXA Art Holdings Inc.	Ownership	100.000	AXA		0
0000		29530	13-3368745	0	0		AXA Art Insurance Corporation	USA	IA	AXA Art Holdings Inc.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Art Americas Corporation	USA	NIA	AXA Art Holdings Inc.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Szolgaltato Kft.	HUN	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA India Holdings	IND	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		Bharti AXA Life Insurance Company	IND	IA	AXA India Holdings	Ownership	22.220	AXA		0
0000		00000		0	0		Bharti AXA General Insurance	IND	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		National Mutual International Pty Limited	AUS	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA-AFFIN Life Insurance Berhad	MYS	IA	National Mutual International Pty Limited	Ownership	49.000	AXA		0
0000		00000		0	0		AXA Financial Services (Singapore) Pte Ltd.	SGP	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA		0
0000		00000		0	0		ipac financial planning Taiwan Limited	TWN	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Insurance Singapore Pte Ltd.	SGP	IA	National Mutual International Pty Limited	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Asia Regional Centre Pte Ltd.	SGP	IA	National Mutual International Pty Limited	Ownership	100.000	AXA		0
0000		00000		0	0		P.T. Asuransi AXA Indonesia	IDN	IA	AXA	Ownership	80.000	AXA		0
0000		00000		0	0		P.T. Life Indonesia	IDN	IA	AXA	Ownership	80.000	AXA		0
0000		00000		0	0		AXA Financial Services (Singapore) Pte Ltd.	SGP	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Life Europe	IRL	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Global Distributors (Ireland) Limited	IRL	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Ireland Limited	IRL	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA mps Financial Ltd.	IRL	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Italia S.p.A.	ITA	NIA	AXA	Ownership	98.240	AXA		0
0000		00000		0	0		AXA Assicurazioni S.p.A.	ITA	IA	AXA Italia S.p.A.	Ownership	98.110	AXA		0
0000		00000		0	0		AXA Japan Holding Co., Ltd.	JPN	NIA	AXA	Ownership	78.670	AXA		0
0000		00000		0	0		AXA Life Insurance Co.,	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Insurance Co., Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Collection Services Co. Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	100.000	AXA		0
0000		00000		0	0		Nextia Life Insurance Co., Ltd.	JPN	IA	AXA Japan Holding Co., Ltd.	Ownership	97.250	AXA		0
0000		00000		0	0		AXA Seguros, S.A. de CV	MEX	IA	AXA	Ownership	99.940	AXA		0
0000		00000		0	0		Voltaire Participacoes	BRA	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Luxembourg SA	LUX	IA	AXA	Ownership	99.990	AXA		0
0000		00000		0	0		Finance Solutions S.ar.l. ("Finso")	LUX	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		Matignon Finance S.A.	LUX	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA-AFFIN General Insurance Berhad	MYS	IA	AXA	Ownership	42.400	AXA		0
0000		00000		0	0		Philippine AXA Life Insurance Corporation	MYS	IA	AXA	Ownership	45.000	AXA		0
0000		00000		0	0		AXA Middle East SAL Lebanon	LBN	NIA	AXA	Ownership	49.000	AXA		0
0000		00000		0	0		AXA Holding SAL	LBN	NIA	AXA	Ownership	100.000	AXA		0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000		00000		0	0		AXA Gulf Holding W.L.L.	BHR	NIA	AXA	Ownership	95.000	AXA		0
0000		00000		0	0		AXA Holding Maroc	MAR	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Assurance Maroc	MAR	IA	AXA Holding Maroc	Ownership	100.000	AXA		0
0000		00000		0	0		Seguro Directo Gere Compania de Seguros SA	PRT	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Portugal Companhia de Seguros SA	PRT	IA	AXA	Ownership	83.020	AXA		0
0000		00000		0	0		AXA Portugal Companhia de Seguros Vida SA	PRT	IA	AXA	Ownership	87.630	AXA		0
0000		00000		0	0		AXA Services s.r.o.	SVK	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		EX-SR a.s. v likvdacii	SVK	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA d.s.s., a.s.	SVK	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA d.d.s., a.s.	SVK	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA General Insurance	KOR	IA	AXA	Ownership	94.130	AXA		0
0000		00000		0	0		AXA Mediterraenan Holding, S.A.U.	ESP	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		Hilo Direct, Seguros y Reaseguros S.A.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.990	AXA		0
0000		00000		0	0		AXA MEDLA IT & Local Support Services, S.A.	ESP	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Regional Services, S.A.	ESP	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Seguros Generales, S.A. de Seguros y Reaseguros	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.890	AXA		0
0000		00000		0	0		AXA Pensiones, S.A. E.G.F.P.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Tigris, S.A.	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Vida, S.A.de Seguros y Reaseguros	ESP	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.800	AXA		0
0000		00000		0	0		AXA Senegal	SEN	IA	AXA	Ownership	51.530	AXA		0
0000		00000		0	0		AXA Cote d'Ivoire	CIV	IA	AXA	Ownership	78.640	AXA		0
0000		00000		0	0		AXA Cameroun ©	CMR	IA	AXA	Ownership	99.900	AXA		0
0000		00000		0	0		AXA Gabon	GAB	IA	AXA	Ownership	86.490	AXA		0
0000		00000		0	0		AXA Versicherungen AG	CHE	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Leben AG	CHE	IA	AXA Versicherungen AG	Ownership	100.000	AXA		0
0000		00000		0	0		Rechtsschutz AG	CHE	IA	AXA Versicherungen AG	Ownership	66.670	AXA		0
0000		00000		0	0		AXA Insurance Public Co. Ltd	THA	IA	AXA	Ownership	24.990	AXA		0
0000		00000		0	0		ASM Holdings Limited	THA	NIA	AXA	Ownership	48.800	AXA		0
0000		00000		0	0		Krungthai-AXA Life Insurance Company Limited	THA	IA	AXA	Ownership	25.000	AXA		0
0000		00000		0	0		AXA Hayat ve Emeklilik A.S.	TUR	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Sigorta A.S.	TUR	IA	AXA	Ownership	72.550	AXA		0
0000		00000		0	0		AXA Insurance	UKR	IA	AXA	Ownership	50.290	AXA		0
0000		00000		0	0		AXA Ukraine	UKR	IA	AXA	Ownership	50.000	AXA		0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000		00000		0	0		AXA Global Risks (Uk) Limited	GBR	IA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		Hordel FV	GBR	NIA	AXA	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Equity & Law Plc	GBR	IA	AXA	Ownership	99.900	AXA		0
0000		00000		0	0		AXA UK PLC	GBR	IA	AXA Equity & Law Plc	Ownership	46.900	AXA		0
0000		00000		0	0		AXA UK PLC	GBR	IA	AXA	Ownership	53.100	AXA		0
0000		00000		0	0		Bluefin Group Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		GBI Holdings Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		Guardian Royal Exchange PLC	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		Architas Advisory Services Limited	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		Architas Multi-Manager Limited	GBR	NIA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		AXA Sun Direct Limited	GBR	IA	AXA UK PLC	Ownership	100.000	AXA		0
0000		00000		0	0		Oudinot Participations (France)	USA	UIP	AXA	Ownership	100.000	AXA		0
0000		00000	81-3019204	0	0		Broad Vista Partners, LLC	USA	IA	AXA	Ownership	30.000	AXA		0
0000		00000	90-0226248	0	1333986		AXA America Holdings, Inc.	USA	UIP	Oudinot Participation France	Ownership	100.000	AXA		0
0000		00000	30-0011728	0	0		AXA Technology Services America Inc.	USA	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA		0
0968		68365	04-2729166	0	0		AXA Corporate Solutions Life Reinsurance Company	USA	IA	AXA America Holdings, Inc.	Ownership	100.000	AXA		0
0968		15502	46-5697182	0	0		CS Life Re Company	USA	IA	AXA Corporate Solutions Life Reinsurance Company	Ownership	100.000	AXA		0
0000		00000	36-3044045	0	1456276		AXA America Corporate Solutions, Inc.	USA	NIA	AXA America Holdings, Inc.	Ownership	78.994	AXA		0
0968		36552	36-2994662	0	1456280		Coliseum Reinsurance Company	USA	IA	AXA America Corporate Solutions, Inc.	Ownership	100.000	AXA		0
0000		00000	13-4064930	0	1109448		AllianceBernstein LP	USA	NIA	Coliseum Reinsurance Company	Ownership	3.000	AXA	Y	0
0000		00000	13-3623351	0	888002		AXA Financial, Inc.	USA	UIP	Coliseum Reinsurance Company	Ownership	0.030	AXA		0
0000		00000	13-4177328	0	0		AXA Delaware LLC	USA	NIA	Coliseum Reinsurance Company	Ownership	100.000	AXA		0
0968		33022	13-3594502	0	0		AXA Insurance Company	USA	IA	AXA Delaware LLC	Ownership	100.000	AXA		0
0000		00000	13-3623351	0	888002		AXA Financial, Inc.	USA	UIP	AXA America Holdings, Inc.	Ownership	99.490	AXA		0
0000		00000	27-0294443	0	0		787 Holdings, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA		0
0000		00000	46-1106388	0	0		1285 Holdings, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA		0
0000		00000	13-4064930	0	1109448		AllianceBernstein LP	USA	NIA	AXA Financial, Inc.	Ownership	15.840	AXA	Y	0
0000		00000	47-2605009	0	0		AXA Strategic Ventures US, LLC	USA	NIA	AXA Financial, Inc.	Ownership	100.000	AXA		0
0000		00000	52-2197822	0	1257148		AXA Equitable Financial Services, LLC	USA	UDP	AXA Financial, Inc.	Ownership	100.000	AXA		0
0000		00000	13-4078005	0	0		AXA Distribution Holding Corporation	USA	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	13-4071393	0	33179		AXA Advisors, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA		0
0000		00000	06-1555494	0	1292309		AXA Network, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA		0
0000		00000	27-1540220	0	0		PlanConnect, LLC	USA	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA		0
0968		14355	14-1903564	0	1450152		AXA RE Arizona Company	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0968		62944	13-5570651	0	727920		AXA Equitable Life Insurance Company	USA	RE	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	27-5373651	0	0		AXA Equitable Funds Management Group, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0000		00000	23-2671508	0	0		EVSA, Inc.	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0000		00000	81-3019204	0	0		Broad Vista Partners, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	70.000	AXA		0
0000		00000	81-4093983	0	0		Long Creek Club Partners, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0000		00000	82-1763412	0	0		UCC Chicago Acquisition Partner LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0000		00000	22-2766036	0	1257149		Equitable Holdings, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0968		10589	06-1166226	0	0		Equitable Casualty Insurance Company	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA		0
0000		00000	13-3633538	0	0		AllianceBernstein Corporation	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA		0
0000		00000	52-2233674	0	858875		AXA Distributors, LLC	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA		0
0000		00000	13-3813232	0	0		JMR Reality services, Inc.	USA	DS	Equitable Holdings, LLC	Ownership	100.000	AXA		0
0000		00000	13-2677213	0	3798		ACMC, LLC	USA	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA		0
0000		00000	13-4064930	0	1109448		AllianceBernstein LP	USA	NIA	ACMC, LLC	Ownership	28.960	AXA	Y	0
0968		62880	13-3198083	0	1342913		AXA Equitable Life and Annuity Company	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0968		78077	86-0222062	0	835357		MONY Life Insurance Company of America	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	13-4064930	0	1109448		AllianceBernstein LP	USA	NIA	MONY Life Insurance Company of America	Ownership	0.950	AXA	Y	0
0968		84530	38-2046096	0	0		U.S. Financial Life Insurance Company	USA	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	13-3790446	0	0		MONY International Holdings, LLC	USA	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	98-0152046	0	0		MONY Life Insurance Company of the Americas, Ltd.	USA	IA	MONY International Holdings, LLC	Ownership	100.000	AXA		0
0000		00000	11-3722370	0	0		MONY Financial Services, Inc.	USA	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA		0
0000		00000	31-1465146	0	0		Financial Marketing Agency, Inc.	USA	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA		0
0000		00000	13-2645490	0	0		1740 Advisors, Inc.	USA	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA		0
0000		00000	41-1941465	0	0		Trusted Insurance Advisors General Agency Corp.	USA	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA		0
0000		00000	41-1941464	0	0		Trusted Insurance Advisors Corp.	USA	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA		0

Q13.5

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets non-admitted	48,126,722	48,126,722	0	0
2505. Corporate-owned life insurance	902,881,790	0	902,881,790	882,712,733
2597. Summary of remaining write-ins for Line 25	951,008,512	48,126,722	902,881,790	882,712,733

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	104,431,458	101,384,443
2597. Summary of remaining write-ins for Line 25	104,431,458	101,384,443

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Fines & penalties of reg authorities	3,788,789	9,380	310,042
2797. Summary of remaining write-ins for Line 27	3,788,789	9,380	310,042

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. United Kingdom	XXX	126,940	0	27,567	0	154,507	0
58005. Other Foreign	XXX	21,992,584	1,558,029	172,239	4,763	23,727,614	0
58997. Summary of remaining write-ins for line 58	XXX	22,119,524	1,558,029	199,806	4,763	23,882,121	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	9,731,890,381	7,535,384,971
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,575,729,472	3,214,662,370
	2.2 Additional investment made after acquisition	210,919,502	251,765,087
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	1,283,704	348,324
5.	Unrealized valuation increase (decrease)	(21,070)	(1,763,197)
6.	Total gain (loss) on disposals	1,167,202	0
7.	Deduct amounts received on disposals	944,248,733	1,267,455,449
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	1,051,725
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,576,720,458	9,731,890,381
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	10,576,720,458	9,731,890,381
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	10,576,720,458	9,731,890,381

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,398,017,099	1,433,142,965
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	70,835,597	72,060,717
	2.2 Additional investment made after acquisition	199,099,850	120,363,061
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	11,670	26
5.	Unrealized valuation increase (decrease)	36,717,458	(33,089,737)
6.	Total gain (loss) on disposals	0	21,961,346
7.	Deduct amounts received on disposals	173,402,830	180,171,545
8.	Deduct amortization of premium and depreciation	158,330	285,121
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	6,526,421	35,964,613
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,524,594,093	1,398,017,099
12.	Deduct total nonadmitted amounts	25,335,158	28,951,868
13.	Statement value at end of current period (Line 11 minus Line 12)	1,499,258,935	1,369,065,231

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	33,520,112,522	32,673,789,431
2.	Cost of bonds and stocks acquired	4,160,768,562	9,664,582,758
3.	Accrual of discount	199,363,840	238,058,939
4.	Unrealized valuation increase (decrease)	163,371,338	(73,660,422)
5.	Total gain (loss) on disposals	8,297,665	66,379,438
6.	Deduct consideration for bonds and stocks disposed of	4,418,289,305	8,953,635,469
7.	Deduct amortization of premium	14,914,990	31,996,165
8.	Total foreign exchange change in book/adjusted carrying value	7,642,280	1,656,879
9.	Deduct current year's other-than-temporary impairment recognized	12,594,017	65,062,867
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,613,757,895	33,520,112,522
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	33,613,757,895	33,520,112,522

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	23,203,165,095	4,929,158,371	3,283,578,376	(1,461,140,283)	22,013,037,144	23,203,165,095	23,387,604,807	22,245,606,140
2. NAIC 2 (a)	9,020,201,543	248,083,544	372,019,704	127,766,120	9,269,701,430	9,020,201,543	9,024,031,503	9,384,439,027
3. NAIC 3 (a)	776,848,619	56,747,774	63,721,121	(30,534,668)	851,080,486	776,848,619	739,340,604	832,657,816
4. NAIC 4 (a)	315,450,951	33,587,306	28,353,015	113,283,224	276,204,327	315,450,951	433,968,466	257,613,862
5. NAIC 5 (a)	19,929,485	5,232,106	8,990,890	(8,451)	28,692,972	19,929,485	16,162,250	20,998,440
6. NAIC 6 (a)	14,270,159	0	1,210,955	434,774	17,352,671	14,270,159	13,493,978	18,815,460
7. Total Bonds	33,349,865,852	5,272,809,101	3,757,874,061	(1,250,199,284)	32,456,069,030	33,349,865,852	33,614,601,608	32,760,130,745
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	382,359,509	0	30,655,325	2,824,968	399,087,972	382,359,509	354,529,152	395,895,640
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	393,316	0	0	393,316	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	382,359,509	0	30,655,325	3,218,284	399,087,972	382,359,509	354,922,468	395,895,640
15. Total Bonds and Preferred Stock	33,732,225,361	5,272,809,101	3,788,529,386	(1,246,981,000)	32,855,157,002	33,732,225,361	33,969,524,076	33,156,026,385

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....1,799,260,315; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,799,260,315	XXX	1,799,260,315	1,845,584	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	920,808,243	2,030,250,297
2. Cost of short-term investments acquired	10,122,602,073	22,056,333,819
3. Accrual of discount	0	1,057,810
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	111,429
6. Deduct consideration received on disposals	9,244,150,001	23,166,942,154
7. Deduct amortization of premium	0	2,958
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,799,260,315	920,808,243
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,799,260,315	920,808,243

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	71,467,292
2.	Cost paid/(consideration received) on additions	77,182,515
3.	Unrealized valuation increase/(decrease)	1,262,286,464
4.	Total gain (loss) on termination recognized	(273,820,708)
5.	Considerations received/(paid) on terminations	(293,376,103)
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,430,491,667
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,430,491,667

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	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(98,599,654)			
3.14	Section 1, Column 18, prior year	58,809,473	(157,409,127)	(157,409,127)	
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	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(98,599,654)			
3.24	Section 1, Column 19, prior year	58,809,473	(157,409,127)	(157,409,127)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		315,603,212		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	315,603,212	315,603,212		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

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

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

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	1,430,491,666	
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)		1,430,491,666
4.	Part D, Section 1, Column 5	1,490,302,194	
5.	Part D, Section 1, Column 6	(59,810,526)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)
			Fair Value Check
7.	Part A, Section 1, Column 16	1,463,626,018	
8.	Part B, Section 1, Column 13	5,251,101	
9.	Total (Line 7 plus Line 8)		1,468,877,119
10.	Part D, Section 1, Column 8	1,506,459,280	
11.	Part D, Section 1, Column 9	(37,582,162)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	595,138,485	
14.	Part B, Section 1, Column 20	148,461,155	
15.	Part D, Section 1, Column 11	743,599,639	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	2,505,115,922
3. Accrual of discount	0	828,082
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	54,209
6. Deduct consideration received on disposals	0	2,505,998,213
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
60717249	KERN	CA		08/01/2017	4.400	2,400,000	0	3,700,000
60717197	MONTEREY	CA		08/02/2017	4.600	8,585,848	0	23,500,000
60717227	EARLY	GA		07/13/2017	4.150	172,910	0	1,182,400
60717246	POWER	ID		08/31/2017	4.500	9,000,000	0	19,291,000
60717233	VERMILION	IL		09/07/2017	4.150	2,000,000	0	5,500,000
60717259	MONTGOMERY	IN		08/02/2017	4.050	105,000	0	432,100
60717266	BLUE EARTH	MN		08/10/2017	3.900	390,000	0	1,315,000
60717217	CARVER	MN		07/06/2017	4.250	3,115,000	0	7,000,000
60717275	DODGE	MN		09/05/2017	4.850	616,000	0	1,140,000
60717240	FARIBAULT	MN		08/09/2017	4.300	1,350,000	0	2,600,000
60717272	SWIFT	MN		09/05/2017	4.300	400,000	0	725,000
60717288	HOLMES	MS		09/29/2017	4.350	4,500,000	0	7,975,500
60717293	FERGUS	MT		09/28/2017	5.100	2,300,000	0	4,075,000
60717264	LAKE	MT		08/18/2017	4.050	1,900,000	0	5,600,000
60717251	ROSEBUD	MT		08/01/2017	4.450	825,000	0	2,002,247
60717267	LAMOURE	ND		09/28/2017	4.750	1,750,000	0	2,784,687
60717268	TRAILL	ND		09/19/2017	4.300	1,000,000	0	1,634,000
60717261	CLAY	NE		09/12/2017	4.000	348,013	0	722,000
60717255	SALINE	NE		08/28/2017	4.400	382,000	0	1,085,000
60717256	SALINE	NE		08/28/2017	4.400	232,000	0	600,000
60717243	DONA ANA	NM		07/28/2017	4.250	450,000	0	1,030,912
60717262	SIERRA	NM		08/22/2017	4.250	1,750,000	0	3,500,000
60717265	CLARK	OH		09/28/2017	4.300	3,340,000	0	7,450,000
60717280	LINN	OR		08/29/2017	4.550	124,500	0	453,994
60717269	UMATILLA	OR		08/18/2017	4.100	1,670,000	0	2,793,681
60717245	BROWN	SD		07/20/2017	4.550	1,815,000	0	3,652,000
60717277	BROWN	SD		08/10/2017	4.400	2,400,000	0	4,886,750
60717257	GRANT	SD		08/30/2017	4.250	7,350,000	0	13,300,000
60717276	HAAKON	SD		08/09/2017	4.350	400,000	0	3,493,100
60717252	MELLETTE	SD		08/01/2017	4.850	1,900,000	0	5,754,525
60717224	SULLY	SD		08/11/2017	4.000	750,000	0	2,103,460
60717270	COMANCHE	TX		07/31/2017	4.650	7,650,000	0	13,770,000
60717279	ADAMS	WA		09/20/2017	4.750	2,835,000	0	10,400,000
60717260	FRANKLIN	WA		07/26/2017	4.600	1,000,000	0	1,605,380
60717250	GRANT	WA		07/11/2017	4.350	1,200,000	0	6,517,000
60717304	GRANT	WA		09/15/2017	4.400	580,000	0	1,100,000
60717253	OKANOGAN	WA		09/06/2017	4.300	2,500,000	0	4,045,000
60717236	WINNEBAGO	WI		07/06/2017	4.350	675,000	0	1,581,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	79,761,271	0	180,300,736
Mortgages in Good Standing - Commercial Mortgages - All Other								
160001075	FULLERTON	CA		09/27/2017	3.500	62,500,000	0	96,660,000
160001043	IRVINE	CA		11/22/2016	4.520	0	5,916,020	14,005,000
160001025	LOS ANGELES	CA		03/08/2016	4.300	0	5,860,482	171,085,000
160001007	SAN FRANCISCO	CA		10/23/2015	4.750	(492,231)	10,134,493	39,044,000
260000002	SUNNYVALE	CA		01/22/2016	0.000	0	1,832,612	34,933,000

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
160001000	DENVER	CO		05/08/2015	4.700	0	17,964,732	174,629,000
160001069	CHICAGO	IL		08/03/2017	3.680	149,400,000	0	203,690,000
160001071	BOSTON	MA		08/11/2017	3.339	94,915,000	0	228,630,000
160001072	BOSTON	MA		08/11/2017	3.090	1	0	2
160001027	LANHAM	MD		07/20/2016	4.900	0	2,319,627	38,761,000
160001067	NEW YORK	NY		07/31/2017	3.900	30,000,000	0	52,046,000
160001073	AUSTIN	TX		07/25/2017	3.237	31,870,000	0	51,200,000
160001074	AUSTIN	TX		07/25/2017	3.237	1	0	2
160000998	HOUSTON	TX		01/09/2015	4.400	0	8,116,423	84,424,000
160001006	HOUSTON	TX		07/14/2015	4.350	0	3,442,513	45,524,000
160001047	BELLEVUE	WA		01/10/2017	4.250	0	18,925,971	33,782,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	368,192,771	74,512,873	1,268,413,004
0899999. Total - Mortgages in Good Standing				XXX	XXX	447,954,042	74,512,873	1,448,713,740
3399999. Total Mortgages				XXX	XXX	447,954,042	74,512,873	1,448,713,740

SCHEDULE B - PART 3

QE02.1

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
40451000	YUMA	AZ		09/01/2012	07/12/2017	19,833	0	0	0	0	0	0	19,833	19,833	0	0	0
60714202	YUMA	AZ		08/14/2014	07/11/2017	779,053	0	0	0	0	0	0	769,057	769,057	0	0	0
12773000	FRESNO	CA		09/01/2012	08/14/2017	6,646	0	0	0	0	0	0	6,646	6,646	0	0	0
11634700	MONTEREY	CA		06/30/2009	08/02/2017	7,118,318	0	0	0	0	0	0	5,063,878	5,063,878	0	0	0
60711166	MONTEREY	CA		03/05/2012	08/02/2017	3,296,387	0	0	0	0	0	0	3,282,939	3,282,939	0	0	0
260000003	SAN DIEGO	CA		05/13/2016	07/13/2017	19,009,374	0	146,209	0	0	146,209	0	22,371,345	22,371,345	0	0	0
260000002	SUNNYVALE	CA		01/22/2016	09/14/2017	16,525,783	0	200,709	0	0	200,709	0	21,710,733	21,710,733	0	0	0
160000727	UNION CITY	CA		08/31/2007	08/25/2017	45,729,000	0	0	0	0	0	0	45,245,898	45,245,898	0	0	0
60713281	HUERFANO	CO		12/02/2013	09/08/2017	4,500,000	0	0	0	0	0	0	4,300,000	4,300,000	0	0	0
60714134	HUERFANO	CO		02/27/2014	09/08/2017	1,000,000	0	0	0	0	0	0	960,000	960,000	0	0	0
160000996	LAKEWOOD	CO		10/02/2014	08/18/2017	79,500,000	0	0	0	0	0	0	79,500,000	79,500,000	0	0	0
12720000	EARLY	GA		09/01/2012	07/13/2017	186,077	0	0	0	0	0	0	172,910	172,910	0	0	0
19799400	MACOUPIN	IL		09/04/1997	07/31/2017	78,750	0	0	0	0	0	0	77,000	77,000	0	0	0
60715207	VERMILION	IL		05/08/2015	09/07/2017	1,464,889	0	0	0	0	0	0	1,446,786	1,446,786	0	0	0
40486000	WILL	IL		09/01/2012	07/21/2017	23,635	0	0	0	0	0	0	13,745	13,745	0	0	0
10131200	HENRY	IN		07/01/2002	07/03/2017	87,000	0	0	0	0	0	0	87,000	87,000	0	0	0
10132200	MONTGOMERY	IN		09/04/2002	08/02/2017	110,000	0	0	0	0	0	0	105,000	105,000	0	0	0
10639100	SHERMAN	KS		08/18/2003	08/02/2017	36,879	0	0	0	0	0	0	17,708	17,708	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
160000631	CHEVY CHASE	MD		08/29/2001	07/17/2017	44,989,049	0	4,097	0	0	4,097	0	45,000,000	45,000,000	0	0	0
10651400	BLUE EARTH	MN		12/07/2004	08/10/2017	182,000	0	0	0	0	0	0	178,750	178,750	0	0	0
60712114	CARVER	MN		03/15/2012	07/06/2017	2,194,690	0	0	0	0	0	0	2,179,849	2,179,849	0	0	0
19851700	SWIFT	MN		11/04/1997	09/05/2017	21,343	0	0	0	0	0	0	17,343	17,343	0	0	0
60712117	COAHOMA	MS		04/26/2012	08/23/2017	2,479,754	0	0	0	0	0	0	2,419,754	2,419,754	0	0	0
60714193	FERGUS	MT		06/20/2014	09/28/2017	1,791,723	0	0	0	0	0	0	1,776,599	1,776,599	0	0	0
11612100	TOOLE	MT		05/13/2005	07/11/2017	128,800	0	0	0	0	0	0	126,800	126,800	0	0	0
10671300	CLAY	NE		08/01/2007	09/12/2017	360,414	0	0	0	0	0	0	348,013	348,013	0	0	0
11011400	SALINE	NE		12/13/2007	08/28/2017	92,986	0	0	0	0	0	0	89,517	89,517	0	0	0
10676800	PASSAIC	NJ		04/29/2009	08/31/2017	2,278,698	0	0	0	0	0	0	84,024	84,024	0	0	0
19762300	DONA ANA	NM		10/08/1998	09/06/2017	562,260	0	0	0	0	0	0	462,260	462,260	0	0	0
10676600	SIERRA	NM		01/06/2009	08/22/2017	450,000	0	0	0	0	0	0	440,000	440,000	0	0	0
60715147	CLARK	OH		02/26/2015	09/28/2017	2,031,869	0	0	0	0	0	0	2,008,152	2,008,152	0	0	0
19681100	GRANT	OK		12/01/1992	07/05/2017	79,400	0	0	0	0	0	0	79,400	79,400	0	0	0
40442000	LINN	OR		09/01/2012	08/29/2017	119,028	0	0	0	0	0	0	119,028	119,028	0	0	0
160000722	LANGHORNE	PA		05/01/2007	09/21/2017	20,737,008	0	0	0	0	0	0	20,328,329	20,328,329	0	0	0
10671000	HAAKON	SD		07/02/2007	08/09/2017	198,000	0	0	0	0	0	0	194,537	194,537	0	0	0
10657400	LAKE	SD		07/19/2005	08/18/2017	162,000	0	0	0	0	0	0	156,000	156,000	0	0	0
19765300	MELLETTE	SD		02/09/1999	08/01/2017	126,500	0	0	0	0	0	0	122,375	122,375	0	0	0
60713239	COMANCHE	TX		08/28/2013	07/31/2017	1,237,500	0	0	0	0	0	0	1,215,000	1,215,000	0	0	0
60713303	COMANCHE	TX		12/19/2013	07/31/2017	1,375,000	0	0	0	0	0	0	1,350,000	1,350,000	0	0	0
60715145	COMANCHE	TX		03/13/2015	07/31/2017	521,500	0	0	0	0	0	0	512,000	512,000	0	0	0
60715330	COMANCHE	TX		12/23/2015	07/31/2017	2,535,000	0	0	0	0	0	0	2,470,000	2,470,000	0	0	0
160000728	RICHMOND	VA		10/11/2007	09/19/2017	19,233,143	0	0	0	0	0	0	18,932,553	18,932,553	0	0	0
60712103	ADAMS	WA		02/27/2012	09/20/2017	2,356,548	0	0	0	0	0	0	2,305,586	2,305,586	0	0	0
19941200	GRANT	WA		05/07/1998	09/22/2017	37,123	0	0	0	0	0	0	4,333	4,333	0	0	0
19979900	GRANT	WA		02/14/2002	07/11/2017	379,791	0	0	0	0	0	0	347,580	347,580	0	0	0
60711210	GRANT	WA		02/29/2012	07/20/2017	51,774	0	0	0	0	0	0	30,135	30,135	0	0	0
60714180	WINNEBAGO	WI		06/02/2014	07/06/2017	555,244	0	0	0	0	0	0	547,847	547,847	0	0	0
0199999. Total - Mortgages Closed by Repayment						286,739,769	0	351,015	0	0	351,015	0	288,996,242	288,996,242	0	0	0
Mortgages With Partial Repayments																	
60716139	MONROE	AL		04/29/2016	09/30/2017	0	0	0	0	0	0	0	0	9,676	0	0	0
60715301	WILCOX	AL		11/25/2015	09/30/2017	0	0	0	0	0	0	0	0	18,076	0	0	0
60713277	CRITTENDEN	AR		10/22/2013	09/30/2017	0	0	0	0	0	0	0	0	5,550	0	0	0
60715210	CROSS	AR		05/15/2015	09/30/2017	0	0	0	0	0	0	0	0	0	0	0	0
60717171	JACKSON	AR		04/06/2017	09/30/2017	0	0	0	0	0	0	0	0	5,450	0	0	0
60717208	MISSISSIPPI	AR		05/17/2017	09/30/2017	0	0	0	0	0	0	0	0	13,000	0	0	0
19762900	GILA	AZ		11/12/1998	09/30/2017	0	0	0	0	0	0	0	0	6,000	0	0	0
11632200	GRAHAM	AZ		11/03/2008	09/30/2017	0	0	0	0	0	0	0	0	15,525	0	0	0
160000981	PEORIA	AZ		09/16/2013	09/30/2017	0	0	0	0	0	0	0	0	71,764	0	0	0
19945900	YUMA	AZ		09/15/1998	09/30/2017	0	0	0	0	0	0	0	0	26,121	0	0	0
19986900	ALAMEDA	CA		12/04/2002	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160001010	BEVERLY HILLS	CA		11/04/2016	09/30/2017	0	0	0	0	0	0	0	0	137,910	0	0	0
11632400	BUTTE	CA		12/15/2008	09/30/2017	0	0	0	0	0	0	0	0	10,424	0	0	0
60712212	FRESNO	CA		09/21/2012	09/30/2017	0	0	0	0	0	0	0	0	131,545	0	0	0
60712213	FRESNO	CA		09/21/2012	09/30/2017	0	0	0	0	0	0	0	0	57,316	0	0	0
60712214	FRESNO	CA		09/21/2012	09/30/2017	0	0	0	0	0	0	0	0	39,842	0	0	0
60712215	FRESNO	CA		09/21/2012	09/30/2017	0	0	0	0	0	0	0	0	14,445	0	0	0
60714204	FRESNO	CA		11/20/2014	09/30/2017	0	0	0	0	0	0	0	0	61,258	0	0	0
60715340	FRESNO	CA		12/28/2015	09/30/2017	0	0	0	0	0	0	0	0	10,863	0	0	0
60713246	GLENN	CA		08/08/2013	09/30/2017	0	0	0	0	0	0	0	0	13,000	0	0	0
11628900	IMPERIAL	CA		02/04/2008	09/30/2017	0	0	0	0	0	0	0	0	83,642	0	0	0
11630200	KINGS	CA		07/28/2008	09/30/2017	0	0	0	0	0	0	0	0	114,537	0	0	0
60713290	KINGS	CA		01/29/2014	09/30/2017	0	0	0	0	0	0	0	0	11,607	0	0	0
60711176	LAKE	CA		02/14/2012	09/30/2017	0	0	0	0	0	0	0	0	99,600	0	0	0
60713233	LAKE	CA		12/20/2013	09/30/2017	0	0	0	0	0	0	0	0	103,656	0	0	0
60714287	LAKE	CA		12/12/2014	09/30/2017	0	0	0	0	0	0	0	0	22,988	0	0	0
60714288	LAKE	CA		12/09/2014	09/30/2017	0	0	0	0	0	0	0	0	65,384	0	0	0
60714312	LAKE	CA		12/12/2014	09/30/2017	0	0	0	0	0	0	0	0	8,841	0	0	0
60715346	LAKE	CA		01/26/2016	09/30/2017	0	0	0	0	0	0	0	0	91,665	0	0	0
160000701	LAKE ELSINORE	CA		09/06/2006	09/30/2017	0	0	0	0	0	0	0	0	125,724	0	0	0
160000980	LOS ANGELES	CA		09/11/2013	09/30/2017	0	0	0	0	0	0	0	0	243,692	0	0	0
60715213	MADERA	CA		06/04/2015	09/30/2017	0	0	0	0	0	0	0	0	34,484	0	0	0
60712209	MODOC	CA		09/20/2012	09/30/2017	0	0	0	0	0	0	0	0	58,798	0	0	0
60713252	MODOC	CA		09/26/2013	09/30/2017	0	0	0	0	0	0	0	0	99,483	0	0	0
10166500	MONTEREY	CA		03/31/2011	09/30/2017	0	0	0	0	0	0	0	0	27,637	0	0	0
11634700	MONTEREY	CA		06/30/2009	09/30/2017	0	0	0	0	0	0	0	0	82,695	0	0	0
60712171	MONTEREY	CA		06/21/2012	09/30/2017	0	0	0	0	0	0	0	0	44,447	0	0	0
160000976	MURRIETA	CA		08/06/2013	09/30/2017	0	0	0	0	0	0	0	0	95,265	0	0	0
11614100	NAPA	CA		11/07/2005	09/30/2017	0	0	0	0	0	0	0	0	15,802	0	0	0
11635600	NAPA	CA		10/15/2009	09/30/2017	0	0	0	0	0	0	0	0	153,079	0	0	0
19987800	NAPA	CA		12/26/2002	09/30/2017	0	0	0	0	0	0	0	0	79,892	0	0	0
60713186	NAPA	CA		07/17/2013	09/30/2017	0	0	0	0	0	0	0	0	22,490	0	0	0
60713187	NAPA	CA		07/17/2013	09/30/2017	0	0	0	0	0	0	0	0	9,185	0	0	0
60713197	NAPA	CA		06/11/2013	09/30/2017	0	0	0	0	0	0	0	0	33,387	0	0	0
60714205	NAPA	CA		07/28/2014	09/30/2017	0	0	0	0	0	0	0	0	12,967	0	0	0
60716118	NAPA	CA		06/14/2016	09/30/2017	0	0	0	0	0	0	0	0	8,445	0	0	0
60716163	NAPA	CA		04/11/2016	09/30/2017	0	0	0	0	0	0	0	0	148,694	0	0	0
60717157	NAPA	CA		04/05/2017	09/30/2017	0	0	0	0	0	0	0	0	3,456	0	0	0
160001023	ROSEVILLE	CA		12/03/2015	09/30/2017	0	0	0	0	0	0	0	0	104,217	0	0	0
19992200	SACRAMENTO	CA		05/13/2003	09/30/2017	0	0	0	0	0	0	0	0	14,589	0	0	0
19999000	SACRAMENTO	CA		10/07/2004	09/30/2017	0	0	0	0	0	0	0	0	72,000	0	0	0
60713211	SACRAMENTO	CA		06/27/2013	09/30/2017	0	0	0	0	0	0	0	0	19,021	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60715165	SACRAMENTO	CA		03/30/2015	09/30/2017	0	0	0	0	0	0	0	0	42,656	0	0	0
60715277	SACRAMENTO	CA		09/14/2015	09/30/2017	0	0	0	0	0	0	0	0	29,282	0	0	0
60716221	SACRAMENTO	CA		05/17/2016	09/30/2017	0	0	0	0	0	0	0	0	2,294	0	0	0
60715144	SAN BENITO	CA		04/10/2015	09/30/2017	0	0	0	0	0	0	0	0	75,281	0	0	0
60716108	SAN BENITO	CA		02/01/2016	09/30/2017	0	0	0	0	0	0	0	0	136,395	0	0	0
160000948	SAN FRANCISCO	CA		05/02/2012	09/30/2017	0	0	0	0	0	0	0	0	281,000	0	0	0
160000967	SAN FRANCISCO	CA		03/27/2013	09/30/2017	0	0	0	0	0	0	0	0	215,428	0	0	0
160000978	SAN FRANCISCO	CA		09/12/2013	09/30/2017	0	0	0	0	0	0	0	0	287,330	0	0	0
19965200	SAN JOAQUIN	CA		02/10/2000	09/30/2017	0	0	0	0	0	0	0	0	25,000	0	0	0
60711178	SAN JOAQUIN	CA		12/15/2011	09/30/2017	0	0	0	0	0	0	0	0	101,205	0	0	0
60712177	SAN JOAQUIN	CA		06/05/2012	09/30/2017	0	0	0	0	0	0	0	0	21,194	0	0	0
60715136	SAN JOAQUIN	CA		08/18/2015	09/30/2017	0	0	0	0	0	0	0	0	36,821	0	0	0
60716212	SAN LUIS OBISPO	CA		06/01/2016	09/30/2017	0	0	0	0	0	0	0	0	63,131	0	0	0
11624700	SANTA BARBARA	CA		08/16/2007	09/30/2017	0	0	0	0	0	0	0	0	53,818	0	0	0
19970400	SANTA CLARA	CA		03/07/2001	09/30/2017	0	0	0	0	0	0	0	0	20,509	0	0	0
11623500	SOLANO	CA		07/18/2007	09/30/2017	0	0	0	0	0	0	0	0	8,148	0	0	0
12781000	SOLANO	CA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	23,755	0	0	0
40427002	SOLANO	CA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	7,742	0	0	0
11632000	SONOMA	CA		09/24/2008	09/30/2017	0	0	0	0	0	0	0	0	43,003	0	0	0
60711107	SONOMA	CA		12/19/2011	09/30/2017	0	0	0	0	0	0	0	0	274,780	0	0	0
60712102	SONOMA	CA		03/29/2012	09/30/2017	0	0	0	0	0	0	0	0	183,182	0	0	0
60712184	SONOMA	CA		08/03/2012	09/30/2017	0	0	0	0	0	0	0	0	34,442	0	0	0
60713310	SONOMA	CA		02/05/2014	09/30/2017	0	0	0	0	0	0	0	0	70,725	0	0	0
60714225	SONOMA	CA		08/27/2014	09/30/2017	0	0	0	0	0	0	0	0	36,313	0	0	0
60716195	SONOMA	CA		06/23/2016	09/30/2017	0	0	0	0	0	0	0	0	28,030	0	0	0
11627300	SUTTER	CA		01/01/2008	09/30/2017	0	0	0	0	0	0	0	0	50,000	0	0	0
60715270	SUTTER	CA		07/21/2015	09/30/2017	0	0	0	0	0	0	0	0	149,022	0	0	0
60716244	SUTTER	CA		08/19/2016	09/30/2017	0	0	0	0	0	0	0	0	69,334	0	0	0
10083600	TULARE	CA		08/04/2010	09/30/2017	0	0	0	0	0	0	0	0	7,454	0	0	0
10103300	TULARE	CA		01/07/2011	09/30/2017	0	0	0	0	0	0	0	0	164,135	0	0	0
11633400	TULARE	CA		05/05/2009	09/30/2017	0	0	0	0	0	0	0	0	25,000	0	0	0
60714294	TULARE	CA		12/29/2014	09/30/2017	0	0	0	0	0	0	0	0	19,623	0	0	0
160000727	UNION CITY	CA		08/31/2007	09/30/2017	0	0	0	0	0	0	0	0	122,682	0	0	0
11617000	VENTURA	CA		04/19/2006	09/30/2017	0	0	0	0	0	0	0	0	4,214	0	0	0
19998700	VENTURA	CA		08/12/2004	09/30/2017	0	0	0	0	0	0	0	0	90,422	0	0	0
11612800	YUBA	CA		06/28/2005	09/30/2017	0	0	0	0	0	0	0	0	24,000	0	0	0
60714132	YUBA	CA		03/25/2014	09/30/2017	0	0	0	0	0	0	0	0	19,069	0	0	0
160000956	ENGLEWOOD	CO		02/20/2013	09/30/2017	0	0	0	0	0	0	0	0	64,283	0	0	0
22102200	KIT CARSON	CO		06/14/2000	09/30/2017	0	0	0	0	0	0	0	0	7,300	0	0	0
60714198	KIT CARSON	CO		08/11/2014	09/30/2017	0	0	0	0	0	0	0	0	33,077	0	0	0
60717132	PHILLIPS	CO		02/08/2017	09/30/2017	0	0	0	0	0	0	0	0	42,216	0	0	0
60711100	ROUTT	CO		08/03/2011	09/30/2017	0	0	0	0	0	0	0	0	46,913	0	0	0

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	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
60713240	WASHINGTON	CO		07/25/2013	09/30/2017	0	0	0	0	0	0	0	0	19,692	0	0	0
60714149	MANATEE	FL		04/15/2014	09/30/2017	0	0	0	0	0	0	0	0	25,000	0	0	0
60714214	MANATEE	FL		08/12/2014	09/30/2017	0	0	0	0	0	0	0	0	25,000	0	0	0
60716339	MANATEE	FL		12/15/2016	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
19817900	OSCEOLA	FL		02/12/1998	09/30/2017	0	0	0	0	0	0	0	0	44,000	0	0	0
60715100	PALM BEACH	FL		12/30/2014	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
60716274	SUWANNEE	FL		10/03/2016	09/30/2017	0	0	0	0	0	0	0	0	16,212	0	0	0
60713248	BERRIEN	GA		09/19/2013	09/30/2017	0	0	0	0	0	0	0	0	15,554	0	0	0
60711111	COLQUITT	GA		12/08/2011	09/30/2017	0	0	0	0	0	0	0	0	119,326	0	0	0
60716124	DECATUR	GA		04/08/2016	09/30/2017	0	0	0	0	0	0	0	0	125,000	0	0	0
60716125	DECATUR	GA		04/08/2016	09/30/2017	0	0	0	0	0	0	0	0	43,500	0	0	0
60711208	LAURENS	GA		03/08/2012	09/30/2017	0	0	0	0	0	0	0	0	96,000	0	0	0
60711209	LAURENS	GA		03/08/2012	09/30/2017	0	0	0	0	0	0	0	0	40,700	0	0	0
10672500	RANDOLPH	GA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	39,924	0	0	0
60711170	BENTON	IA		01/13/2012	09/30/2017	0	0	0	0	0	0	0	0	13,300	0	0	0
60715259	BLACK HAWK	IA		10/02/2015	09/30/2017	0	0	0	0	0	0	0	0	10,449	0	0	0
60713138	CALHOUN	IA		04/11/2013	09/30/2017	0	0	0	0	0	0	0	0	5,143	0	0	0
10633300	CEDAR	IA		07/09/2003	09/30/2017	0	0	0	0	0	0	0	0	10,625	0	0	0
60713241	CEDAR	IA		09/04/2013	09/30/2017	0	0	0	0	0	0	0	0	9,197	0	0	0
60713242	CEDAR	IA		09/04/2013	09/30/2017	0	0	0	0	0	0	0	0	14,268	0	0	0
60714169	CEDAR	IA		05/14/2014	09/30/2017	0	0	0	0	0	0	0	0	3,107	0	0	0
60716294	CEDAR	IA		11/29/2016	09/30/2017	0	0	0	0	0	0	0	0	2,563	0	0	0
11009700	DELAWARE	IA		11/01/2007	09/30/2017	0	0	0	0	0	0	0	0	7,095	0	0	0
60714190	DELAWARE	IA		05/14/2014	09/30/2017	0	0	0	0	0	0	0	0	3,107	0	0	0
60715160	DELAWARE	IA		04/15/2015	09/30/2017	0	0	0	0	0	0	0	0	10,489	0	0	0
10006400	HANCOCK	IA		12/11/2009	09/30/2017	0	0	0	0	0	0	0	0	11,600	0	0	0
60716132	HANCOCK	IA		03/21/2016	09/30/2017	0	0	0	0	0	0	0	0	9,974	0	0	0
60716174	HANCOCK	IA		05/25/2016	09/30/2017	0	0	0	0	0	0	0	0	6,664	0	0	0
60713174	JACKSON	IA		06/04/2013	09/30/2017	0	0	0	0	0	0	0	0	50,000	0	0	0
10644400	JASPER	IA		01/14/2004	09/30/2017	0	0	0	0	0	0	0	0	5,500	0	0	0
60716181	JONES	IA		07/08/2016	09/30/2017	0	0	0	0	0	0	0	0	26,784	0	0	0
60715231	KOSSUTH	IA		07/24/2015	09/30/2017	0	0	0	0	0	0	0	0	16,822	0	0	0
60716210	KOSSUTH	IA		07/25/2016	09/30/2017	0	0	0	0	0	0	0	0	34,788	0	0	0
60717221	KOSSUTH	IA		06/20/2017	09/30/2017	0	0	0	0	0	0	0	0	7,184	0	0	0
60713213	MUSCATINE	IA		08/13/2013	09/30/2017	0	0	0	0	0	0	0	0	12,180	0	0	0
60713214	MUSCATINE	IA		08/13/2013	09/30/2017	0	0	0	0	0	0	0	0	18,887	0	0	0
60713253	OSCEOLA	IA		09/30/2013	09/30/2017	0	0	0	0	0	0	0	0	6,000	0	0	0
60715141	SCOTT	IA		04/08/2015	09/30/2017	0	0	0	0	0	0	0	0	9,481	0	0	0
60713127	SIOUX	IA		04/08/2013	09/30/2017	0	0	0	0	0	0	0	0	12,000	0	0	0
60716246	WINNEBAGO	IA		08/16/2016	09/30/2017	0	0	0	0	0	0	0	0	8,125	0	0	0
60712131	WOODBURY	IA		06/13/2012	09/30/2017	0	0	0	0	0	0	0	0	226,595	0	0	0

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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
60714247	BANNOCK	ID		10/03/2014	09/30/2017	0	0	0	0	0	0	0	0	6,483	0	0	0
19999800	BINGHAM	ID		12/30/2004	09/30/2017	0	0	0	0	0	0	0	0	18,151	0	0	0
60714235	BINGHAM	ID		08/05/2014	09/30/2017	0	0	0	0	0	0	0	0	14,373	0	0	0
60714262	BINGHAM	ID		11/14/2014	09/30/2017	0	0	0	0	0	0	0	0	15,959	0	0	0
60715149	BINGHAM	ID		03/05/2015	09/30/2017	0	0	0	0	0	0	0	0	7,253	0	0	0
60715208	BINGHAM	ID		04/24/2015	09/30/2017	0	0	0	0	0	0	0	0	8,124	0	0	0
60715297	BONNEVILLE	ID		10/07/2015	09/30/2017	0	0	0	0	0	0	0	0	6,661	0	0	0
60715333	CANYON	ID		12/11/2015	09/30/2017	0	0	0	0	0	0	0	0	2,720	0	0	0
60713131	CARIBOU	ID		04/24/2013	09/30/2017	0	0	0	0	0	0	0	0	71,913	0	0	0
60715222	CARIBOU	ID		06/30/2015	09/30/2017	0	0	0	0	0	0	0	0	21,199	0	0	0
60716198	CARIBOU	ID		07/08/2016	09/30/2017	0	0	0	0	0	0	0	0	12,568	0	0	0
60716201	CARIBOU	ID		07/08/2016	09/30/2017	0	0	0	0	0	0	0	0	3,755	0	0	0
60715139	CASSIA	ID		04/14/2015	09/30/2017	0	0	0	0	0	0	0	0	28,288	0	0	0
60716200	CASSIA	ID		06/09/2016	09/30/2017	0	0	0	0	0	0	0	0	11,122	0	0	0
11634500	FRANKLIN	ID		07/15/2009	09/30/2017	0	0	0	0	0	0	0	0	64,917	0	0	0
60715265	GOODING	ID		07/15/2015	09/30/2017	0	0	0	0	0	0	0	0	4,484	0	0	0
60716157	JEROME	ID		04/14/2016	09/30/2017	0	0	0	0	0	0	0	0	11,075	0	0	0
60716323	JEROME	ID		11/02/2016	09/30/2017	0	0	0	0	0	0	0	0	1,348	0	0	0
60713316	MADISON	ID		02/14/2014	09/30/2017	0	0	0	0	0	0	0	0	55,020	0	0	0
60714292	MADISON	ID		12/29/2014	09/30/2017	0	0	0	0	0	0	0	0	70,054	0	0	0
60716146	OWYHEE	ID		04/07/2016	09/30/2017	0	0	0	0	0	0	0	0	17,783	0	0	0
10199300	POWER	ID		03/15/2011	09/30/2017	0	0	0	0	0	0	0	0	30,347	0	0	0
60713280	POWER	ID		10/15/2013	09/30/2017	0	0	0	0	0	0	0	0	6,578	0	0	0
60714131	POWER	ID		07/24/2014	09/30/2017	0	0	0	0	0	0	0	0	85,997	0	0	0
60715254	POWER	ID		07/23/2015	09/30/2017	0	0	0	0	0	0	0	0	121,802	0	0	0
60715338	POWER	ID		12/11/2015	09/30/2017	0	0	0	0	0	0	0	0	12,205	0	0	0
60713278	CHAMPAIGN	IL		10/18/2013	09/30/2017	0	0	0	0	0	0	0	0	11,455	0	0	0
160000916	CHICAGO	IL		05/25/2011	09/30/2017	0	0	0	0	0	0	0	0	340,950	0	0	0
160000952	CHICAGO	IL		08/01/2012	09/30/2017	0	0	0	0	0	0	0	0	142,595	0	0	0
160000973	CHICAGO	IL		07/11/2013	09/30/2017	0	0	0	0	0	0	0	0	52,384	0	0	0
160000985	CHICAGO	IL		12/13/2013	09/30/2017	0	0	0	0	0	0	0	0	375,303	0	0	0
10658400	CLINTON	IL		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	12,762	0	0	0
11015600	CLINTON	IL		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	4,598	0	0	0
60713115	FULTON	IL		03/27/2013	09/30/2017	0	0	0	0	0	0	0	0	63,204	0	0	0
60716301	IROQUOIS	IL		10/05/2016	09/30/2017	0	0	0	0	0	0	0	0	30,600	0	0	0
60716347	IROQUOIS	IL		12/28/2016	09/30/2017	0	0	0	0	0	0	0	0	27,205	0	0	0
60714219	LEE	IL		09/05/2014	09/30/2017	0	0	0	0	0	0	0	0	30,532	0	0	0
12808000	LIVINGSTON	IL		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	9,345	0	0	0
60712266	LOGAN	IL		11/13/2012	09/30/2017	0	0	0	0	0	0	0	0	4,888	0	0	0
60713237	LOGAN	IL		08/08/2013	09/30/2017	0	0	0	0	0	0	0	0	15,000	0	0	0
60714191	LOGAN	IL		07/22/2014	09/30/2017	0	0	0	0	0	0	0	0	23,175	0	0	0
19799400	MACOUPIN	IL		09/04/1997	09/30/2017	0	0	0	0	0	0	0	0	0	0	0	0

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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
10654600	MERCER	IL		04/21/2005	09/30/2017	0	0	0	0	0	0	0	0	3,797	0	0	0
10654800	MERCER	IL		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	12,202	0	0	0
60714305	MERCER	IL		12/19/2014	09/30/2017	0	0	0	0	0	0	0	0	5,331	0	0	0
60715182	MERCER	IL		03/20/2015	09/30/2017	0	0	0	0	0	0	0	0	7,577	0	0	0
60715206	OGLE	IL		05/11/2015	09/30/2017	0	0	0	0	0	0	0	0	13,414	0	0	0
10661700	ROCK ISLAND	IL		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	6,217	0	0	0
60713192	STEPHENSON	IL		07/19/2013	09/30/2017	0	0	0	0	0	0	0	0	21,304	0	0	0
160000912	URBANA	IL		12/17/2010	09/30/2017	0	0	0	0	0	0	0	0	81,766	0	0	0
60715116	VERMILION	IL		01/30/2015	09/30/2017	0	0	0	0	0	0	0	0	10,855	0	0	0
60715285	VERMILION	IL		08/28/2015	09/30/2017	0	0	0	0	0	0	0	0	6,904	0	0	0
60717199	VERMILION	IL		06/07/2017	09/30/2017	0	0	0	0	0	0	0	0	27,131	0	0	0
60715267	WINNEBAGO	IL		07/20/2015	09/30/2017	0	0	0	0	0	0	0	0	20,021	0	0	0
60717106	BENTON	IN		12/19/2016	09/30/2017	0	0	0	0	0	0	0	0	2,948	0	0	0
60714213	BOONE	IN		07/28/2014	09/30/2017	0	0	0	0	0	0	0	0	6,243	0	0	0
60715170	BOONE	IN		04/17/2015	09/30/2017	0	0	0	0	0	0	0	0	7,909	0	0	0
60715214	BOONE	IN		06/09/2015	09/30/2017	0	0	0	0	0	0	0	0	5,675	0	0	0
60715215	BOONE	IN		06/09/2015	09/30/2017	0	0	0	0	0	0	0	0	1,831	0	0	0
60716328	BOONE	IN		11/29/2016	09/30/2017	0	0	0	0	0	0	0	0	4,120	0	0	0
60711189	CLINTON	IN		02/08/2012	09/30/2017	0	0	0	0	0	0	0	0	51,000	0	0	0
60715280	DAVIESS	IN		11/24/2015	09/30/2017	0	0	0	0	0	0	0	0	25,755	0	0	0
60715300	DELAWARE	IN		09/11/2015	09/30/2017	0	0	0	0	0	0	0	0	7,218	0	0	0
60714166	GIBSON	IN		05/22/2014	09/30/2017	0	0	0	0	0	0	0	0	5,916	0	0	0
60715244	GIBSON	IN		07/28/2015	09/30/2017	0	0	0	0	0	0	0	0	12,205	0	0	0
60715245	GIBSON	IN		07/28/2015	09/30/2017	0	0	0	0	0	0	0	0	5,752	0	0	0
10132200	MONTGOMERY	IN		09/04/2002	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
10662300	MONTGOMERY	IN		12/28/2005	09/30/2017	0	0	0	0	0	0	0	0	17,565	0	0	0
60715125	MONTGOMERY	IN		02/24/2015	09/30/2017	0	0	0	0	0	0	0	0	20,558	0	0	0
60716243	PARKE	IN		08/12/2016	09/30/2017	0	0	0	0	0	0	0	0	7,232	0	0	0
60715133	POSEY	IN		02/19/2015	09/30/2017	0	0	0	0	0	0	0	0	34,646	0	0	0
60715190	WARREN	IN		05/29/2015	09/30/2017	0	0	0	0	0	0	0	0	31,092	0	0	0
12810000	WELLS	IN		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	5,843	0	0	0
60713307	WHITE	IN		02/06/2014	09/30/2017	0	0	0	0	0	0	0	0	10,322	0	0	0
60714139	WHITE	IN		03/27/2014	09/30/2017	0	0	0	0	0	0	0	0	12,996	0	0	0
60715191	WHITE	IN		05/05/2015	09/30/2017	0	0	0	0	0	0	0	0	4,613	0	0	0
60716196	WHITE	IN		04/29/2016	09/30/2017	0	0	0	0	0	0	0	0	8,057	0	0	0
60716211	WHITE	IN		05/19/2016	09/30/2017	0	0	0	0	0	0	0	0	11,749	0	0	0
60717112	COMANCHE	KS		03/17/2017	09/30/2017	0	0	0	0	0	0	0	0	9,236	0	0	0
60716135	ELLSWORTH	KS		04/13/2016	09/30/2017	0	0	0	0	0	0	0	0	16,500	0	0	0
10639600	FINNEY	KS		08/20/2003	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60714223	FINNEY	KS		09/11/2014	09/30/2017	0	0	0	0	0	0	0	0	193,478	0	0	0
60715128	FINNEY	KS		04/23/2015	09/30/2017	0	0	0	0	0	0	0	0	42,957	0	0	0
60713286	GRAY	KS		01/09/2014	09/30/2017	0	0	0	0	0	0	0	0	322,923	0	0	0

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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
60716104	RENO	KS		03/17/2016	09/30/2017	0	0	0	0	0	0	0	0	7,463	0	0	0
60713292	WASHINGTON	KS		12/31/2013	09/30/2017	0	0	0	0	0	0	0	0	10,739	0	0	0
12806000	FRANKLIN	LA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	19,389	0	0	0
160000930	BOSTON	MA		08/31/2012	09/30/2017	0	0	0	0	0	0	0	0	472,119	0	0	0
160000969	BOSTON	MA		08/08/2013	09/30/2017	0	0	0	0	0	0	0	0	3,731,627	0	0	0
160000919	BALTIMORE	MD		03/30/2011	09/30/2017	0	0	0	0	0	0	0	0	408,946	0	0	0
160000961	BETHESDA	MD		02/26/2013	09/30/2017	0	0	0	0	0	0	0	0	126,490	0	0	0
160001068	BETHESDA	MD		04/21/2017	09/30/2017	0	0	0	0	0	0	0	0	17,942	0	0	0
60716263	HURON	MI		08/19/2016	09/30/2017	0	0	0	0	0	0	0	0	21,576	0	0	0
60713302	TUSCOLA	MI		12/19/2013	09/30/2017	0	0	0	0	0	0	0	0	17,438	0	0	0
11014000	BLUE EARTH	MN		03/14/2008	09/30/2017	0	0	0	0	0	0	0	0	13,500	0	0	0
11018700	BLUE EARTH	MN		06/30/2009	09/30/2017	0	0	0	0	0	0	0	0	5,500	0	0	0
60712135	BLUE EARTH	MN		03/15/2012	09/30/2017	0	0	0	0	0	0	0	0	(1,854)	0	0	0
60712186	BLUE EARTH	MN		07/27/2012	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60712233	BLUE EARTH	MN		10/03/2012	09/30/2017	0	0	0	0	0	0	0	0	17,500	0	0	0
60714296	BLUE EARTH	MN		01/08/2015	09/30/2017	0	0	0	0	0	0	0	0	13,000	0	0	0
60714297	BLUE EARTH	MN		01/08/2015	09/30/2017	0	0	0	0	0	0	0	0	19,570	0	0	0
60715269	BLUE EARTH	MN		09/09/2015	09/30/2017	0	0	0	0	0	0	0	0	6,250	0	0	0
60717104	BLUE EARTH	MN		01/27/2017	09/30/2017	0	0	0	0	0	0	0	0	5,627	0	0	0
60717129	BLUE EARTH	MN		01/25/2017	09/30/2017	0	0	0	0	0	0	0	0	11,110	0	0	0
60717202	BLUE EARTH	MN		04/24/2017	09/30/2017	0	0	0	0	0	0	0	0	2,375	0	0	0
19875400	BROWN	MN		11/03/1998	09/30/2017	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400	BROWN	MN		09/10/1998	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60714216	BROWN	MN		08/15/2014	09/30/2017	0	0	0	0	0	0	0	0	8,750	0	0	0
60714217	BROWN	MN		08/15/2014	09/30/2017	0	0	0	0	0	0	0	0	8,750	0	0	0
60712114	CARVER	MN		03/15/2012	09/30/2017	0	0	0	0	0	0	0	0	2,145	0	0	0
60717217	CARVER	MN		07/06/2017	09/30/2017	0	0	0	0	0	0	0	0	14,402	0	0	0
60713154	CHIPPEWA	MN		04/26/2013	09/30/2017	0	0	0	0	0	0	0	0	2,300	0	0	0
10219800	COTTONWOOD	MN		03/23/2011	09/30/2017	0	0	0	0	0	0	0	0	15,000	0	0	0
10258300	COTTONWOOD	MN		07/21/2011	09/30/2017	0	0	0	0	0	0	0	0	2,300	0	0	0
10647300	COTTONWOOD	MN		06/16/2004	09/30/2017	0	0	0	0	0	0	0	0	2,500	0	0	0
10655200	COTTONWOOD	MN		06/16/2005	09/30/2017	0	0	0	0	0	0	0	0	4,400	0	0	0
11015100	COTTONWOOD	MN		07/18/2008	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
11016800	COTTONWOOD	MN		11/07/2008	09/30/2017	0	0	0	0	0	0	0	0	4,667	0	0	0
11018200	COTTONWOOD	MN		03/24/2009	09/30/2017	0	0	0	0	0	0	0	0	1,500	0	0	0
19894500	COTTONWOOD	MN		10/25/1999	09/30/2017	0	0	0	0	0	0	0	0	8,078	0	0	0
60711202	COTTONWOOD	MN		02/07/2012	09/30/2017	0	0	0	0	0	0	0	0	5,750	0	0	0
60712240	COTTONWOOD	MN		10/23/2012	09/30/2017	0	0	0	0	0	0	0	0	26,750	0	0	0
60712304	COTTONWOOD	MN		01/25/2013	09/30/2017	0	0	0	0	0	0	0	0	8,300	0	0	0
60713111	COTTONWOOD	MN		03/25/2013	09/30/2017	0	0	0	0	0	0	0	0	14,309	0	0	0
60713315	COTTONWOOD	MN		12/20/2013	09/30/2017	0	0	0	0	0	0	0	0	21,000	0	0	0

SCHEDULE B - PART 3

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

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
60714203	COTTONWOOD	MN		08/18/2014	09/30/2017	0	0	0	0	0	0	0	0	22,000	0	0	0
60714231	COTTONWOOD	MN		08/01/2014	09/30/2017	0	0	0	0	0	0	0	0	9,500	0	0	0
60714313	COTTONWOOD	MN		02/04/2015	09/30/2017	0	0	0	0	0	0	0	0	40,000	0	0	0
60716190	COTTONWOOD	MN		02/01/2016	09/30/2017	0	0	0	0	0	0	0	0	2,334	0	0	0
60717205	COTTONWOOD	MN		04/28/2017	09/30/2017	0	0	0	0	0	0	0	0	47,775	0	0	0
60717151	DAKOTA	MN		03/28/2017	09/30/2017	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200	DODGE	MN		08/30/2005	09/30/2017	0	0	0	0	0	0	0	0	5,800	0	0	0
11009300	DODGE	MN		07/31/2007	09/30/2017	0	0	0	0	0	0	0	0	2,500	0	0	0
19893800	DODGE	MN		08/04/1999	09/30/2017	0	0	0	0	0	0	0	0	1,400	0	0	0
10027200	FARIBAULT	MN		04/22/2010	09/30/2017	0	0	0	0	0	0	0	0	14,000	0	0	0
10240200	FARIBAULT	MN		04/01/2011	09/30/2017	0	0	0	0	0	0	0	0	3,500	0	0	0
11011600	FARIBAULT	MN		12/13/2007	09/30/2017	0	0	0	0	0	0	0	0	4,000	0	0	0
11015400	FARIBAULT	MN		08/06/2008	09/30/2017	0	0	0	0	0	0	0	0	6,250	0	0	0
60712124	FARIBAULT	MN		06/21/2012	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
60713247	FARIBAULT	MN		09/20/2013	09/30/2017	0	0	0	0	0	0	0	0	9,500	0	0	0
60714306	FARIBAULT	MN		02/03/2015	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
60714307	FARIBAULT	MN		02/03/2015	09/30/2017	0	0	0	0	0	0	0	0	3,100	0	0	0
60715179	FARIBAULT	MN		06/05/2015	09/30/2017	0	0	0	0	0	0	0	0	11,250	0	0	0
60715216	FARIBAULT	MN		06/17/2015	09/30/2017	0	0	0	0	0	0	0	0	6,800	0	0	0
60715217	FARIBAULT	MN		06/18/2015	09/30/2017	0	0	0	0	0	0	0	0	16,500	0	0	0
60716107	FARIBAULT	MN		02/18/2016	09/30/2017	0	0	0	0	0	0	0	0	8,846	0	0	0
60716250	FARIBAULT	MN		08/02/2016	09/30/2017	0	0	0	0	0	0	0	0	10,156	0	0	0
11011300	FREEBORN	MN		11/08/2007	09/30/2017	0	0	0	0	0	0	0	0	3,800	0	0	0
60711163	FREEBORN	MN		02/03/2012	09/30/2017	0	0	0	0	0	0	0	0	7,500	0	0	0
60712206	FREEBORN	MN		08/28/2012	09/30/2017	0	0	0	0	0	0	0	0	3,500	0	0	0
60716342	FREEBORN	MN		02/24/2017	09/30/2017	0	0	0	0	0	0	0	0	13,750	0	0	0
60716348	FREEBORN	MN		02/27/2017	09/30/2017	0	0	0	0	0	0	0	0	13,750	0	0	0
60713142	GRANT	MN		05/16/2013	09/30/2017	0	0	0	0	0	0	0	0	8,371	0	0	0
60714124	GRANT	MN		03/12/2014	09/30/2017	0	0	0	0	0	0	0	0	4,573	0	0	0
60715120	GRANT	MN		03/17/2015	09/30/2017	0	0	0	0	0	0	0	0	19,119	0	0	0
10647200	JACKSON	MN		06/16/2004	09/30/2017	0	0	0	0	0	0	0	0	3,300	0	0	0
11000600	JACKSON	MN		05/11/2006	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0
11007600	JACKSON	MN		06/05/2007	09/30/2017	0	0	0	0	0	0	0	0	2,000	0	0	0
60711144	JACKSON	MN		12/05/2011	09/30/2017	0	0	0	0	0	0	0	0	9,800	0	0	0
60715104	JACKSON	MN		03/10/2015	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
60716290	JACKSON	MN		11/21/2016	09/30/2017	0	0	0	0	0	0	0	0	2,800	0	0	0
19871600	KANDIYOHI	MN		08/10/1998	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0
60713184	KANDIYOHI	MN		05/24/2013	09/30/2017	0	0	0	0	0	0	0	0	12,773	0	0	0
60713272	KANDIYOHI	MN		09/25/2013	09/30/2017	0	0	0	0	0	0	0	0	28,250	0	0	0
60714154	KANDIYOHI	MN		05/29/2014	09/30/2017	0	0	0	0	0	0	0	0	615,672	0	0	0
60713299	LAC QUI PARLE	MN		01/23/2014	09/30/2017	0	0	0	0	0	0	0	0	10,604	0	0	0
60714194	LAC QUI PARLE	MN		07/22/2014	09/30/2017	0	0	0	0	0	0	0	0	6,344	0	0	0

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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
19873000	LYON	MN		07/02/1998	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0
60716259	LYON	MN		07/01/2016	09/30/2017	0	0	0	0	0	0	0	0	10,936	0	0	0
10164500	MARTIN	MN		01/31/2011	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
10631000	MARTIN	MN		03/10/2003	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0
60711106	MARTIN	MN		09/08/2011	09/30/2017	0	0	0	0	0	0	0	0	17,000	0	0	0
60712242	MARTIN	MN		11/09/2012	09/30/2017	0	0	0	0	0	0	0	0	16,500	0	0	0
160000987	MINNEAPOLIS	MN		06/18/2014	09/30/2017	0	0	0	0	0	0	0	0	193,228	0	0	0
10651300	POLK	MN		01/19/2005	09/30/2017	0	0	0	0	0	0	0	0	196,702	0	0	0
60714109	POLK	MN		03/20/2014	09/30/2017	0	0	0	0	0	0	0	0	16,103	0	0	0
60715273	POLK	MN		09/28/2015	09/30/2017	0	0	0	0	0	0	0	0	94,905	0	0	0
10627400	REDWOOD	MN		12/10/2002	09/30/2017	0	0	0	0	0	0	0	0	3,700	0	0	0
60713157	REDWOOD	MN		03/27/2013	09/30/2017	0	0	0	0	0	0	0	0	4,000	0	0	0
60713161	REDWOOD	MN		06/05/2013	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
10652000	RENVILLE	MN		01/19/2005	09/30/2017	0	0	0	0	0	0	0	0	1,500	0	0	0
10658200	RENVILLE	MN		08/17/2005	09/30/2017	0	0	0	0	0	0	0	0	4,021	0	0	0
11014200	RENVILLE	MN		04/18/2008	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60712310	RENVILLE	MN		04/05/2013	09/30/2017	0	0	0	0	0	0	0	0	11,250	0	0	0
60714105	RENVILLE	MN		01/14/2014	09/30/2017	0	0	0	0	0	0	0	0	56,000	0	0	0
60714145	RENVILLE	MN		04/17/2014	09/30/2017	0	0	0	0	0	0	0	0	9,500	0	0	0
60715137	RENVILLE	MN		05/12/2015	09/30/2017	0	0	0	0	0	0	0	0	6,500	0	0	0
60716147	RENVILLE	MN		04/21/2016	09/30/2017	0	0	0	0	0	0	0	0	57,701	0	0	0
60716327	RENVILLE	MN		12/13/2016	09/30/2017	0	0	0	0	0	0	0	0	13,551	0	0	0
10655600	RICE	MN		05/25/2005	09/30/2017	0	0	0	0	0	0	0	0	18,000	0	0	0
60716149	STEVENS	MN		04/14/2016	09/30/2017	0	0	0	0	0	0	0	0	25,693	0	0	0
11012100	SWIFT	MN		01/08/2008	09/30/2017	0	0	0	0	0	0	0	0	8,500	0	0	0
11014100	SWIFT	MN		04/24/2008	09/30/2017	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700	SWIFT	MN		11/04/1997	09/30/2017	0	0	0	0	0	0	0	0	2,000	0	0	0
60711142	SWIFT	MN		10/19/2011	09/30/2017	0	0	0	0	0	0	0	0	10,000	0	0	0
60712286	SWIFT	MN		12/21/2012	09/30/2017	0	0	0	0	0	0	0	0	8,000	0	0	0
10284100	WASECA	MN		07/14/2011	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0
60713126	WASECA	MN		04/15/2013	09/30/2017	0	0	0	0	0	0	0	0	7,000	0	0	0
10630100	WATONWAN	MN		01/29/2003	09/30/2017	0	0	0	0	0	0	0	0	5,400	0	0	0
60716282	WATONWAN	MN		09/30/2016	09/30/2017	0	0	0	0	0	0	0	0	4,813	0	0	0
60713279	WILKIN	MN		11/06/2013	09/30/2017	0	0	0	0	0	0	0	0	3,211	0	0	0
60715105	WILKIN	MN		02/17/2015	09/30/2017	0	0	0	0	0	0	0	0	6,320	0	0	0
60716185	WILKIN	MN		07/26/2016	09/30/2017	0	0	0	0	0	0	0	0	6,469	0	0	0
60716187	WILKIN	MN		05/25/2016	09/30/2017	0	0	0	0	0	0	0	0	7,566	0	0	0
10642700	YELLOW MEDICINE	MN		12/11/2003	09/30/2017	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600	YELLOW MEDICINE	MN		09/22/2004	09/30/2017	0	0	0	0	0	0	0	0	5,500	0	0	0
60711181	YELLOW MEDICINE	MN		01/30/2012	09/30/2017	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139	YELLOW MEDICINE	MN		04/25/2012	09/30/2017	0	0	0	0	0	0	0	0	21,000	0	0	0

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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
60713249	YELLOW MEDICINE	MN		10/07/2013	09/30/2017	0	0	0	0	0	0	0	0	4,250	0	0	0
60714311	YELLOW MEDICINE	MN		12/11/2014	09/30/2017	0	0	0	0	0	0	0	0	7,628	0	0	0
60715229	YELLOW MEDICINE	MN		06/26/2015	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60717117	YELLOW MEDICINE	MN		01/06/2017	09/30/2017	0	0	0	0	0	0	0	0	5,137	0	0	0
60711200	AUDRAIN	MO		01/17/2012	09/30/2017	0	0	0	0	0	0	0	0	32,325	0	0	0
60716236	CALLAWAY	MO		08/02/2016	09/30/2017	0	0	0	0	0	0	0	0	8,923	0	0	0
60714150	CARROLL	MO		03/14/2014	09/30/2017	0	0	0	0	0	0	0	0	5,985	0	0	0
60716103	MILLER	MO		02/22/2016	09/30/2017	0	0	843	0	0	843	0	0	0	0	0	0
60712125	MONROE	MO		03/09/2012	09/30/2017	0	0	0	0	0	0	0	0	12,815	0	0	0
60713313	MONROE	MO		12/10/2013	09/30/2017	0	0	0	0	0	0	0	0	2,449	0	0	0
60712288	MONTGOMERY	MO		12/17/2012	09/30/2017	0	0	0	0	0	0	0	0	13,028	0	0	0
60714236	PUTNAM	MO		09/10/2014	09/30/2017	0	0	0	0	0	0	0	0	13,374	0	0	0
19773402	RALLS	MO		05/20/2004	09/30/2017	0	0	0	0	0	0	0	0	3,630	0	0	0
10247700	SHELBY	MO		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	6,042	0	0	0
12526000	STODDARD	MO		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	14,527	0	0	0
19821400	STODDARD	MO		07/08/1998	09/30/2017	0	0	0	0	0	0	0	0	8,000	0	0	0
40342000	STODDARD	MO		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	4,639	0	0	0
19747100	VERNON	MO		12/18/1997	09/30/2017	0	0	0	0	0	0	0	0	4,000	0	0	0
10678000	SUNFLOWER	MS		06/08/2009	09/30/2017	0	0	0	0	0	0	0	0	30,711	0	0	0
60717105	SUNFLOWER	MS		01/04/2017	09/30/2017	0	0	0	0	0	0	0	0	3,594	0	0	0
60716337	WASHINGTON	MS		12/19/2016	09/30/2017	0	0	0	0	0	0	0	0	85,705	0	0	0
60714181	CASCADE	MT		05/01/2014	09/30/2017	0	0	0	0	0	0	0	0	3,113	0	0	0
60711172	CHOUTEAU	MT		01/06/2012	09/30/2017	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120	CHOUTEAU	MT		03/20/2012	09/30/2017	0	0	0	0	0	0	0	0	12,000	0	0	0
60714135	CHOUTEAU	MT		03/18/2014	09/30/2017	0	0	0	0	0	0	0	0	3,121	0	0	0
60714187	CHOUTEAU	MT		05/27/2014	09/30/2017	0	0	0	0	0	0	0	0	4,182	0	0	0
60715281	CHOUTEAU	MT		08/20/2015	09/30/2017	0	0	0	0	0	0	0	0	14,719	0	0	0
60714282	CUSTER	MT		12/19/2014	09/30/2017	0	0	0	0	0	0	0	0	107,500	0	0	0
60715113	CUSTER	MT		03/31/2015	09/30/2017	0	0	0	0	0	0	0	0	56,250	0	0	0
60715258	CUSTER	MT		06/30/2015	09/30/2017	0	0	0	0	0	0	0	0	5,000	0	0	0
60715310	CUSTER	MT		10/08/2015	09/30/2017	0	0	0	0	0	0	0	0	18,750	0	0	0
60716168	CUSTER	MT		04/28/2016	09/30/2017	0	0	0	0	0	0	0	0	24,000	0	0	0
60716169	CUSTER	MT		04/28/2016	09/30/2017	0	0	0	0	0	0	0	0	24,000	0	0	0
19994400	FERGUS	MT		08/04/2003	09/30/2017	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116	GALLATIN	MT		03/28/2012	09/30/2017	0	0	0	0	0	0	0	0	10,822	0	0	0
60713263	GOLDEN VALLEY	MT		10/31/2013	09/30/2017	0	0	0	0	0	0	0	0	7,152	0	0	0
60715167	JUDITH BASIN	MT		04/01/2015	09/30/2017	0	0	0	0	0	0	0	0	7,500	0	0	0
60715168	JUDITH BASIN	MT		04/01/2015	09/30/2017	0	0	0	0	0	0	0	0	9,500	0	0	0
60715343	LIBERTY	MT		01/06/2016	09/30/2017	0	0	0	0	0	0	0	0	6,407	0	0	0
11618500	MEAGHER	MT		09/07/2006	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500	MUSSELSHELL	MT		12/22/2009	09/30/2017	0	0	0	0	0	0	0	0	6,040	0	0	0
60713151	MUSSELSHELL	MT		05/06/2013	09/30/2017	0	0	0	0	0	0	0	0	9,650	0	0	0

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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
60713171	MUSSELSHELL	MT		06/17/2013	09/30/2017	0	0	0	0	0	0	0	0	36,558	0	0	0
10159200	POWDER RIVER	MT		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	15,692	0	0	0
10266000	POWDER RIVER	MT		06/03/2011	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
10100100	TETON	MT		09/14/2010	09/30/2017	0	0	0	0	0	0	0	0	2,812	0	0	0
60711147	TOOLE	MT		11/28/2011	09/30/2017	0	0	0	0	0	0	0	0	6,500	0	0	0
60713105	WHEATLAND	MT		02/06/2013	09/30/2017	0	0	0	0	0	0	0	0	8,500	0	0	0
160000964	CHARLOTTE	NC		04/03/2013	09/30/2017	0	0	0	0	0	0	0	0	873,109	0	0	0
60716275	BARNES	ND		11/30/2016	09/30/2017	0	0	0	0	0	0	0	0	12,160	0	0	0
60713165	CASS	ND		05/14/2013	09/30/2017	0	0	0	0	0	0	0	0	9,333	0	0	0
60714261	CASS	ND		10/21/2014	09/30/2017	0	0	0	0	0	0	0	0	11,437	0	0	0
60715107	CASS	ND		03/24/2015	09/30/2017	0	0	0	0	0	0	0	0	14,122	0	0	0
60715114	CASS	ND		02/19/2015	09/30/2017	0	0	0	0	0	0	0	0	7,917	0	0	0
60715115	CASS	ND		02/24/2015	09/30/2017	0	0	0	0	0	0	0	0	12,979	0	0	0
60715235	CASS	ND		07/21/2015	09/30/2017	0	0	0	0	0	0	0	0	11,533	0	0	0
60715261	CASS	ND		07/29/2015	09/30/2017	0	0	0	0	0	0	0	0	4,374	0	0	0
60716208	CASS	ND		06/15/2016	09/30/2017	0	0	0	0	0	0	0	0	21,917	0	0	0
60717138	CASS	ND		03/13/2017	09/30/2017	0	0	0	0	0	0	0	0	9,355	0	0	0
60717190	CASS	ND		05/10/2017	09/30/2017	0	0	0	0	0	0	0	0	3,459	0	0	0
60717130	DICKEY	ND		02/09/2017	09/30/2017	0	0	0	0	0	0	0	0	8,869	0	0	0
10675600	DUNN	ND		10/27/2008	09/30/2017	0	0	0	0	0	0	0	0	16,500	0	0	0
60713168	LAMOURE	ND		05/22/2013	09/30/2017	0	0	0	0	0	0	0	0	13,968	0	0	0
60714226	RANSOM	ND		07/23/2014	09/30/2017	0	0	0	0	0	0	0	0	5,053	0	0	0
60715287	RANSOM	ND		09/22/2015	09/30/2017	0	0	0	0	0	0	0	0	10,812	0	0	0
60716106	RANSOM	ND		02/03/2016	09/30/2017	0	0	0	0	0	0	0	0	12,117	0	0	0
60716197	RANSOM	ND		05/24/2016	09/30/2017	0	0	0	0	0	0	0	0	9,645	0	0	0
60716204	RANSOM	ND		06/01/2016	09/30/2017	0	0	0	0	0	0	0	0	27,669	0	0	0
60716325	RANSOM	ND		11/14/2016	09/30/2017	0	0	0	0	0	0	0	0	6,571	0	0	0
11010300	RICHLAND	ND		09/13/2007	09/30/2017	0	0	0	0	0	0	0	0	10,000	0	0	0
19890100	RICHLAND	ND		06/15/1999	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
60715262	RICHLAND	ND		08/26/2015	09/30/2017	0	0	0	0	0	0	0	0	52,105	0	0	0
60715143	STARK	ND		05/13/2015	09/30/2017	0	0	0	0	0	0	0	0	87,500	0	0	0
60716329	STEELE	ND		12/19/2016	09/30/2017	0	0	0	0	0	0	0	0	10,522	0	0	0
60715260	TOWNER	ND		09/01/2015	09/30/2017	0	0	0	0	0	0	0	0	18,608	0	0	0
60716287	TOWNER	ND		11/23/2016	09/30/2017	0	0	0	0	0	0	0	0	45,715	0	0	0
60713177	TRAILL	ND		06/20/2013	09/30/2017	0	0	0	0	0	0	0	0	15,024	0	0	0
60715302	TRAILL	ND		11/04/2015	09/30/2017	0	0	0	0	0	0	0	0	8,544	0	0	0
60713147	ANTELOPE	NE		04/24/2013	09/30/2017	0	0	0	0	0	0	0	0	15,904	0	0	0
60711124	CHERRY	NE		11/15/2011	09/30/2017	0	0	0	0	0	0	0	0	806	0	0	0
60716252	DODGE	NE		07/05/2016	09/30/2017	0	0	0	0	0	0	0	0	2,480	0	0	0
10635300	GAGE	NE		05/05/2003	09/30/2017	0	0	0	0	0	0	0	0	10,862	0	0	0
10675100	HALL	NE		07/01/2008	09/30/2017	0	0	0	0	0	0	0	0	11,000	0	0	0
19751900	HAMILTON	NE		04/09/1998	09/30/2017	0	0	0	0	0	0	0	0	3,000	0	0	0

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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
60711212	HOLT	NE		02/28/2012	09/30/2017	0	0	0	0	0	0	0	0	12,743	0	0	0
60712145	RICHARDSON	NE		05/02/2012	09/30/2017	0	0	0	0	0	0	0	0	10,337	0	0	0
60713189	RICHARDSON	NE		05/13/2013	09/30/2017	0	0	0	0	0	0	0	0	4,272	0	0	0
60715151	SALINE	NE		03/03/2015	09/30/2017	0	0	0	0	0	0	0	0	7,651	0	0	0
10676800	PASSAIC	NJ		04/29/2009	09/30/2017	0	0	0	0	0	0	0	0	142,257	0	0	0
160000966	TEANECK	NJ		04/09/2013	09/30/2017	0	0	0	0	0	0	0	0	223,950	0	0	0
10678600	CATRON	NM		08/17/2009	09/30/2017	0	0	0	0	0	0	0	0	12,000	0	0	0
60717120	CATRON	NM		02/17/2017	09/30/2017	0	0	0	0	0	0	0	0	35,000	0	0	0
60715198	CHAVES	NM		04/09/2015	09/30/2017	0	0	0	0	0	0	0	0	20,000	0	0	0
60717155	CHAVES	NM		02/24/2017	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
10623800	DONA ANA	NM		10/22/2002	09/30/2017	0	0	0	0	0	0	0	0	150,000	0	0	0
10647000	DONA ANA	NM		07/27/2004	09/30/2017	0	0	0	0	0	0	0	0	52,895	0	0	0
60711125	DONA ANA	NM		10/03/2011	09/30/2017	0	0	0	0	0	0	0	0	180,000	0	0	0
60711199	DONA ANA	NM		02/28/2012	09/30/2017	0	0	0	0	0	0	0	0	35,000	0	0	0
60712149	DONA ANA	NM		06/06/2012	09/30/2017	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220	DONA ANA	NM		08/23/2012	09/30/2017	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221	DONA ANA	NM		08/23/2012	09/30/2017	0	0	0	0	0	0	0	0	20,000	0	0	0
60715185	DONA ANA	NM		04/15/2015	09/30/2017	0	0	0	0	0	0	0	0	40,000	0	0	0
60716154	DONA ANA	NM		05/24/2016	09/30/2017	0	0	0	0	0	0	0	0	75,000	0	0	0
60716278	DONA ANA	NM		09/27/2016	09/30/2017	0	0	0	0	0	0	0	0	6,457	0	0	0
60717243	DONA ANA	NM		07/28/2017	09/30/2017	0	0	0	0	0	0	0	0	844	0	0	0
10676100	HIDALGO	NM		08/28/2008	09/30/2017	0	0	0	0	0	0	0	0	7,000	0	0	0
60712151	LUNA	NM		08/02/2012	09/30/2017	0	0	0	0	0	0	0	0	35,000	0	0	0
60714257	SANDOVAL	NM		09/26/2014	09/30/2017	0	0	0	0	0	0	0	0	3,200,000	0	0	0
60715329	SANTA FE	NM		02/25/2016	09/30/2017	0	0	0	0	0	0	0	0	62,538	0	0	0
60713220	HUMBOLDT	NV		07/24/2013	09/30/2017	0	0	0	0	0	0	0	0	55,046	0	0	0
60714195	HUMBOLDT	NV		08/06/2014	09/30/2017	0	0	0	0	0	0	0	0	0	0	0	0
60715278	HUMBOLDT	NV		09/23/2015	09/30/2017	0	0	0	0	0	0	0	0	0	0	0	0
60716153	HUMBOLDT	NV		03/08/2016	09/30/2017	0	0	0	0	0	0	0	0	28,141	0	0	0
160000617	NEW YORK	NY		03/13/2001	09/30/2017	0	0	0	0	0	0	0	0	23,349	0	0	0
160000931	NEW YORK	NY		11/09/2011	09/30/2017	0	0	0	0	0	0	0	0	165,090	0	0	0
160000970	NEW YORK	NY		05/31/2013	09/30/2017	0	0	0	0	0	0	0	0	167,059	0	0	0
160000992	NEW YORK	NY		07/30/2014	09/30/2017	0	0	0	0	0	0	0	0	82,071	0	0	0
160001024	NEW YORK	NY		12/23/2015	09/30/2017	0	0	0	0	0	0	0	0	210,545	0	0	0
60716330	FAYETTE	OH		12/14/2016	09/30/2017	0	0	0	0	0	0	0	0	7,421	0	0	0
00114200	LICKING	OH		10/07/2009	09/30/2017	0	0	0	0	0	0	0	0	3,017	0	0	0
60714299	LICKING	OH		12/19/2014	09/30/2017	0	0	0	0	0	0	0	0	207,917	0	0	0
60714224	WAYNE	OH		09/23/2014	09/30/2017	0	0	0	0	0	0	0	0	32,093	0	0	0
60713225	ADAIR	OK		07/30/2013	09/30/2017	0	0	0	0	0	0	0	0	40,000	0	0	0
10628500	ALFALFA	OK		01/23/2003	09/30/2017	0	0	0	0	0	0	0	0	2,100	0	0	0
10623000	GRANT	OK		06/20/2002	09/30/2017	0	0	0	0	0	0	0	0	15,016	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60715102	LE FLORE	OK		03/13/2015	09/30/2017	0	0	0	0	0	0	0	0	117,453	0	0	0
10617000	WOODS	OK		11/01/2001	09/30/2017	0	0	0	0	0	0	0	0	2,250	0	0	0
60714199	BAKER	OR		08/26/2014	09/30/2017	0	0	0	0	0	0	0	0	23,794	0	0	0
10154800	DOUGLAS	OR		02/10/2011	09/30/2017	0	0	0	0	0	0	0	0	340,000	0	0	0
11615600	KLAMATH	OR		10/03/2006	09/30/2017	0	0	0	0	0	0	0	0	49,717	0	0	0
60715186	MALHEUR	OR		05/08/2015	09/30/2017	0	0	0	0	0	0	0	0	17,781	0	0	0
60715187	MALHEUR	OR		05/08/2015	09/30/2017	0	0	0	0	0	0	0	0	24,811	0	0	0
60716129	MALHEUR	OR		02/12/2016	09/30/2017	0	0	0	0	0	0	0	0	20,879	0	0	0
11616600	MARION	OR		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	20,078	0	0	0
60714162	MARION	OR		06/09/2014	09/30/2017	0	0	0	0	0	0	0	0	32,974	0	0	0
60715345	MARION	OR		12/30/2015	09/30/2017	0	0	0	0	0	0	0	0	7,283	0	0	0
60717131	MARION	OR		02/27/2017	09/30/2017	0	0	0	0	0	0	0	0	35,782	0	0	0
60717135	MARION	OR		01/19/2017	09/30/2017	0	0	0	0	0	0	0	0	1,106	0	0	0
60714148	MORROW	OR		03/28/2014	09/30/2017	0	0	0	0	0	0	0	0	24,199	0	0	0
60712136	POLK	OR		04/10/2012	09/30/2017	0	0	0	0	0	0	0	0	43,213	0	0	0
60712268	POLK	OR		11/13/2012	09/30/2017	0	0	0	0	0	0	0	0	39,031	0	0	0
160001001	PORTLAND	OR		09/02/2015	09/30/2017	0	0	0	0	0	0	0	0	105,418	0	0	0
160001008	PORTLAND	OR		06/11/2015	09/30/2017	0	0	0	0	0	0	0	0	195,086	0	0	0
11614400	UMATILLA	OR		12/06/2005	09/30/2017	0	0	0	0	0	0	0	0	38,494	0	0	0
11617500	UMATILLA	OR		07/17/2006	09/30/2017	0	0	0	0	0	0	0	0	91,078	0	0	0
11617600	UMATILLA	OR		07/17/2006	09/30/2017	0	0	0	0	0	0	0	0	10,761	0	0	0
60711183	UMATILLA	OR		01/17/2012	09/30/2017	0	0	0	0	0	0	0	0	8,697	0	0	0
60711184	UMATILLA	OR		01/17/2012	09/30/2017	0	0	0	0	0	0	0	0	8,697	0	0	0
60713221	UMATILLA	OR		07/31/2013	09/30/2017	0	0	0	0	0	0	0	0	46,984	0	0	0
60714146	UMATILLA	OR		03/10/2014	09/30/2017	0	0	0	0	0	0	0	0	3,997	0	0	0
60715226	UMATILLA	OR		06/18/2015	09/30/2017	0	0	0	0	0	0	0	0	15,478	0	0	0
60715227	UMATILLA	OR		06/18/2015	09/30/2017	0	0	0	0	0	0	0	0	31,810	0	0	0
60716155	UMATILLA	OR		03/23/2016	09/30/2017	0	0	0	0	0	0	0	0	36,742	0	0	0
60717241	UMATILLA	OR		06/26/2017	09/30/2017	0	0	0	0	0	0	0	0	3,598	0	0	0
60717242	UMATILLA	OR		06/26/2017	09/30/2017	0	0	0	0	0	0	0	0	6,674	0	0	0
10006500	UNION	OR		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	18,096	0	0	0
60717127	UNION	OR		03/07/2017	09/30/2017	0	0	0	0	0	0	0	0	7,415	0	0	0
60713228	WASCO	OR		10/24/2013	09/30/2017	0	0	0	0	0	0	0	0	6,543	0	0	0
60716313	YAMHILL	OR		11/04/2016	09/30/2017	0	0	0	0	0	0	0	0	50,826	0	0	0
160000722	LANGHORNE	PA		05/01/2007	09/30/2017	0	0	0	0	0	0	0	0	138,171	0	0	0
160001058	NEWTOWN SQUARE	PA		02/17/2017	09/30/2017	0	0	0	0	0	0	0	0	335,482	0	0	0
160000937	PHILADELPHIA	PA		03/30/2012	09/30/2017	0	0	0	0	0	0	0	0	140,532	0	0	0
160000938	PHILADELPHIA	PA		03/30/2012	09/30/2017	0	0	0	0	0	0	0	0	88,725	0	0	0
160000968	PHILADELPHIA	PA		05/03/2013	09/30/2017	0	0	0	0	0	0	0	0	260,685	0	0	0
60712248	CHARLES MIX	SD		10/16/2012	09/30/2017	0	0	0	0	0	0	0	0	6,858	0	0	0
60716151	HAAKON	SD		04/19/2016	09/30/2017	0	0	0	0	0	0	0	0	243,126	0	0	0
10672900	HUGHES	SD		11/07/2007	09/30/2017	0	0	0	0	0	0	0	0	24,000	0	0	0

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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
60711119	HYDE	SD		11/16/2011	09/30/2017	0	0	0	0	0	0	0	0	99,741	0	0	0
60716240	LINCOLN	SD		07/27/2016	09/30/2017	0	0	0	0	0	0	0	0	7,861	0	0	0
10643400	LYMAN	SD		11/19/2003	09/30/2017	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000	LYMAN	SD		10/12/2005	09/30/2017	0	0	0	0	0	0	0	0	19,000	0	0	0
60713153	LYMAN	SD		05/01/2013	09/30/2017	0	0	0	0	0	0	0	0	16,000	0	0	0
60714126	LYMAN	SD		03/12/2014	09/30/2017	0	0	0	0	0	0	0	0	35,000	0	0	0
60714186	LYMAN	SD		05/21/2014	09/30/2017	0	0	0	0	0	0	0	0	38,000	0	0	0
60714241	LYMAN	SD		08/29/2014	09/30/2017	0	0	0	0	0	0	0	0	7,500	0	0	0
60716254	MEADE	SD		08/17/2016	09/30/2017	0	0	0	0	0	0	0	0	17,500	0	0	0
10666400	PENNINGTON	SD		05/08/2006	09/30/2017	0	0	0	0	0	0	0	0	8,500	0	0	0
10669500	PENNINGTON	SD		05/02/2007	09/30/2017	0	0	0	0	0	0	0	0	8,125	0	0	0
60713209	PENNINGTON	SD		06/17/2013	09/30/2017	0	0	0	0	0	0	0	0	5,462	0	0	0
60716172	PENNINGTON	SD		03/29/2016	09/30/2017	0	0	0	0	0	0	0	0	1,779	0	0	0
10671500	PERKINS	SD		08/03/2007	09/30/2017	0	0	0	0	0	0	0	0	20,000	0	0	0
60715171	PERKINS	SD		04/14/2015	09/30/2017	0	0	0	0	0	0	0	0	50,000	0	0	0
19871900	UNION	SD		09/11/1998	09/30/2017	0	0	0	0	0	0	0	0	4,000	0	0	0
10666700	ZIEBACH	SD		06/22/2006	09/30/2017	0	0	0	0	0	0	0	0	13,500	0	0	0
60712141	DYER	TN		04/27/2012	09/30/2017	0	0	0	0	0	0	0	0	21,124	0	0	0
60714200	DYER	TN		07/01/2014	09/30/2017	0	0	0	0	0	0	0	0	8,366	0	0	0
60714230	FAYETTE	TN		09/09/2014	09/30/2017	0	0	0	0	0	0	0	0	7,500	0	0	0
160000950	AUSTIN	TX		08/02/2012	09/30/2017	0	0	0	0	0	0	0	0	110,575	0	0	0
22103400	BOSQUE	TX		10/11/2000	09/30/2017	0	0	0	0	0	0	0	0	3,645	0	0	0
60712200	COOKE	TX		09/26/2012	09/30/2017	0	0	0	0	0	0	0	0	100,000	0	0	0
60715272	COOKE	TX		07/15/2015	09/30/2017	0	0	0	0	0	0	0	0	35,000	0	0	0
60713232	FALLS	TX		08/28/2013	09/30/2017	0	0	0	0	0	0	0	0	122,500	0	0	0
60716184	FALLS	TX		04/04/2016	09/30/2017	0	0	0	0	0	0	0	0	63,000	0	0	0
19700400	HIDALGO	TX		02/15/1994	09/30/2017	0	0	0	0	0	0	0	0	2,430	0	0	0
160000949	HOUSTON	TX		05/30/2012	09/30/2017	0	0	0	0	0	0	0	0	555,105	0	0	0
60711118	JEFF DAVIS	TX		12/01/2011	09/30/2017	0	0	0	0	0	0	0	0	125,000	0	0	0
10610300	JIM HOGG	TX		12/18/2000	09/30/2017	0	0	0	0	0	0	0	0	5,169	0	0	0
160000933	LEWISVILLE	TX		09/15/2011	09/30/2017	0	0	0	0	0	0	0	0	123,607	0	0	0
60715154	MONTAGUE	TX		03/30/2015	09/30/2017	0	0	0	0	0	0	0	0	30,000	0	0	0
60714211	PARMER	TX		10/02/2014	09/30/2017	0	0	0	0	0	0	0	0	174,931	0	0	0
19547200	ROBERTS	TX		07/13/1990	09/30/2017	0	0	0	0	0	0	0	0	6,000	0	0	0
160000972	SAN ANTONIO	TX		06/28/2013	09/30/2017	0	0	0	0	0	0	0	0	167,375	0	0	0
60714265	TRAVIS	TX		10/20/2014	09/30/2017	0	0	0	0	0	0	0	0	7,290	0	0	0
60715197	TRAVIS	TX		04/29/2015	09/30/2017	0	0	0	0	0	0	0	0	6,842	0	0	0
60716235	TRAVIS	TX		07/12/2016	09/30/2017	0	0	0	0	0	0	0	0	18,956	0	0	0
60713101	WILLIAMSON	TX		03/18/2013	09/30/2017	0	0	0	0	0	0	0	0	87,473	0	0	0
60716115	RICH	UT		02/16/2016	09/30/2017	0	0	0	0	0	0	0	0	5,376	0	0	0
60716116	RICH	UT		02/16/2016	09/30/2017	0	0	0	0	0	0	0	0	10,997	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
160000959	ARLINGTON	VA		05/22/2013	09/30/2017	0	0	0	0	0	0	0	0	156,889	0	0	0
160000728	RICHMOND	VA		10/11/2007	09/30/2017	0	0	0	0	0	0	0	0	101,697	0	0	0
11620900	ADAMS	WA		03/21/2007	09/30/2017	0	0	0	0	0	0	0	0	2,750	0	0	0
11626100	ADAMS	WA		09/26/2007	09/30/2017	0	0	0	0	0	0	0	0	52,741	0	0	0
60711120	ADAMS	WA		11/21/2011	09/30/2017	0	0	0	0	0	0	0	0	14,534	0	0	0
60712204	ADAMS	WA		08/09/2012	09/30/2017	0	0	0	0	0	0	0	0	10,943	0	0	0
60712243	ADAMS	WA		09/25/2012	09/30/2017	0	0	0	0	0	0	0	0	34,097	0	0	0
60715303	ADAMS	WA		10/02/2015	09/30/2017	0	0	0	0	0	0	0	0	72,638	0	0	0
19995300	BENTON	WA		09/25/2003	09/30/2017	0	0	0	0	0	0	0	0	15,127	0	0	0
19995400	BENTON	WA		09/25/2003	09/30/2017	0	0	0	0	0	0	0	0	15,937	0	0	0
19995500	BENTON	WA		09/25/2003	09/30/2017	0	0	0	0	0	0	0	0	17,699	0	0	0
60711182	BENTON	WA		01/13/2012	09/30/2017	0	0	0	0	0	0	0	0	61,182	0	0	0
60712282	BENTON	WA		11/29/2012	09/30/2017	0	0	0	0	0	0	0	0	46,749	0	0	0
60713117A	BENTON	WA		03/29/2013	09/30/2017	0	0	0	0	0	0	0	0	303,056	0	0	0
60714276	BENTON	WA		12/05/2014	09/30/2017	0	0	0	0	0	0	0	0	196,991	0	0	0
60712176	CHELAN	WA		05/23/2012	09/30/2017	0	0	0	0	0	0	0	0	31,885	0	0	0
60714237	DOUGLAS	WA		08/13/2014	09/30/2017	0	0	0	0	0	0	0	0	24,568	0	0	0
12763000	FRANKLIN	WA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	11,110	0	0	0
60712187	FRANKLIN	WA		06/15/2012	09/30/2017	0	0	0	0	0	0	0	0	8,920	0	0	0
60712188	FRANKLIN	WA		07/30/2012	09/30/2017	0	0	0	0	0	0	0	0	17,791	0	0	0
60712253	FRANKLIN	WA		12/20/2012	09/30/2017	0	0	0	0	0	0	0	0	7,094	0	0	0
60713304	FRANKLIN	WA		12/20/2013	09/30/2017	0	0	0	0	0	0	0	0	40,159	0	0	0
60714260	FRANKLIN	WA		10/10/2014	09/30/2017	0	0	0	0	0	0	0	0	3,171	0	0	0
60715294	FRANKLIN	WA		09/14/2015	09/30/2017	0	0	0	0	0	0	0	0	69,617	0	0	0
60715295	FRANKLIN	WA		09/14/2015	09/30/2017	0	0	0	0	0	0	0	0	94,997	0	0	0
60716251	FRANKLIN	WA		07/08/2016	09/30/2017	0	0	0	0	0	0	0	0	25,040	0	0	0
60716318	FRANKLIN	WA		10/19/2016	09/30/2017	0	0	0	0	0	0	0	0	38,750	0	0	0
10076200	GRANT	WA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	41,163	0	0	0
11616500	GRANT	WA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	27,122	0	0	0
11617300	GRANT	WA		07/10/2006	09/30/2017	0	0	0	0	0	0	0	0	10,226	0	0	0
11636100	GRANT	WA		10/01/2009	09/30/2017	0	0	0	0	0	0	0	0	13,400	0	0	0
12753000	GRANT	WA		09/01/2012	09/30/2017	0	0	0	0	0	0	0	0	29,141	0	0	0
60711121	GRANT	WA		11/21/2011	09/30/2017	0	0	0	0	0	0	0	0	18,265	0	0	0
60711123	GRANT	WA		11/21/2011	09/30/2017	0	0	0	0	0	0	0	0	14,101	0	0	0
60712128	GRANT	WA		03/13/2012	09/30/2017	0	0	0	0	0	0	0	0	10,231	0	0	0
60712153	GRANT	WA		07/05/2012	09/30/2017	0	0	0	0	0	0	0	0	16,979	0	0	0
60713190	GRANT	WA		07/24/2013	09/30/2017	0	0	0	0	0	0	0	0	15,905	0	0	0
60713256	GRANT	WA		08/29/2013	09/30/2017	0	0	0	0	0	0	0	0	28,137	0	0	0
60714207	GRANT	WA		08/08/2014	09/30/2017	0	0	0	0	0	0	0	0	37,545	0	0	0
60714258	GRANT	WA		11/17/2014	09/30/2017	0	0	0	0	0	0	0	0	319,647	0	0	0
60716101	GRANT	WA		12/30/2015	09/30/2017	0	0	0	0	0	0	0	0	2,314	0	0	0
60716186	GRANT	WA		07/15/2016	09/30/2017	0	0	0	0	0	0	0	0	108,043	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
60716223	GRANT	WA		05/31/2016	09/30/2017	0	0	0	0	0	0	0	0	15,191	0	0	0
60716277	GRANT	WA		09/29/2016	09/30/2017	0	0	0	0	0	0	0	0	17,575	0	0	0
60713268	LEWIS	WA		10/11/2013	09/30/2017	0	0	0	0	0	0	0	0	30,756	0	0	0
10008500	LINCOLN	WA		12/09/2009	09/30/2017	0	0	0	0	0	0	0	0	24,018	0	0	0
60712236	OKANOGAN	WA		08/29/2012	09/30/2017	0	0	0	0	0	0	0	0	24,521	0	0	0
60712281	OKANOGAN	WA		11/29/2012	09/30/2017	0	0	0	0	0	0	0	0	122,804	0	0	0
60713218	OKANOGAN	WA		07/09/2013	09/30/2017	0	0	0	0	0	0	0	0	14,802	0	0	0
60714129	OKANOGAN	WA		02/26/2014	09/30/2017	0	0	0	0	0	0	0	0	10,093	0	0	0
60714238	OKANOGAN	WA		08/05/2014	09/30/2017	0	0	0	0	0	0	0	0	43,791	0	0	0
60715256	OKANOGAN	WA		08/07/2015	09/30/2017	0	0	0	0	0	0	0	0	17,569	0	0	0
60716205	OKANOGAN	WA		05/11/2016	09/30/2017	0	0	0	0	0	0	0	0	13,555	0	0	0
60716206	OKANOGAN	WA		05/25/2016	09/30/2017	0	0	0	0	0	0	0	0	24,765	0	0	0
60716207	OKANOGAN	WA		05/31/2016	09/30/2017	0	0	0	0	0	0	0	0	93,802	0	0	0
60713135	STEVENS	WA		02/20/2013	09/30/2017	0	0	0	0	0	0	0	0	8,500	0	0	0
60713148	WALLA WALLA	WA		04/08/2013	09/30/2017	0	0	0	0	0	0	0	0	40,315	0	0	0
60713283	WALLA WALLA	WA		11/25/2013	09/30/2017	0	0	0	0	0	0	0	0	63,632	0	0	0
60713284	WALLA WALLA	WA		11/25/2013	09/30/2017	0	0	0	0	0	0	0	0	34,702	0	0	0
11614800	WHITMAN	WA		01/12/2006	09/30/2017	0	0	0	0	0	0	0	0	8,056	0	0	0
11619600	WHITMAN	WA		12/11/2006	09/30/2017	0	0	0	0	0	0	0	0	5,656	0	0	0
19990600	WHITMAN	WA		04/28/2003	09/30/2017	0	0	0	0	0	0	0	0	10,622	0	0	0
19994000	WHITMAN	WA		07/28/2003	09/30/2017	0	0	0	0	0	0	0	0	6,759	0	0	0
60716346	WHITMAN	WA		12/20/2016	09/30/2017	0	0	0	0	0	0	0	0	4,920	0	0	0
60713227	YAKIMA	WA		07/17/2013	09/30/2017	0	0	0	0	0	0	0	0	3,458	0	0	0
60712113	LAFAYETTE	WI		03/29/2012	09/30/2017	0	0	0	0	0	0	0	0	6,258	0	0	0
60712234	LAFAYETTE	WI		10/10/2012	09/30/2017	0	0	0	0	0	0	0	0	23,991	0	0	0
60715304	LAFAYETTE	WI		10/21/2015	09/30/2017	0	0	0	0	0	0	0	0	5,371	0	0	0
60715341	LAFAYETTE	WI		12/22/2015	09/30/2017	0	0	0	0	0	0	0	0	12,500	0	0	0
60716114	LAFAYETTE	WI		01/14/2016	09/30/2017	0	0	0	0	0	0	0	0	1,956	0	0	0
60715332	PIERCE	WI		01/05/2016	09/30/2017	0	0	0	0	0	0	0	0	23,525	0	0	0
60714271	POLK	WI		11/20/2014	09/30/2017	0	0	0	0	0	0	0	0	32,606	0	0	0
60714272	POLK	WI		11/20/2014	09/30/2017	0	0	0	0	0	0	0	0	11,010	0	0	0
60714273	POLK	WI		11/20/2014	09/30/2017	0	0	0	0	0	0	0	0	6,190	0	0	0
60713109	PORTAGE	WI		03/19/2013	09/30/2017	0	0	0	0	0	0	0	0	33,023	0	0	0
60715249	WAUSHARA	WI		07/21/2015	09/30/2017	0	0	0	0	0	0	0	0	20,894	0	0	0
60714180	WINNEBAGO	WI		06/02/2014	09/30/2017	0	0	0	0	0	0	0	0	7,396	0	0	0
60712101	BIG HORN	WY		02/29/2012	09/30/2017	0	0	0	0	0	0	0	0	20,743	0	0	0
10646600	LARAMIE	WY		06/16/2004	09/30/2017	0	0	0	0	0	0	0	0	53,000	0	0	0
60713143	NATRONA	WY		04/03/2013	09/30/2017	0	0	0	0	0	0	0	0	6,374	0	0	0
60714221	PARK	WY		08/06/2014	09/30/2017	0	0	0	0	0	0	0	0	31,866	0	0	0
0299999. Total - Mortgages With Partial Repayments						0	0	843	0	0	843	0	0	32,764,981	0	0	0
0599999. Total Mortgages						286,739,769	0	351,858	0	0	351,858	0	288,996,242	321,761,223	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC 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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.		09/20/2007	3	0	136,047	0	3,639,596	0.326
000000 00 0	APOLLO INVESTMENT FUND VIII, LP	WILMINGTON	DE	APOLLO CAPITAL MANAGEMENT VIII, LLC		02/05/2014	3	0	397,919	0	5,519,052	0.164
000000 00 0	ARDIAN INFRASTRUCTURE FUND IV S.C.A., SICAR B	LUXEMBOURG	LUXEMBOURG	ARDIAN INFRASTRUCTURE IV S.a.r.l.		02/20/2015	3	0	3,786,094	0	18,749,671	15.856
000000 00 0	ARDIAN LBO FUND VI A	PARIS	FRANCE	ARDIAN LBO FUND VI A S.L.P.		09/30/2016	3	0	1,991,401	0	28,510,629	0.875
000000 00 0	ARSENAL CAPITAL PARTNERS IV, LP	WILMINGTON	DE	ARSENAL CAPITAL MANAGEMENT IV, LP		10/07/2016	3	0	706,349	0	11,059,209	1.118
000000 00 0	ASF VI B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED		12/27/2013	3	0	1,518,079	0	36,579,752	5.184
000000 00 0	ASF VI INFRASTRUCTURE B L.P.	SCOTLAND	SCOTLAND	ASF VI GP LIMITED		12/27/2013	3	0	190,474	0	1,945,127	2.418
000000 00 0	ASF VII B L.P.	SCOTLAND	SCOTLAND	ASF VII GP LIMITED		05/21/2015	3	0	715,941	0	14,396,510	0.699
000000 00 0	AXA CO-INVESTMENT FUND IV-B		FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE		11/15/2012	3	0	(456,606)	0	6,449,991	94.789
000000 00 0	AXA EARLY SECONDARY FUND V B L.P.		UNITED KINGDOM	AXA PRIVATE EQUITY UK LIMITED		09/12/2012	3	0	681,637	0	14,494,990	54.204
000000 00 0	AXA LBO FUND V	PARIS	FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.		02/09/2012	3	0	(686,602)	0	5,886,518	1.591
000000 00 0	AXA SECONDARY FUND V B L.P.	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED		02/10/2011	3	0	216,658	0	14,484,921	5.851
000000 00 0	BRIDGEPOINT EUROPE V B2, L.P.	UNITED KINGDOM	UNITED KINGDOM	BEV GP LLP		04/02/2015	3	0	1,371,100	0	4,198,930	2.845
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		05/15/2007	3	0	49,304	0	5,426,105	0.246
000000 00 0	CRESTLINE OPPORTUNITY FUND III, LLC	DOVER	DE	CRESTLINE MANAGEMENT, L.P.		05/31/2017	2	0	(1,768,001)	0	16,071,151	5.970
000000 00 0	DB US DATA CENTER HOLDINGS, LLC	DOVER	DE	Data Bridge Holdings, LLC		07/12/2016	1	0	83,864	0	155,035	0.490
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP		05/16/2006	3	0	28,482	0	64,084	6.200
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	200,000	0	765,040	0.784
000000 00 0	ENCAP ENERGY CAPITAL FUND X, L.P.		TX	ENCAP EQUITY FUND X GP, LP		04/07/2015	3	0	2,263,379	0	12,911,503	0.398
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		09/11/2003	3	0	67,535	0	1,904,056	99.800
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		02/16/2005	3	0	586,363	0	1,283,662	99.800
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY		05/22/2007	3	0	(686)	0	9,614,752	99.800
000000 00 0	GENERAL ATLANTIC PARTNERS, L.P.	NEW YORK	NY	GENERAL ATLANTIC LLC		05/20/2016	3	0	3,344,673	0	20,436,407	0.025
000000 00 0	GREEN EQUITY INVESTORS VII, L.P.	WILMINGTON	DE	GEI CAPITAL VII, LLC		03/15/2016	3	0	1,319,123	0	25,054,042	0.350
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.		04/01/2007	1	0	4,116	0	593,378	0.812
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED		09/12/2012	3	0	592,442	0	740,563	6.989
000000 00 0	IRVING PLACE CAPITAL AKA BSMB III, L.P.	WILMINGTON	DE	BEAR STEARNS MERCHANT CAPITAL III		05/31/2006	3	0	108,653	0	1,259,634	0.940
000000 00 0	KOHLBERG INVESTORS VIII, L.P.	WILMINGTON	DE	KOHLBERG INVESTORS VIII, L.P.		11/28/2016	3	0	359,288	0	19,640,712	0.930
000000 00 0	NAPIER PARK RAILCAR LEASE FUND, LLC	WILMINGTON	DE	NAPIER PARK GLOBAL CAPITAL LLC		05/23/2013	2	0	(654,413)	0	6,245,913	12.146
000000 00 0	NGP NATURAL RESOURCES XI, L.P.	WILMINGTON	DE	G.F.W. Energy XI, L.P.		06/30/2014	2	0	1,830,985	0	7,293,180	0.364
000000 00 0	NP RAILCAR INVESTMENTS II, LLC	WILMINGTON	DE	NAPIER PARK GLOBAL CAPITAL (US) LP		12/18/2015	2	0	22,062,269	0	0	13.540
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	OHCP GENPAR III, L.P.		02/12/2008	3	0	78,903	0	866,418	0.500
000000 00 0	OAK HILL CAPITAL PARTNERS IV, LP	WILMINGTON	DE	OHCP GENPAR IV, L.P.		06/10/2016	3	0	(372,068)	0	18,372,068	-
000000 00 0	PRIMAVERA CAPITAL FUND II L.P.	CAYMAN ISLAND	CAYMAN ISLAND	PRIMAVERA CAPITAL GP II LTD		11/18/2015	3	0	4,433,974	0	2,705,193	0.781
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY		08/11/2004	3	0	4,101	0	1,757,319	0.814
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3	0	(10,436)	0	1,284,513	0.376
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.		05/14/2008	3	0	69,781	0	2,182,717	2.840
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.								0	45,250,122	0	322,542,341	XXX

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC 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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	ABACUS MULTI-FAMILY PARTNERS IV LP	DOVER	DE	ABACUS CAPITAL GROUP L.L.C.		08/31/2017	3	311,353	2,283,252	0	12,395,395	10.400
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P.		08/25/2014	3	0	374,541	0	35,719,667	3.831
000000 00 0	ARES US REAL ESTATE FUND VIII, L.P.	NEW YORK	NY	ARES US REAL ESTATE VIII ADVISORS, L.P.		09/16/2013	3	0	1,457,115	0	881,707	1.189
000000 00 0	BROAD VISTA PARTNERS, LLC	ASHBURN	VA	BROAD VISTA INVESTORS, LLC		06/30/2016	3	0	913,680	0	4,129,249	63.000
000000 00 0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON	DE	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC		07/02/2013	3	0	18,582	0	1,929,009	0.186
000000 00 0	CARMEL PARTNERS INVESTMENT FUND VI, L.P.	WILMINGTON	DE	CARMEL MANAGEMENT VI, LLC		10/17/2016	3	0	82,390	0	14,168,521	1.425
000000 00 0	GREYSTAR EQUITY PARTNERS IX, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT IX, LLC		10/25/2016	3	0	1,056,112	0	8,155,142	1.192
000000 00 0	JBC FUND V, L.P.	WILMINGTON	DE	BUCK MANAGEMENT, L.L.C.		06/30/2015	3	0	142,039	0	4,927,422	30.897
000000 00 0	LONG CREEK PARTNERS, LLC	CHARLOTTE	NC	LONG CREEK CLUB INVESTORS, LLC		10/21/2016	3	0	1,234,402	0	2,698,133	90.000
000000 00 0	MADISON INTERNATIONAL RE LIQUIDITY FUND VI (T), L.P.	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS VI, LLC		06/08/2015	3	0	(170,819)	0	9,411,608	1.227
000000 00 0	MONTGOMERY TOWER MEMBER, LLC	WILMINGTON	DE	MONTGOMERY TOWER VENTURE, LLC		09/30/2017	3	58,092,500	0	0	0	95.000
000000 00 0	NORMANDY REAL ESTATE FUND III, LP	WILMINGTON	DE	NORMANDY REAL ESTATE FUND III GP, LLC		10/22/2013	3	0	177,359	0	1,891,825	4.854
000000 00 0	PCCP EQUITY VII, LP	DOVER	DE	PCCP EQUITY VII GP, LLC		08/23/2016	2	0	165,108	0	7,386,027	2.322
000000 00 0	SAVANNA REAL ESTATE FUND IV, L.P.	WILMINGTON	DE	SAVANNA IV GP, LLC		04/03/2017	3	0	919,414	0	13,875,000	4.100
000000 00 0	UCC CHICAGO ACQUISITION PARTNER, LLC	WILMINGTON	DE	UCC CHICAGO ACQUISITION PARTNER, LLC		04/20/2017	3	2,018,750	79,658,673	0	0	95.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								60,422,603	88,311,848	0	117,568,705	XXX
4499999. Subtotal - Unaffiliated								60,422,603	133,561,970	0	440,111,046	XXX
4699999. Totals								60,422,603	133,561,970	0	440,111,046	XXX

QE03.1

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						
IP Identific	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																			
)0000 00)	ALBION ALLIANCE MEZZANINE I	NEW YORK	NY	ALBION ALLIANCE	01/07/1998	09/30/2017	385,240	0	0	0	0	0	0	0	149,759	0	0	0	0
)0000 00)	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN ESG VENTURE MANAGEMENT L.P.	11/28/2006	09/30/2017	3,775,016	299,513	0	0	0	299,513	0	0	3,361,968	0	0	0	565,528
)0000 00)	AMERICAN SECURITIES PARTNERS V, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES V, L.L.C.	09/18/2008	09/30/2017	8,568,089	(1,879,342)	0	0	0	(1,879,342)	0	0	1,632,488	0	0	0	637,569
)0000 00)	APOLLO INVESTMENT FUND VI, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P.	09/14/2005	09/30/2017	5,667,739	12,743	0	0	0	12,743	0	0	181,360	0	0	0	326,704
)0000 00)	APOLLO INVESTMENT FUND VII, L.P	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	09/30/2017	6,392,706	(269,255)	0	0	0	(269,255)	0	0	83,252	0	0	0	(1,975)
)0000 00)	APOLLO INVESTMENT FUND VIII, LP	WILMINGTON	DE	APOLLO CAPITAL MANAGEMENT VIII, LLC	02/05/2014	09/30/2017	9,074,443	391,747	0	0	0	391,747	0	0	830	0	0	0	(55,220)
)0000 00)	ARDIAN INFRASTRUCTURE FUND IV S.C.A., SICAR B	LUXEMBOURG	LUXEMBOURG.	ARDIAN INFRASTRUCTURE IV S.a.r.l.	02/20/2015	09/30/2017	10,526,439	472,739	0	0	0	472,739	0	0	50,156	0	0	0	637,002

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						
IP Identific	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
)0000 00)	ASF VI B L.P.	SCOTLAND..	SCOTLAND	ASF VI GP LIMITED	12/27/2013	09/30/2017	56,503,104	2,614,314	0	0	0	2,614,314	0	0	4,004,246	0	0	0	0
)0000 00)	ASF VI INFRASTRUCTURE B L.P.	SCOTLAND..	SCOTLAND	ASF VI GP LIMITED	12/27/2013	09/30/2017	2,225,765	167,503	0	0	0	167,503	0	0	22,857	0	0	0	0
)0000 00)	ASF VII B L.P.	SCOTLAND..	SCOTLAND	ASF VII GP LIMITED	05/21/2015	09/30/2017	1,690,743	167,243	0	0	0	167,243	0	0	77,974	0	0	0	0
)0000 00)	AXA EARLY SECONDARY FUND V B L.P.		UNITED KINGDOM	AXA PRIVATE EQUITY UK LIMITED	09/12/2012	09/30/2017	17,251,952	454,550	0	0	0	454,550	0	0	2,215,322	0	0	0	0
)0000 00)	AXA EXPANSION FUND III		FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.	09/12/2012	09/30/2017	10,850,267	1,007,566	0	0	0	1,007,566	0	0	550,102	0	0	0	0
)0000 00)	AXA LBO FUND V	PARIS	FRANCE	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.	02/09/2012	09/30/2017	48,317,810	6,695,543	0	0	0	6,695,543	0	0	6,314,106	0	0	0	0
)0000 00)	AXA SECONDARY FUND V B L.P.	SCOTLAND..	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	09/30/2017	42,239,520	(11,557,421)	0	0	0	(11,557,421)	0	0	1,284,908	0	0	0	12,381,638
)0000 00)	BANC FUND VII, L.P.	CHICAGO	IL	THE BANC FUNDS COMPANY LLC	02/16/2005	09/30/2017	16,613,914	(1,499,768)	0	0	0	(1,499,768)	0	0	972,000	0	0	0	1,620,000
)0000 00)	BDCM OPPORTUNITY FUND II, L.P.	LAKE FOREST	IL	BDCM OPPORTUNIT FUND II G.P., LLC	01/27/2006	09/30/2017	22,220,077	(1,163,539)	0	0	0	(1,163,539)	0	0	1,930,501	0	0	0	2,658,769
)0000 00)	BLUEMOUNTAIN MONTENVERS FUND, LP (SERIES 05/2013)	WILMINGTON	DE	BLUEMOUNTAIN CAPITAL MANAGEMENT	04/30/2013	09/30/2017	46,805,020	47,162	0	0	0	47,162	0	0	11,067,279	0	0	0	(64,482)
)0000 00)	BRENCOURT MULTI-STRATEGY, L.P.	WILMINGTON	DE	BRENCOURT ADVISORS LLC	04/01/2005	09/30/2017	571,725	36,368	0	0	0	36,368	0	0	579,957	0	0	0	0
)0000 00)	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON	DE	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	09/30/2017	4,866,640	863,900	0	0	0	863,900	0	0	454,434	0	0	0	0
)0000 00)	CLAYTON, DUBILIER & RICE VII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC	02/16/2005	09/30/2017	4,311,852	(858,505)	0	0	0	(858,505)	0	0	1,523,050	0	0	0	938,045
)0000 00)	CLAYTON, DUBLIER & RICE FUND VIII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC	02/12/2008	09/30/2017	11,699,171	(918,526)	0	0	0	(918,526)	0	0	205,104	0	0	0	864,875
)0000 00)	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK..	NY	DLJ MERCHANT BANKING IV, LP	05/16/2006	09/30/2017	2,680,015	126,376	0	0	0	126,376	0	0	33,759	0	0	0	(32,465)
)0000 00)	ENCAP ENERGY CAPITAL FUND X, L.P.		TX	ENCAP EQUITY FUND X GP, LP	04/07/2015	09/30/2017	8,103,626	(385,832)	0	0	0	(385,832)	0	0	21,447	0	0	0	70,007
)0000 00)	FOUNDATION CAPITAL MANAGEMENT IV	MENLO PARK	CA	Foundation Capital Management IV	10/01/2013	09/30/2017	4,451,016	(2,631)	0	0	0	(2,631)	0	0	127,324	0	0	0	0
)0000 00)	FRANCISCO PARTNERS	SAN FRANCISCO	CA	FRANCISCO INVESTMENT PARTNERS	11/16/2000	09/30/2017	348,867	0	0	52,019	0	(52,019)	0	0	31,959	0	0	0	40,041
)0000 00)	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	09/30/2017	4,407,389	252,361	0	0	0	252,361	0	0	160,692	0	0	0	(42,239)
)0000 00)	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.	NEW YORK..	NY	GCM GROSVENOR PRIVATE EQUITY	09/11/2003	09/30/2017	467,190	(15,958)	0	101,828	0	(117,786)	0	0	168,953	0	0	0	84,893
)0000 00)	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK..	NY	GCM GROSVENOR PRIVATE EQUITY	02/16/2005	09/30/2017	8,227,462	(143,242)	0	0	0	(143,242)	0	0	1,868,881	0	0	0	545,480
)0000 00)	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK..	NY	GCM GROSVENOR PRIVATE EQUITY	05/22/2007	09/30/2017	24,956,211	(3,006,025)	0	0	0	(3,006,025)	0	0	3,018,414	0	0	0	4,305,511
)0000 00)	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS	09/19/2002	09/30/2017	1,564,103	(83,078)	0	0	0	(83,078)	0	0	10,464	0	0	0	0
)0000 00)	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC	11/09/2006	09/30/2017	15,959,809	210,210	0	0	0	210,210	0	0	332,825	0	0	0	228,946
)0000 00)	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.	04/01/2007	09/30/2017	8,688,539	(590,121)	0	0	0	(590,121)	0	0	726,757	0	0	0	797,538
)0000 00)	GSO SPECIAL SITUATIONS FUND L.P.	WILMINGTON	DE	GSO CAPITAL PARTNERS LP	10/25/2005	09/30/2017	16,744,185	(1,800,482)	0	0	0	(1,800,482)	0	0	3,854,969	0	0	0	1,203,774
)0000 00)	IP III MEZZANINE PARTNERS, L.P.	NEW YORK..	NY	DLJ INVESTMENT PARTNERS, INC	05/16/2006	09/30/2017	969,252	(184,094)	0	0	0	(184,094)	0	0	466,317	0	0	0	217,034
)0000 00)	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	09/12/2012	09/30/2017	5,761,297	(97,376)	0	0	0	(97,376)	0	0	80,889	0	0	0	114,152
)0000 00)	IRVING PLACE CAPITAL AKA BSMB III, L.P.	WILMINGTON	DE	BEAR STEARNS MERCHANT CAPITAL III	05/31/2006	09/30/2017	14,837,519	(1,055,125)	0	0	0	(1,055,125)	0	0	2,312,148	0	0	0	1,450,273

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						
IP Identific	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
)0000 00)	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK..	NY	JEFFERIES CAPITAL PARTNERS IV, LLC	05/18/2005	09/30/2017	1,297,190	132,774	0	0	0	132,774	0	0	624,823	0	0	0	(5,259)
)0000 00)	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.	07/20/2007	09/30/2017	18,952,504	(160,443)	0	0	0	(160,443)	0	0	133,701	0	0	0	67,501
)0000 00)	KOHLBERG INVESTORS V, L.P.	WILMINGTON	DE	KOLBERG & COMPANY	06/22/2004	09/30/2017	3,617,231	(323,205)	0	0	0	(323,205)	0	0	518,601	0	0	0	105,108
)0000 00)	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE..	MD	MHR INSTITUTIONAL ADVISORS III LLC	09/07/2006	09/30/2017	8,957,949	223,619	0	0	0	223,619	0	0	62,507	0	0	0	124,354
)0000 00)	MONITOR CLIPPER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	MONITOR CLIPPER PARTNERS, LLC	01/01/2004	09/30/2017	2,726,512	193,958	0	867,708	0	(673,750)	0	0	832,261	0	0	0	(9,579)
)0000 00)	NAPIER PARK RAILCAR LEASE FUND, LLC	WILMINGTON	DE	NAPIER PARK GLOBAL CAPITAL LLC	05/23/2013	09/30/2017	42,472,152	252,953	0	0	0	252,953	0	0	1,305,176	0	0	0	658,063
)0000 00)	NP RAILCAR INVESTMENTS II, LLC	WILMINGTON	DE	NAPIER PARK GLOBAL CAPITAL (US) LP	12/18/2015	09/30/2017	22,195,754	(26,677)	0	0	0	(26,677)	0	0	(1,194)	0	0	0	128,141
)0000 00)	PERRY PARTNERS, L.P.	WILMINGTON	DE	PERRY CORP.	07/01/1997	09/30/2017	326,146	3,491	0	0	0	3,491	0	0	10,608	0	0	0	0
)0000 00)	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	09/30/2017	12,850,296	(302,284)	0	0	0	(302,284)	0	0	151,844	0	0	0	910,665
)0000 00)	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.	05/14/2008	09/30/2017	8,128,887	75,266	0	0	0	75,266	0	0	2,149,326	0	0	0	197,451
)0000 00)	SANDERLING VENTURE PARTNERS VI, LP	WILMINGTON	DE	SANDERLING VENTURE PARTNERS	06/24/2004	09/30/2017	9,691,584	(1,130,821)	0	0	0	(1,130,821)	0	0	245,294	0	0	0	603,694
)0000 00)	SNOW PHIPPS GROUP, L.P.	WILMINGTON	DE	SPG GP, L.L.C.	06/29/2007	09/30/2017	9,464,565	(1,394,259)	0	0	0	(1,394,259)	0	0	425,744	0	0	0	1,446,858
)0000 00)	SPECTRUM EQUITY INVESTORS V, L.P.	MENLO PARK	CA	APPLEGATE & COLLATOS, INC.	05/18/2005	09/30/2017	1,655,562	87,397	0	76,152	0	11,245	0	0	260,930	0	0	0	0
)0000 00)	STERLING INVESTMENT PARTNERS II, L.P.	WESTPORT.	CT	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	09/30/2017	6,175,832	(1,641,874)	0	0	0	(1,641,874)	0	0	1,210,957	0	0	0	2,467,155
)0000 00)	WARBURG PINCUS PRIVATE EQUITY X, L.P.	WILMINGTON	DE	WARBURG PINCUS & COMPANY	09/20/2007	09/30/2017	12,743,675	(382,940)	0	0	0	(382,940)	0	0	856,375	0	0	0	886,439
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							609,979,551	(16,083,527)	0	1,097,707	0	(17,181,234)	0	0	58,664,404	0	0	0	37,071,989
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
)0000 00)	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P	08/25/2014	09/30/2017	6,677,434	383,058	0	0	0	383,058	0	0	374,541	0	0	0	0
)0000 00)	ARES US REAL ESTATE FUND VIII, L.P.	NEW YORK..	NY	ARES US REAL ESTATE VIII ADVISORS, L.P.	09/16/2013	09/30/2017	5,803,681	(28,421)	0	0	0	(28,421)	0	0	54,656	0	0	0	224,624
)0000 00)	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON	DE	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC	07/02/2013	09/30/2017	9,917,740	361,541	0	0	0	361,541	0	0	543,293	0	0	0	(74,541)
)0000 00)	LEGACY PARTNERS REALTY FUND I, LLC.	FOSTER CITY	CA	LEGACY PARTNERS REALTY FUND	12/16/2004	09/30/2017	2,578,763	(20,809)	0	0	0	(20,809)	0	0	241,272	0	0	0	0
)0000 00)	LEGACY PARTNERS REALTY FUND III, L.L.C.	WILMINGTON	DE	LEGACY PARTNERS REALTY FUND	12/31/2007	09/30/2017	236,793	21,105	0	0	0	21,105	0	0	236,743	0	0	0	0
)0000 00)	MADISON INTERNATIONAL RE LIQUIDITY FUND V, LP	WILMINGTON	DE	MADISON INTERNATIONAL HOLDINGS V, LLC	10/18/2013	09/30/2017	5,958,191	(202,974)	0	0	0	(202,974)	0	0	1,193,733	0	0	0	376,108
)0000 00)	NEW BOSTON INSTITUTIONAL FUND, L.P. VI (884)	BOSTON.....	MA	NEW BOSTON FUND, INC.	12/31/2003	09/30/2017	93,915	(9,954)	0	35,214	0	(45,168)	0	0	48,945	0	0	0	0
)0000 00)	NORMANDY REAL ESTATE FUND III, LP	WILMINGTON	DE	NORMANDY REAL ESTATE FUND III GP, LLC	10/22/2013	09/30/2017	7,358,550	(101,163)	0	0	0	(101,163)	0	0	1,004,260	0	0	0	104,423
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							38,625,067	402,383	0	35,214	0	367,169	0	0	3,697,443	0	0	0	630,614
4499999. Subtotal - Unaffiliated							648,604,618	(15,681,144)	0	1,132,921	0	(16,814,065)	0	0	62,361,847	0	0	0	37,702,603
4699999. Totals							648,604,618	(15,681,144)	0	1,132,921	0	(16,814,065)	0	0	62,361,847	0	0	0	37,702,603

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 RX 8	T 3% - 15/05/2047		07/10/2017	JPMorgan Chase & Co		66,871,408	66,000,000	306,685	1
912828 2A 7	T 1.5% - 15/08/2026		08/23/2017	VARIOUS		329,804,688	350,000,000	46,875	1
912828 M5 6	T 2.25% - 15/11/2025		08/10/2017	VARIOUS		513,825,000	510,000,000	2,744,022	1
912828 P4 6	T 1.625% - 15/02/2026		08/15/2017	VARIOUS		257,976,563	270,000,000	11,923	1
912828 R3 6	T 1.625% - 15/05/2026		08/16/2017	VARIOUS		123,825,000	130,000,000	539,606	1
0599999.	Total - Bonds - U.S. Government					1,292,302,659	1,326,000,000	3,649,111	XXX
Bonds - All Other Government									
195325 DL 6	COLOM 3.875% - 25/04/2027 CALL	D	08/02/2017	Merrill Lynch & Co., Inc		12,531,886	12,475,000	260,502	2FE
698299 AD 6	PANAMA 8.875% - 30/09/2027	D	08/03/2017	Citigroup Global Markets Holdings Inc		5,080,725	3,510,000	110,760	2FE
AL5170 31 4	INDON 4.35% - 08/01/2027	D	08/03/2017	Citigroup Global Markets Limited		5,167,500	4,875,000	17,672	2Z
LW2393 12 9	QATAR 3.25% - 02/06/2026	D	08/03/2017	Morgan Stanley & Co. LLC		2,561,262	2,570,000	15,081	1FE
1099999.	Total - Bonds - All Other Government					25,341,373	23,430,000	404,015	XXX
Bonds - Industrial and Miscellaneous									
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III LLC DD		08/25/2017	DIRECT		29,000,000	29,000,000	0	1FE
023135 BA 3	AMZN 3.15% - 22/08/2027 CALL		08/18/2017	VARIOUS		14,998,665	15,000,000	228	2FE
031652 BE 9	AMKR 6.625% - 01/06/2021 CALL		08/01/2017	State Street Bank GmbH, München, Zweigni		1,684,041	1,649,000	19,118	4FE
04005* AA 5	ARENA SOLUTIONS INC		09/01/2017	DIRECT		6,685,838	6,822,284	0	4FE
044209 AF 1	ASH 4.75% - 15/08/2022 CALL		08/14/2017	VARIOUS		1,046,350	1,000,000	7,838	3FE
053773 AY 3	CAR 5.125% - 01/06/2022 CALL		09/22/2017	Millennium Pharmaceuticals, Inc		279,373	275,000	4,502	3FE
085790 AY 9	BERY 5.125% - 15/07/2023 CALL		09/20/2017	VARIOUS		941,645	900,000	8,264	4FE
100743 AK 9	NGGLN 3.15% - 01/08/2027 CALL	D	08/01/2017	The Goldman Sachs Group, Inc		5,327,987	5,333,000	0	1FE
103304 BK 6	BYD 6.875% - 15/05/2023 CALL		07/05/2017	Morgan Stanley & Co. LLC		332,785	310,000	3,256	4FE
11283* AA 3	BROOKFIELD WHITE PINE HYDRO LLC	A	07/10/2017	BROOKFIELD WHITE PINE HYDRO LLC		3,000,000	3,000,000	0	2FE
12117# AA 9	BUREAU VERITAS HOLDINGS, INC		09/01/2017	SCOTIA CAPITAL		2,000,000	2,000,000	0	2Z
1248EP AY 9	CHTR 5.25% - 30/09/2022 CALL		08/01/2017	Merrill Lynch & Co., Inc		862,138	835,000	15,100	3FE
1248EP BD 4	CHTR 5.75% - 01/09/2023 CALL		08/03/2017	Merrill Lynch & Co., Inc		734,081	705,000	17,679	3FE
12527G AB 9	CF 7.125% - 01/05/2020		08/14/2017	VARIOUS		661,680	600,000	12,588	3FE
12527G AC 7	CF 3.45% - 01/06/2023		09/20/2017	VARIOUS		1,007,640	1,050,000	6,569	3FE
12543D AU 4	CYH 5.125% - 01/08/2021 CALL		09/22/2017	CREDIT SUISSE GROUP		422,344	425,000	3,328	3FE
131347 CA 2	CPN 6% - 15/01/2022 CALL		07/26/2017	Merrill Lynch & Co., Inc		1,036,250	1,000,000	2,667	3FE
156830 AA 9	KALLPA 4.125% - 16/08/2027 CALL	D	08/10/2017	VARIOUS		3,704,716	3,709,000	0	2FE
172441 AX 5	CNK 5.125% - 15/12/2022 CALL		08/25/2017	Citigroup Global Markets Holdings Inc		25,750	25,000	267	4FE
172967 KY 6	C 3.2% - 21/10/2026 CALL		07/21/2017	J.P. Morgan Limited		9,805,800	10,000,000	84,444	2FE
172967 LP 4	C 3.668% VAR - 24/07/2028 CALL		07/17/2017	Citigroup Global Markets Holdings Inc		15,000,000	15,000,000	0	2FE
18451Q AL 2	CCO 6.5% - 15/11/2022 CALL		08/14/2017	CREDIT SUISSE GROUP		256,950	250,000	4,153	4FE
20752# AB 0	Connect America.com Llc		09/29/2017	DIRECT		257,143	257,143	0	3FE
20752# AB 0	Connect America.com Llc		09/29/2017	DIRECT		442,857	442,857	0	3FE
210518 D# 0	CONSUMERS ENERGY COMPANY		09/28/2017	BARCLAYS PLC		14,000,000	14,000,000	0	1Z
21987B AW 8	CDEL 3.625% - 01/08/2027 CALL	D	07/25/2017	VARIOUS		1,335,041	1,359,000	0	1FE
22282E AE 2	CVA 6.375% - 01/10/2022 CALL		08/24/2017	VARIOUS		1,434,094	1,390,000	30,862	4FE
224044 CJ 4	COXENT 3.5% - 15/08/2027 CALL		07/24/2017	RBC CAPITAL MARKETS		8,638,510	8,680,000	0	2FE
226819 C# 5	CROCKER NATL BK SF CALF-PROJECT LN INSD CHRTR SF		07/31/1984	VARIOUS		1,211	0	0	1FE
22964* AC 2	CSOLAR IV WEST		09/06/2017	MORAN ASSOCIATES		24,000,000	24,000,000	0	2Z
242370 AD 6	DF 6.5% - 15/03/2023 CALL		07/26/2017	VARIOUS		1,153,625	1,100,000	26,524	3FE
23314@ AA 9	DB DATACENTER HOLDINGS INC		07/05/2017	DIRECT		3,193	3,193	0	3FE
25470X AE 5	DISH 6.75% - 01/06/2021		07/13/2017	Citigroup Global Markets Holdings Inc		443,148	400,000	3,525	3FE

SCHEDULE D - PART 3

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

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256746 AB 4	DLTR 5.75% - 01/03/2023 CALL		07/13/2017	Jefferies LLC		791,250	750,000	16,411	3FE
26884A BG 7	EQR 3.25% - 01/08/2027 CALL		08/01/2017	VARIOUS		15,035,231	15,000,000	876	1FE
278062 AG 9	ETN 3.103% - 15/09/2027 CALL	D	09/06/2017	J.P. Morgan Limited		10,000,000	10,000,000	0	2FE
28047H AC 2	EDGEWOOD PARTNERS HOLDINGS	D	09/29/2017	DIRECT		19,275,581	19,372,443	0	3FE
29275Y AB 8	ENS 5% - 30/04/2023 CALL		07/25/2017	The Goldman Sachs Group, Inc		1,810,005	1,750,000	21,111	3FE
30287* AA 9	FQSR, LLC		09/25/2017	DIRECT		346,012	346,012	0	2FE
30287* AB 7	FQSR, LLC		09/11/2017	DIRECT		659,070	659,070	0	2FE
30287* AC 5	FQSR, LLC		09/11/2017	DIRECT		1,104,430	1,104,430	0	2FE
31446Y AB 8	FENIPE 4.317% - 20/09/2027 CALL	D	09/13/2017	GOLDMAN SACHS		1,145,000	1,145,000	0	2FE
34502* AB 8	FOOTBALL CLUB TERM NOTES 2027 TRUST		08/29/2017	DIRECT		5,000,000	5,000,000	0	1
34502* AD 4	FOOTBALL CLUB TERM NOTES 2032 TRUST		08/29/2017	DIRECT		19,500,000	19,500,000	0	1
36159R AG 8	GEO 5.125% - 01/04/2023 CALL		09/20/2017	JPMORGAN CHASE & CO		863,965	850,000	16,464	4FE
36168Q AA 2	GFLENV 9.875% - 01/02/2021 CALL	A	09/26/2017	State Street Bank GmbH, München, Zweigni		444,880	415,000	6,489	4FE
364725 BE 0	TGNA 6.375% - 15/10/2023 CALL		07/25/2017	The Goldman Sachs Group, Inc		796,643	750,000	13,680	3FE
38869P AK 0	GPK 4.75% - 15/04/2021 CALL		08/17/2017	SUMRIDGE PARTNERS LLC		632,880	600,000	10,054	3FE
39154* AA 0	GREATCALL, INC		07/14/2017	DIRECT		5,627,718	5,727,957	0	3Z
398905 AK 5	GPI 5% - 01/06/2022 CALL		07/24/2017	Merrill Lynch & Co., Inc		1,120,900	1,095,000	7,069	3FE
404121 AE 5	HCA 5.875% - 15/03/2022		07/20/2017	DIRECT		999,558	900,000	19,094	3FE
404121 AF 2	HCA 4.75% - 01/05/2023		07/27/2017	DIRECT		1,692,000	1,600,000	18,604	3FE
40468@ AA 7	HA ECON 101-A TRUST	D	09/29/2017	DIRECT		65,989,962	65,989,962	0	1Z
406216 BG 5	HAL 3.8% - 15/11/2025 CALL		08/04/2017	VARIOUS		3,098,400	3,000,000	23,644	2FE
44701Q BD 3	HUN 5.125% - 15/11/2022 CALL		08/17/2017	Merrill Lynch & Co., Inc		527,650	500,000	6,905	4FE
44962L AA 5	INFO 5% - 01/11/2022 CALL	D	08/17/2017	Merrill Lynch & Co., Inc		1,343,750	1,250,000	19,271	3FE
451102 AX 5	IEP 6% - 01/08/2020 CALL		07/17/2017	Cantor Fitzgerald, L.P		1,440,250	1,400,000	39,433	3FE
45112F AJ 5	ICICI 4% - 18/03/2026	D	08/03/2017	CITIGROUP INC		5,094,540	4,980,000	77,467	2FE
46115H BB 2	ISPIM 3.875% - 14/07/2027	D	07/10/2017	J.P. Morgan Limited		14,972,889	15,005,000	0	2FE
46284P AQ 7	IRM 6% - 15/08/2023 CALL		09/19/2017	J.P. Morgan Limited		1,063,750	1,000,000	6,000	3FE
46284V AB 7	IRM 4.375% - 01/06/2021 CALL		09/19/2017	J.P. Morgan Limited		2,067,500	2,000,000	26,736	3FE
48237@ AA 0	K2 TOWERS, LLC		09/22/2017	DIRECT		373,330	373,330	0	3FE
48237@ AA 0	K2 TOWERS, LLC		09/22/2017	DIRECT		192,560	192,560	0	3FE
48752# AC 9	Keg Logistics		07/19/2017	DIRECT		15,050,691	15,397,126	0	2FE
49373# AA 0	KIBO SOFTWARE INC		06/05/2017	DIRECT		223,398	235,815	0	4FE
552953 BY 6	MGM 6.75% - 01/10/2020		07/06/2017	Citigroup Global Markets Holdings Inc		641,956	580,000	10,875	3FE
575385 AA 7	DOOR 5.625% - 15/03/2023 CALL		09/25/2017	Merrill Lynch & Co., Inc		863,200	830,000	1,556	3FE
58502B AA 4	MD 5.25% - 01/12/2023 CALL		09/25/2017	VARIOUS		880,894	848,000	9,854	3FE
60673* AA 8	CM7 RESTAURANT HOLDINGS, LLC		09/19/2017	DIRECT		1,396,900	1,396,900	0	2FE
625383 AA 2	LABL 6.125% - 01/12/2022 CALL		07/18/2017	Merrill Lynch & Co., Inc		21,025	20,000	170	4FE
62886H AN 1	NCLH 4.75% - 15/12/2021 CALL		08/14/2017	AllianceBernstein Corporation		1,037,500	1,000,000	8,181	4FE
62928* AA 7	NMI ACQUISITIONCO, INC		09/06/2017	BARCLAYS PLC		13,672,060	14,022,626	0	1Z
629377 BW 1	NRG 6.25% - 15/07/2022 CALL		09/12/2017	Merrill Lynch & Co., Inc		708,480	675,000	6,914	4FE
63636# AC 0	NATIONAL HOCKEY LEAGUE		08/10/2017	NATIONAL HOCKEY LEAGUE FOUNDATION		6,000,000	6,000,000	0	2FE
65409Q BB 7	NLSN 5% - 15/04/2022 CALL	D	07/05/2017	Merrill Lynch & Co., Inc		280,125	270,000	3,188	4FE
655844 BU 1	NSC 4.05% - 15/08/2052 CALL		08/23/2017	Merrill Lynch & Co., Inc		56,357	57,000	0	2FE
656531 AM 2	STLNO 7.25% - 23/09/2027	D	09/29/2017	SUSQUEHANNA FINANCIAL		2,815,824	2,108,000	4,245	1FE
68217F AA 0	OMC 3.6% - 15/04/2026 CALL		07/24/2017	Wells Fargo Bank, National Association		188,206	185,000	1,887	2FE
68245X AB 5	BCULC 4.625% - 15/01/2022 CALL	A	08/17/2017	VARIOUS		1,229,100	1,200,000	18,294	4FE

SCHEDULE D - PART 3

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

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68245X AC 3	BCULC 4.25% - 15/05/2024 CALL	A	09/12/2017	VARIOUS		708,743	700,000	4,876	4FE
70959W AE 3	PAG 5.75% - 01/10/2022 CALL		08/29/2017	VARIOUS		423,304	410,000	9,131	4FE
70959W AH 6	PAG 3.75% - 15/08/2020		08/22/2017	VARIOUS		3,089,788	3,072,000	294	4FE
71568Q AC 1	PLNIJ 4.125% - 15/05/2027	D	08/03/2017	ING		5,140,660	5,110,000	48,598	2FE
73755L AN 7	POTCN 4% - 15/12/2026 CALL	A	08/04/2017	Merrill Lynch & Co., Inc		2,099,620	2,000,000	12,000	2FE
748767 AF 7	RX 4.875% - 15/05/2023 CALL		07/27/2017	Citigroup Global Markets Holdings Inc		365,530	350,000	3,602	3FE
74977X AB 7	RSIHPI 6.5% - 15/03/2023 CALL		09/20/2017	Merrill Lynch & Co., Inc		421,620	400,000	506	4FE
758766 AH 2	RGC 5.75% - 15/03/2022 CALL		09/07/2017	VARIOUS		772,419	745,000	19,199	4FE
761735 AR 0	REYNOL FLOAT - 15/07/2021 CALL	D	08/29/2017	State Street Bank GmbH, München, Zweigni		586,500	575,000	3,529	4FE
76777# AA 5	RITEDOSE HOLDINGS I, INC		09/13/2017	DIRECT		4,977,279	5,053,075	0	1
78410G AA 2	SBAC 4% - 01/10/2022 CALL		09/28/2017	Citigroup Global Markets Holdings Inc		1,230,000	1,230,000	0	4
785712 AE 0	CWCLN 6.875% - 01/08/2022 CALL	D	08/11/2017	RBC Capital Markets, LLC		1,426,031	1,325,000	3,796	4FE
80622# AC 0	SCENTAIR HOLDINGS, INC		09/25/2017	DIRECT		964,286	964,286	0	2FE
82620K AU 7	SIEGR 3.4% - 16/03/2027	D	08/04/2017	Citigroup Global Markets Holdings Inc		19,943,546	19,370,000	261,603	1FE
829259 AN 0	SBGI 6.125% - 01/10/2022 CALL		08/17/2017	State Street Bank GmbH, München, Zweigni		165,400	160,000	3,838	4FE
82967N AY 4	SIRI 3.875% - 01/08/2022 CALL		09/13/2017	VARIOUS		1,028,460	1,011,000	6,803	3FE
851783 AB 6	SPRIND 6.25% - 01/06/2021 CALL		08/18/2017	State Street Bank GmbH, München, Zweigni		1,283,554	1,243,000	15,656	4FE
87944D AR 8	TELEGUAM HOLDINGS, INC		08/15/2017	DIRECT		4,083,974	4,146,166	0	3Z
88033G BY 5	THC 4.5% - 01/04/2021		07/20/2017	J.P. Morgan Limited		412,920	400,000	5,700	3FE
883556 BX 9	TMO 3.2% - 15/08/2027 CALL		08/10/2017	J.P. Morgan Limited		7,941,040	8,000,000	0	2FE
89188# AA 1	Towerpoint Investments LLC		07/28/2017	DIRECT		435,000	435,000	0	5*
89188* AA 5	Towerpoint Acquisitions LLC		09/06/2017	DIRECT		399,147	399,147	0	5*
89188* AA 5	Towerpoint Acquisitions LLC		09/06/2017	DIRECT		913,447	913,447	0	5*
89188* AA 5	Towerpoint Acquisitions LLC		09/06/2017	DIRECT		3,484,512	3,484,512	0	5*
893647 AW 7	TDG 6% - 15/07/2022 CALL		09/20/2017	J.P. Morgan Limited		778,575	750,000	8,375	4FE
91132# AB 2	UNITED PF HOLDINGS, LLC		01/30/2017	DIRECT		3,249,840	3,249,840	0	2FE
914906 AP 7	UVN 6.75% - 15/09/2022 CALL		09/14/2017	State Street Bank GmbH, München, Zweigni		976,425	940,000	529	4FE
914906 AR 3	UVN 5.125% - 15/05/2023 CALL		09/20/2017	Wells Fargo Bank, National Association		408,120	400,000	7,232	4FE
91911K AJ 1	VRXCN 6.5% - 15/03/2022 CALL	A	09/13/2017	VARIOUS		896,540	850,000	5,272	3FE
91913Y AU 4	VLO 3.4% - 15/09/2026 CALL		07/24/2017	Wells Fargo Bank, National Association		4,462,785	4,500,000	56,100	2FE
941130 AA 4	WATCOS 6.375% - 01/04/2023 CALL		09/26/2017	VARIOUS		720,013	690,000	20,361	4FE
94155U AA 7	WATJET 7.625% - 01/02/2020 CALL		07/26/2017	State Street Bank GmbH, München, Zweigni		513,603	495,000	18,672	4FE
983130 AU 9	WYNNLV 4.25% - 30/05/2023 CALL		08/18/2017	VARIOUS		1,374,018	1,350,000	10,312	4FE
983793 AD 2	XPO 6.5% - 15/06/2022 CALL		09/20/2017	J.P. Morgan Limited		578,870	550,000	9,633	4FE
989194 AM 7	ZAYOGR 6% - 01/04/2023 CALL		07/05/2017	State Street Bank GmbH, München, Zweigni		1,433,100	1,360,000	22,440	4FE
AN2174 07 5	MUBAUH 3% - 19/04/2024	D	08/03/2017	Citigroup Global Markets Limited		5,123,250	5,175,000	46,575	1Z
AN3658 34 0	CHGRID 3.5% - 04/05/2027		08/03/2017	Morgan Stanley & Co. International PLC		2,562,377	2,540,000	23,213	1Z
AO3387 92 2	HAOHUA 4.125% - 19/07/2027	D	09/26/2017	J.P. Morgan Securities plc		2,095,856	2,059,000	16,279	2FE
G0108# AA 8	ADDINGTON SQUARE FUNDING II L.P	A	09/19/2017	DIRECT		11,700,000	11,700,000	0	1FE
LW4684 74 9	QTELQD 3.75% - 22/06/2026	D	08/03/2017	Citigroup Global Markets Limited		2,577,710	2,570,000	12,047	1FE
Q0697# AA 4	AUSGRID FINANCE PTY LTD	D	09/06/2017	Issuer Creation Pending (temporary ID)		54,000,000	54,000,000	0	2Z
UV3655 35 3	CMHI 4.75% - 03/08/2025	D	08/03/2017	Citigroup Global Markets Limited		5,089,160	4,700,000	2,481	2Z
3899999.	Total - Bonds - Industrial and Miscellaneous					539,435,297	536,977,181	1,304,036	XXX
8399997.	Total - Bonds - Part 3					1,857,079,329	1,886,407,181	5,357,162	XXX
8399999.	Total - Bonds					1,857,079,329	1,886,407,181	5,357,162	XXX

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31339# 11 1	FEDERAL HOME LOAN BANK		08/11/2017	Morgan Stanley & Co	42,750.000	4,275,000	XXX	0	A
60671Q 10 4	MITEL NETWORKS CORP XNMS USD	A	08/01/2017	Morgan Stanley & Co	14,152.000	118,452	XXX	0	L
98416J 11 8	XERIUM TECHNOLOGIES INC XNYS USD		09/25/2017	Morgan Stanley & Co	18,606.000	110,148	XXX	0	L
G21515 10 4	CHINA BIOLOGIC PRODUCTS HOLDINGS, INC		07/24/2017	Morgan Stanley & Co	1,800.000	203,580	XXX	0	I
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,707,180	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					4,707,180	XXX	0	XXX
9799999.	Total - Common Stocks					4,707,180	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					4,707,180	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,861,786,509	XXX	5,357,162	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3137EA AY 5	FHLMC 5.5% - 23/08/2017	..	08/23/2017.	MATURITY		2,700,000	2,700,000	2,859,044	2,712,954	0	(12,954)	0	(12,954)	0	2,700,000	0	0	0	148,500	08/23/2017.	1
36202E H5 1	G2 3852 - 20/05/2036	..	09/01/2017.	MBS PAYMENT		604	604	607	607	0	(3)	0	(3)	0	604	0	0	0	21	05/20/2036.	1
36202E W6 2	G2 4269 - 20/10/2038	..	09/01/2017.	MBS PAYMENT		1,432,321	1,432,321	1,503,265	1,503,265	0	(70,945)	0	(70,945)	0	1,432,321	0	0	0	53,957	10/20/2038.	1
36202E WF 2	G2 4246 - 20/09/2038	..	09/01/2017.	MBS PAYMENT		294,514	294,514	308,365	308,365	0	(13,851)	0	(13,851)	0	294,514	0	0	0	11,326	09/20/2038.	1
36202E XV 6	G2 4292 - 20/11/2038	..	09/01/2017.	MBS PAYMENT		284,622	284,622	299,020	299,020	0	(14,398)	0	(14,398)	0	284,622	0	0	0	11,003	11/20/2038.	1
36203C 4X 7	GN 345638 - 15/06/2026	..	09/01/2017.	MBS PAYMENT		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	06/15/2026.	1
36203C 5X 6	GN 345662 - 15/05/2026	..	09/01/2017.	MBS PAYMENT		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2026.	1
36204J UL 8	GN 371487 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		235	235	239	239	0	(4)	0	(4)	0	235	0	0	0	11	09/15/2026.	1
36204U 2V 2	GN 380688 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		97	97	103	102	0	(5)	0	(5)	0	97	0	0	0	5	12/15/2024.	1
36205K 2N 1	GN 393281 - 15/01/2027	..	09/01/2017.	MBS PAYMENT		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	2	01/15/2027.	1
36205K 3D 2	GN 393296 - 15/01/2027	..	09/01/2017.	MBS PAYMENT		636	636	669	669	0	(34)	0	(34)	0	636	0	0	0	36	01/15/2027.	1
36205K JK 9	GN 392766 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		3	3	4	4	0	0	0	0	0	3	0	0	0	0	12/15/2024.	1
36205K ZH 8	GN 393244 - 15/01/2027	..	09/01/2017.	MBS PAYMENT		62	62	65	65	0	(3)	0	(3)	0	62	0	0	0	4	01/15/2027.	1
36205L 3L 2	GN 394203 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		115	115	122	119	0	(6)	0	(6)	0	115	0	0	0	6	12/15/2024.	1
36205L J4 3	GN 393683 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		81	81	86	84	0	(5)	0	(5)	0	81	0	0	0	4	12/15/2024.	1
36205L J8 4	GN 393687 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		242	242	255	251	0	(14)	0	(14)	0	242	0	0	0	13	12/15/2024.	1
36205R 4B 0	GN 398718 - 15/06/2026	..	09/01/2017.	MBS PAYMENT		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/15/2026.	1
36205S CV 5	GN 398884 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		17	17	18	18	0	0	0	0	0	17	0	0	0	1	09/15/2026.	1
36205X YK 4	GN 404014 - 15/12/2024	..	09/01/2017.	MBS PAYMENT		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/15/2024.	1
36206A H3 0	GN 405350 - 15/11/2024	..	09/01/2017.	MBS PAYMENT		7	7	8	8	0	0	0	0	0	7	0	0	0	0	11/15/2024.	1
36206D UK 1	GN 408386 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		13	13	13	13	0	0	0	0	0	13	0	0	0	1	08/15/2026.	1
36206N RK 3	GN 416390 - 15/05/2026	..	09/01/2017.	MBS PAYMENT		1,205	1,205	1,227	1,227	0	(22)	0	(22)	0	1,205	0	0	0	63	05/15/2026.	1
36206P 2M 1	GN 417580 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	08/15/2026.	1
36206U QQ 5	GN 421763 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		64	64	66	66	0	(1)	0	(1)	0	64	0	0	0	3	08/15/2026.	1
36206V RK 5	GN 422690 - 15/05/2026	..	09/01/2017.	MBS PAYMENT		24	24	24	24	0	0	0	0	0	24	0	0	0	1	05/15/2026.	1
36206W 4Q 5	GN 423931 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		98	98	103	103	0	(5)	0	(5)	0	98	0	0	0	12	09/15/2026.	1
36206W ZP 3	GN 423850 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		282	282	297	297	0	(15)	0	(15)	0	282	0	0	0	14	08/15/2026.	1
36206X UX 9	GN 424598 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		554	554	565	563	0	(10)	0	(10)	0	554	0	0	0	26	08/15/2026.	1
36207B VG 2	GN 427315 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		33	33	33	33	0	(1)	0	(1)	0	33	0	0	0	1	09/15/2026.	1
36207E DH 4	GN 429504 - 15/07/2026	..	09/01/2017.	MBS PAYMENT		269	269	274	274	0	(5)	0	(5)	0	269	0	0	0	13	07/15/2026.	1
36207F NR 8	GN 430700 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	3	09/15/2026.	1
36207F Y9 6	GN 431036 - 15/07/2026	..	09/01/2017.	MBS PAYMENT		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/15/2026.	1
36207F Z6 1	GN 431065 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		18	18	18	18	0	0	0	0	0	18	0	0	0	1	08/15/2026.	1
36207G DB 2	GN 431298 - 15/09/2026	..	09/01/2017.	MBS PAYMENT		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/15/2026.	1
36207H TH 0	GN 432652 - 15/05/2026	..	09/01/2017.	MBS PAYMENT		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	2	05/15/2026.	1
36207H U2 1	GN 432701 - 15/06/2026	..	09/01/2017.	MBS PAYMENT		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	3	06/15/2026.	1
36207H WG 8	GN 432747 - 15/07/2026	..	09/01/2017.	MBS PAYMENT		35	35	35	35	0	(1)	0	(1)	0	35	0	0	0	2	07/15/2026.	1
36207P BD 0	GN 437536 - 15/08/2026	..	09/01/2017.	MBS PAYMENT		11	11	11	11	0	0	0	0	0	11	0	0	0	1	08/15/2026.	1
36207Q VB 0	GN 439010 - 15/10/2026	..	09/01/2017.	MBS PAYMENT		98	98	100	100	0	(2)	0	(2)	0	98	0	0	0	5	10/15/2026.	1
36209J XT 3	GN 473290 - 15/05/2028	..	09/01/2017.	MBS PAYMENT		150	150	148	148	0	2	0	2	0	150	0	0	0	6	05/15/2028.	1
36211A N8 5	GN 507215 - 15/04/2029	..	09/01/2017.	MBS PAYMENT		118	118	116	116	0	2	0	2	0	118	0	0	0	4	04/15/2029.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213C P2 0	GN 550441 - 15/04/2031	..	09/01/2017.	MBS PAYMENT		305	305	313	313	0	(8)	0	(8)	0	305	0	0	0	13	04/15/2031.	1
362162 W3 9	GN 181666 - 15/02/2020	..	09/01/2017.	MBS PAYMENT		157	157	166	160	0	(9)	0	(9)	0	157	0	0	0	8	02/15/2020.	1
36218P QS 8	GN 228265 - 15/01/2020	..	09/01/2017.	MBS PAYMENT		111	111	117	111	0	(6)	0	(6)	0	111	0	0	0	6	01/15/2020.	1
36241K XC 7	GN 782475 - 15/11/2038	..	09/01/2017.	MBS PAYMENT		161,180	161,180	168,735	168,735	0	(7,555)	0	(7,555)	0	161,180	0	0	0	5,760	11/15/2038.	1
36294T 5B 7	GN 659742 - 15/11/2036	..	09/01/2017.	MBS PAYMENT		1,378	1,378	1,388	1,388	0	(10)	0	(10)	0	1,378	0	0	0	42	11/15/2036.	1
36296Q L8 0	GN 697951 - 15/03/2039	..	09/01/2017.	MBS PAYMENT		149,705	149,705	157,120	157,120	0	(7,415)	0	(7,415)	0	149,705	0	0	0	5,950	03/15/2039.	1
912810 RX 8	T 3% - 15/05/2047	..	07/10/2017.	ROYAL BANK OF SCOTLAND		66,871,408	66,000,000	66,871,408	0	0	0	0	0	0	66,871,408	0	0	0	306,685	05/15/2047.	1
912828 2A 7	T 1.5% - 15/08/2026	..	08/24/2017.	VARIOUS		329,820,313	350,000,000	329,804,688	0	0	1,469	0	1,469	0	329,806,156	0	14,156	14,156	50,951	08/15/2026.	1
912828 M5 6	T 2.25% - 15/11/2025	..	08/14/2017.	VARIOUS		514,115,625	510,000,000	513,825,000	0	0	(2,307)	0	(2,307)	0	513,822,693	0	292,932	292,932	2,819,837	11/15/2025.	1
912828 P4 6	T 1.625% - 15/02/2026	..	08/15/2017.	CREDIT SUISSE GROUP		257,934,375	270,000,000	257,976,563	0	0	0	0	0	0	257,976,563	0	(42,188)	(42,188)	11,923	02/15/2026.	1
912828 R3 6	T 1.625% - 15/05/2026	..	08/16/2017.	CREDIT SUISSE GROUP		123,825,000	130,000,000	123,825,000	0	0	0	0	0	0	123,825,000	0	0	0	539,606	05/15/2026.	1
912828 TS 9	T 0.625% - 30/09/2017	..	09/30/2017.	MATURITY		100,000	100,000	99,242	99,884	0	116	0	116	0	100,000	0	0	0	313	09/30/2017.	1
0599999.	Total - Bonds - U.S. Government					1,297,696,412	1,331,129,691	1,297,704,973	5,256,842	0	(128,011)	0	(128,011)	0	1,297,431,511	0	264,900	264,900	3,966,147	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G Z2 6	FG G00761 - 01/09/2027	..	09/01/2017.	MBS PAYDOWN		2,539	2,539	2,530	2,530	0	9	0	9	0	2,539	0	0	0	109	09/01/2027.	1
31283H 5J 0	FG G01749 - 01/01/2035	..	09/01/2017.	MBS PAYDOWN		13,162	13,162	13,275	13,275	0	(113)	0	(113)	0	13,162	0	0	0	437	01/01/2035.	1
31283H BX 2	FG G00954 - 01/07/2028	..	09/01/2017.	MBS PAYDOWN		2,338	2,338	2,388	2,388	0	(51)	0	(51)	0	2,338	0	0	0	90	07/01/2028.	1
31283H PQ 2	FG G01331 - 01/06/2031	..	09/01/2017.	MBS PAYDOWN		1,689	1,689	1,708	1,708	0	(19)	0	(19)	0	1,689	0	0	0	57	06/01/2031.	1
31283H QB 4	FG G01350 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		391	391	395	394	0	(4)	0	(4)	0	391	0	0	0	13	12/01/2031.	1
31283H SA 4	FG G01413 - 01/05/2032	..	09/01/2017.	MBS PAYDOWN		29,400	29,400	29,692	29,692	0	(292)	0	(292)	0	29,400	0	0	0	843	05/01/2032.	1
31283H WY 7	FG G01563 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		334	334	339	339	0	(5)	0	(5)	0	334	0	0	0	11	06/01/2033.	1
31287L FT 4	FG C61078 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		630	630	636	636	0	(6)	0	(6)	0	630	0	0	0	20	12/01/2031.	1
31287L GU 0	FG C61111 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	12/01/2031.	1
31287L R5 3	FG C61408 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	4	12/01/2031.	1
31287L XB 3	FG C61574 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		481	481	486	486	0	(5)	0	(5)	0	481	0	0	0	16	12/01/2031.	1
31287M NV 8	FG C62204 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	1	01/01/2032.	1
31287M RS 1	FG C62297 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	3	01/01/2032.	1
31287M UW 8	FG C62397 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		19	19	20	20	0	0	0	0	0	19	0	0	0	1	01/01/2032.	1
31287M WB 2	FG C62442 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		28	28	28	28	0	0	0	0	0	28	0	0	0	1	01/01/2032.	1
31287N 5T 1	FG C63558 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		156	156	157	157	0	(2)	0	(2)	0	156	0	0	0	5	01/01/2032.	1
31287N E4 6	FG C62855 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		19	19	19	19	0	0	0	0	0	19	0	0	0	1	01/01/2032.	1
31287N GQ 5	FG C62907 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		148	148	149	149	0	(1)	0	(1)	0	148	0	0	0	5	01/01/2032.	1
31287P F8 1	FG C63791 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		23,963	23,963	24,201	24,201	0	(239)	0	(239)	0	23,963	0	0	0	990	02/01/2032.	1
31287P GE 7	FG C63797 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		405	405	409	409	0	(4)	0	(4)	0	405	0	0	0	14	02/01/2032.	1
31287P S2 0	FG C64137 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		544	544	551	551	0	(7)	0	(7)	0	544	0	0	0	18	02/01/2032.	1
31287Q JJ 1	FG C64765 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		2,612	2,612	2,638	2,638	0	(26)	0	(26)	0	2,612	0	0	0	85	03/01/2032.	1
31287Q P9 6	FG C64948 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		54	54	54	54	0	(1)	0	(1)	0	54	0	0	0	2	03/01/2032.	1
31287Q PM 7	FG C64928 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		378	378	382	382	0	(4)	0	(4)	0	378	0	0	0	12	03/01/2032.	1
31287R SY 6	FG C65935 - 01/04/2032	..	09/01/2017.	MBS PAYDOWN		1,462	1,462	1,477	1,477	0	(15)	0	(15)	0	1,462	0	0	0	60	04/01/2032.	1
31287X CB 0	FG C70066 - 01/08/2032	..	09/01/2017.	MBS PAYDOWN		433	433	425	425	0	8	0	8	0	433	0	0	0	16	08/01/2032.	1
31288B EL 3	FG C72839 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		325	325	328	328	0	(3)	0	(3)	0	325	0	0	0	11	11/01/2032.	1
31288C SX 0	FG C74134 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		2,138	2,138	2,159	2,159	0	(21)	0	(21)	0	2,138	0	0	0	69	12/01/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31288C TF 8	FG C74150 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		504	504	509	509	0	(5)	0	(5)	0	504	0	0	0	16	12/01/2032.	1
31288C ZQ 7	FG C74351 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		5,315	5,315	5,368	5,368	0	(53)	0	(53)	0	5,315	0	0	0	172	12/01/2032.	1
31288D ED 7	FG C74632 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		60,707	60,707	61,481	61,481	0	(775)	0	(775)	0	60,707	0	0	0	1,698	01/01/2033.	1
31288D UH 0	FG C75084 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		5,801	5,801	5,926	5,926	0	(125)	0	(125)	0	5,801	0	0	0	204	11/01/2032.	1
31288D UJ 6	FG C75085 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		3,108	3,108	3,175	3,175	0	(67)	0	(67)	0	3,108	0	0	0	112	11/01/2032.	1
31288F 4Y 7	FG C77139 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		1,220	1,220	1,249	1,249	0	(30)	0	(30)	0	1,220	0	0	0	49	03/01/2033.	1
31288F VE 1	FG C76913 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		655	655	664	664	0	(9)	0	(9)	0	655	0	0	0	19	02/01/2033.	1
31288F W7 5	FG C76970 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		249	249	252	252	0	(2)	0	(2)	0	249	0	0	0	7	02/01/2033.	1
31288G 6D 9	FG C78068 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		268	268	274	274	0	(6)	0	(6)	0	268	0	0	0	9	03/01/2033.	1
31288G JV 5	FG C77476 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		1,258	1,258	1,270	1,270	0	(13)	0	(13)	0	1,258	0	0	0	40	03/01/2033.	1
31288G YJ 5	FG C77913 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		39,489	39,489	39,923	39,924	0	(435)	0	(435)	0	39,489	0	0	0	1,249	03/01/2033.	1
31288G YP 1	FG C77918 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		4,287	4,287	4,347	4,347	0	(60)	0	(60)	0	4,287	0	0	0	142	02/01/2033.	1
31288H 7J 3	FG C78997 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		274	274	277	277	0	(3)	0	(3)	0	274	0	0	0	8	05/01/2033.	1
31288H BW 9	FG C78153 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		33,997	33,997	34,730	34,730	0	(733)	0	(733)	0	33,997	0	0	0	1,029	04/01/2033.	1
31288H D8 0	FG C78227 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	04/01/2033.	1
31288H EJ 5	FG C78237 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		945	945	955	955	0	(9)	0	(9)	0	945	0	0	0	30	04/01/2033.	1
31288H KW 9	FG C78409 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	2	04/01/2033.	1
31288H PV 6	FG C78536 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	04/01/2033.	1
31288H Q9 4	FG C78580 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		1,807	1,807	1,825	1,825	0	(18)	0	(18)	0	1,807	0	0	0	53	03/01/2033.	1
31288H V3 1	FG C78734 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		130	130	131	131	0	(1)	0	(1)	0	130	0	0	0	4	05/01/2033.	1
31288H XB 1	FG C78774 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		348	348	351	351	0	(3)	0	(3)	0	348	0	0	0	11	01/01/2033.	1
31288J 2K 1	FG C79778 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		188	188	190	190	0	(2)	0	(2)	0	188	0	0	0	6	05/01/2033.	1
31288J AG 1	FG C79007 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	2	05/01/2033.	1
31288J HD 1	FG C79228 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		569	569	581	581	0	(12)	0	(12)	0	569	0	0	0	19	05/01/2033.	1
31288J R9 9	FG C79512 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	1	04/01/2033.	1
31288J UH 7	FG C79584 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		7,030	7,030	7,128	7,128	0	(98)	0	(98)	0	7,030	0	0	0	203	05/01/2033.	1
31288J W5 1	FG C79668 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		22	22	23	23	0	0	0	0	0	22	0	0	0	1	05/01/2033.	1
31288J YK 6	FG C79714 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		359	359	363	363	0	(4)	0	(4)	0	359	0	0	0	12	01/01/2033.	1
31288J YL 4	FG C79715 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		110	110	112	112	0	(1)	0	(1)	0	110	0	0	0	4	02/01/2033.	1
31288K B3 6	FG C79958 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		350	350	353	353	0	(3)	0	(3)	0	350	0	0	0	11	05/01/2033.	1
31288K B8 5	FG C79963 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		86	86	88	88	0	(2)	0	(2)	0	86	0	0	0	3	06/01/2033.	1
3128F5 KA 5	FG D65689 - 01/11/2025	..	09/01/2017.	MBS PAYDOWN		119	119	121	121	0	(3)	0	(3)	0	119	0	0	0	5	11/01/2025.	1
3128F9 S9 2	FG D69544 - 01/03/2026	..	09/01/2017.	MBS PAYDOWN		20	20	21	21	0	0	0	0	0	20	0	0	0	1	03/01/2026.	1
3128FL MH 3	FG D78460 - 01/02/2027	..	09/01/2017.	MBS PAYDOWN		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	1	02/01/2027.	1
3128FV AZ 4	FG D85424 - 01/01/2028	..	09/01/2017.	MBS PAYDOWN		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	2	01/01/2028.	1
3128FV KX 8	FG D85710 - 01/01/2028	..	09/01/2017.	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2028.	1
3128FY RM 9	FG D88592 - 01/04/2028	..	09/01/2017.	MBS PAYDOWN		66	66	68	68	0	(1)	0	(1)	0	66	0	0	0	3	04/01/2028.	1
3128K0 2T 9	FG A40786 - 01/12/2035	..	09/01/2017.	MBS PAYDOWN		268	268	262	262	0	6	0	6	0	268	0	0	0	9	12/01/2035.	1
3128K0 K7 7	FG A40318 - 01/12/2035	..	09/01/2017.	MBS PAYDOWN		226	226	221	221	0	5	0	5	0	226	0	0	0	7	12/01/2035.	1
3128K0 VA 8	FG A40609 - 01/12/2035	..	09/01/2017.	MBS PAYDOWN		156	156	152	152	0	3	0	3	0	156	0	0	0	5	12/01/2035.	1
3128K1 LG 4	FG A41227 - 01/12/2035	..	09/01/2017.	MBS PAYDOWN		87	87	85	85	0	2	0	2	0	87	0	0	0	3	12/01/2035.	1
3128K5 6N 7	FG A45377 - 01/06/2035	..	09/01/2017.	MBS PAYDOWN		129	129	131	131	0	(2)	0	(2)	0	129	0	0	0	4	06/01/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128K6 G9 5	FG A45624 - 01/06/2035	..	09/01/2017.	MBS PAYDOWN		236	236	240	240	0	(3)	0	(3)	0	236	0	0	0	7	06/01/2035.	1
3128K6 GH 7	FG A45600 - 01/06/2035	..	09/01/2017.	MBS PAYDOWN		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	06/01/2035.	1
3128LX BR 0	FG G01848 - 01/07/2035	..	09/01/2017.	MBS PAYDOWN		17,335	17,335	17,484	17,484	0	(149)	0	(149)	0	17,335	0	0	0	590	07/01/2035.	1
3128M4 J3 8	FG G02682 - 01/02/2037	..	09/01/2017.	MBS PAYDOWN		1,851	1,851	1,900	1,900	0	(49)	0	(49)	0	1,851	0	0	0	77	02/01/2037.	1
3128M5 AR 1	FG G03316 - 01/03/2036	..	09/01/2017.	MBS PAYDOWN		8,203	8,203	7,627	7,627	0	576	0	576	0	8,203	0	0	0	218	03/01/2036.	1
3128M5 CD 0	FG G03368 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		10,277	10,277	10,672	10,672	0	(394)	0	(394)	0	10,277	0	0	0	397	12/01/2033.	1
3128M5 QZ 6	FG G03772 - 01/01/2038	..	09/01/2017.	MBS PAYDOWN		12,574	12,574	13,309	13,309	0	(735)	0	(735)	0	12,574	0	0	0	443	01/01/2038.	1
3128NH 6F 5	FH 1J1770 - 01/03/2037	..	09/01/2017.	MBS PAYDOWN		17,438	17,438	17,556	17,495	0	(118)	0	(118)	0	17,438	0	0	0	323	03/01/2037.	1
3128NH V4 2	FH 1J1535 - 01/03/2037	..	09/01/2017.	MBS PAYDOWN		50,915	50,915	51,420	51,139	0	(505)	0	(505)	0	50,915	0	0	0	989	03/01/2037.	1
312913 X5 0	FHR 1992-1443 I - 15/12/2022	..	09/01/2017.	MBS PAYDOWN		54,468	54,468	51,557	53,775	0	2,911	0	2,911	0	54,468	0	0	0	2,365	12/15/2022.	1
312915 AX 9	FHR 1993-1484 Z - 15/04/2023	..	09/01/2017.	MBS PAYDOWN		56,895	56,895	45,780	54,441	0	11,115	0	11,115	0	56,895	0	0	0	1,975	04/15/2023.	1
312915 FC 0	FHR 1993-1496 KZ - 15/04/2023	..	09/01/2017.	MBS PAYDOWN		43,071	43,071	40,098	42,333	0	2,973	0	2,973	0	43,071	0	0	0	1,782	04/15/2023.	1
31292G TP 1	FG C00558 - 01/09/2027	..	09/01/2017.	MBS PAYDOWN		120	120	122	122	0	(3)	0	(3)	0	120	0	0	0	5	09/01/2027.	1
31292G V4 5	FG C00635 - 01/07/2028	..	09/01/2017.	MBS PAYDOWN		293	293	299	299	0	(6)	0	(6)	0	293	0	0	0	11	07/01/2028.	1
31292G VT 0	FG C00626 - 01/06/2028	..	09/01/2017.	MBS PAYDOWN		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	06/01/2028.	1
31292G WG 7	FG C00647 - 01/09/2028	..	09/01/2017.	MBS PAYDOWN		155	155	159	159	0	(3)	0	(3)	0	155	0	0	0	6	09/01/2028.	1
31292G WT 9	FG C00658 - 01/10/2028	..	09/01/2017.	MBS PAYDOWN		295	295	302	302	0	(6)	0	(6)	0	295	0	0	0	11	10/01/2028.	1
31292G X6 8	FG C00701 - 01/01/2029	..	09/01/2017.	MBS PAYDOWN		477	477	487	487	0	(10)	0	(10)	0	477	0	0	0	18	01/01/2029.	1
31292G XD 3	FG C00676 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		250	250	255	255	0	(5)	0	(5)	0	250	0	0	0	9	11/01/2028.	1
31292H M8 4	FG C01283 - 01/11/2031	..	09/01/2017.	MBS PAYDOWN		94	94	95	95	0	(1)	0	(1)	0	94	0	0	0	3	11/01/2031.	1
31292H NF 7	FG C01290 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		4,853	4,853	4,901	4,901	0	(48)	0	(48)	0	4,853	0	0	0	164	01/01/2032.	1
31292H P9 9	FG C01348 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	2	03/01/2032.	1
31292H QQ 0	FG C01363 - 01/04/2032	..	09/01/2017.	MBS PAYDOWN		1,282	1,282	1,295	1,295	0	(13)	0	(13)	0	1,282	0	0	0	41	04/01/2032.	1
31292H S8 8	FG C01443 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		1,302	1,302	1,319	1,319	0	(16)	0	(16)	0	1,302	0	0	0	43	01/01/2033.	1
31292H SR 6	FG C01428 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		7,355	7,355	7,449	7,449	0	(94)	0	(94)	0	7,355	0	0	0	241	11/01/2032.	1
31292H SZ 8	FG C01436 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		427	427	431	431	0	(4)	0	(4)	0	427	0	0	0	14	12/01/2032.	1
31292H UP 7	FG C01490 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		45,104	45,104	45,794	45,795	0	(690)	0	(690)	0	45,104	0	0	0	1,426	02/01/2033.	1
31292H VU 5	FG C01527 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		860	860	871	871	0	(11)	0	(11)	0	860	0	0	0	28	04/01/2033.	1
31292H WM 2	FG C01552 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		12,145	12,145	12,270	12,270	0	(125)	0	(125)	0	12,145	0	0	0	399	05/01/2033.	1
31292H X3 3	FG C01598 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		37,658	37,658	38,086	38,086	0	(428)	0	(428)	0	37,658	0	0	0	1,127	08/01/2033.	1
31292H XA 7	FG C01573 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		57,749	57,749	58,567	58,567	0	(818)	0	(818)	0	57,749	0	0	0	1,878	06/01/2033.	1
31292H XB 5	FG C01574 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		23,276	23,276	23,952	23,952	0	(676)	0	(676)	0	23,276	0	0	0	684	06/01/2033.	1
31292H YL 2	FG C01615 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		1,062	1,062	1,085	1,085	0	(23)	0	(23)	0	1,062	0	0	0	38	08/01/2033.	1
31292H YT 5	FG C01622 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		26,739	26,739	27,043	27,043	0	(304)	0	(304)	0	26,739	0	0	0	794	09/01/2033.	1
31292H ZM 9	FG C01648 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		6,951	6,951	7,031	7,031	0	(80)	0	(80)	0	6,951	0	0	0	203	10/01/2033.	1
31293J 6A 2	FG C21765 - 01/01/2029	..	09/01/2017.	MBS PAYDOWN		55	55	55	55	0	(1)	0	(1)	0	55	0	0	0	2	01/01/2029.	1
31293L KR 4	FG C23004 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		40	40	41	41	0	0	0	0	0	40	0	0	0	1	02/01/2029.	1
31293Q T3 7	FG C26870 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		29	29	29	29	0	(1)	0	(1)	0	29	0	0	0	1	05/01/2029.	1
31293V DL 3	FG C30107 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	2	07/01/2029.	1
31294E JF 7	FG C37462 - 01/04/2030	..	09/01/2017.	MBS PAYDOWN		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	04/01/2030.	1
31296J 2F 2	FG A10774 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		378	378	383	383	0	(6)	0	(6)	0	378	0	0	0	14	07/01/2033.	1
31296J C2 0	FG A10089 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		226	226	228	228	0	(2)	0	(2)	0	226	0	0	0	7	06/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296J E7 7	FG A10158 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		282	282	284	284	0	(3)	0	(3)	0	282	0	0	0	9	06/01/2033.	1
31296J SB 3	FG A10514 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		429	429	434	434	0	(4)	0	(4)	0	429	0	0	0	14	06/01/2033.	1
31296J VP 8	FG A10622 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		646	646	653	653	0	(6)	0	(6)	0	646	0	0	0	21	06/01/2033.	1
31296J VQ 6	FG A10623 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		833	833	841	841	0	(8)	0	(8)	0	833	0	0	0	28	06/01/2033.	1
31296J VR 4	FG A10624 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		3,806	3,806	3,843	3,843	0	(38)	0	(38)	0	3,806	0	0	0	120	06/01/2033.	1
31296J VS 2	FG A10625 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		3,255	3,255	3,287	3,287	0	(32)	0	(32)	0	3,255	0	0	0	105	06/01/2033.	1
31296K EQ 2	FG A11043 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		610	610	618	618	0	(7)	0	(7)	0	610	0	0	0	19	07/01/2033.	1
31296K TN 3	FG A11457 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		104	104	106	106	0	(2)	0	(2)	0	104	0	0	0	3	07/01/2033.	1
31296L 5M 9	FG A12652 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		182	182	184	184	0	(3)	0	(3)	0	182	0	0	0	6	08/01/2033.	1
31296L FD 8	FG A11964 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		101,708	101,708	102,910	102,910	0	(1,202)	0	(1,202)	0	101,708	0	0	0	2,888	08/01/2033.	1
31296L JQ 5	FG A12071 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		3,821	3,821	3,867	3,866	0	(45)	0	(45)	0	3,821	0	0	0	115	08/01/2033.	1
31296M 6J 3	FG A13573 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		5,138	5,138	5,197	5,197	0	(59)	0	(59)	0	5,138	0	0	0	157	09/01/2033.	1
31296M 6U 8	FG A13583 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		1,884	1,884	1,925	1,925	0	(41)	0	(41)	0	1,884	0	0	0	66	09/01/2033.	1
31296M GN 3	FG A12905 - 01/10/2032	..	09/01/2017.	MBS PAYDOWN		3,749	3,749	3,830	3,814	0	(81)	0	(81)	0	3,749	0	0	0	132	10/01/2032.	1
31296M HH 5	FG A12932 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		23,958	23,958	24,230	24,230	0	(272)	0	(272)	0	23,958	0	0	0	640	09/01/2033.	1
31296M L4 9	FG A13047 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		24,453	24,453	24,733	24,733	0	(280)	0	(280)	0	24,453	0	0	0	719	09/01/2033.	1
31296M VW 6	FG A13329 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		825	825	837	837	0	(12)	0	(12)	0	825	0	0	0	27	09/01/2033.	1
31296N BE 6	FG A13637 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		82,815	82,815	83,794	83,794	0	(979)	0	(979)	0	82,815	0	0	0	2,283	10/01/2033.	1
31296N DV 6	FG A13716 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		19,070	19,070	19,287	19,287	0	(217)	0	(217)	0	19,070	0	0	0	575	09/01/2033.	1
31296N JW 8	FG A13877 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		272	272	276	275	0	(4)	0	(4)	0	272	0	0	0	9	09/01/2033.	1
31296N RN 9	FG A14093 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		4,319	4,319	4,368	4,368	0	(49)	0	(49)	0	4,319	0	0	0	126	06/01/2033.	1
31296Q HM 5	FG A15636 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		6,036	6,036	6,107	6,107	0	(71)	0	(71)	0	6,036	0	0	0	181	11/01/2033.	1
31296Q SZ 4	FG A15936 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		32,272	32,272	32,638	32,638	0	(367)	0	(367)	0	32,272	0	0	0	1,062	11/01/2033.	1
31296R QM 3	FG A16760 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		74,011	74,011	74,852	74,852	0	(841)	0	(841)	0	74,011	0	0	0	2,242	11/01/2033.	1
31296T GJ 7	FG A18301 - 01/02/2034	..	09/01/2017.	MBS PAYDOWN		8,743	8,743	8,843	8,743	0	(99)	0	(99)	0	8,743	0	0	0	258	02/01/2034.	1
31296T PN 8	FG A18529 - 01/02/2034	..	09/01/2017.	MBS PAYDOWN		5,327	5,327	5,390	5,327	0	(63)	0	(63)	0	5,327	0	0	0	174	02/01/2034.	1
31296U PG 0	FG A19423 - 01/03/2034	..	09/01/2017.	MBS PAYDOWN		13,982	13,982	14,141	13,982	0	(159)	0	(159)	0	13,982	0	0	0	412	03/01/2034.	1
31296X 5W 1	FG A21761 - 01/05/2034	..	09/01/2017.	MBS PAYDOWN		71,123	71,123	71,945	71,123	0	(822)	0	(822)	0	71,123	0	0	0	1,799	05/01/2034.	1
31296X 6P 5	FG A21778 - 01/05/2034	..	09/01/2017.	MBS PAYDOWN		1,035	1,035	1,047	1,035	0	(12)	0	(12)	0	1,035	0	0	0	32	05/01/2034.	1
31296Y AK 9	FG A21810 - 01/05/2034	..	09/01/2017.	MBS PAYDOWN		2,788	2,788	2,820	2,788	0	(32)	0	(32)	0	2,788	0	0	0	84	05/01/2034.	1
31297A VP 6	FG A23322 - 01/06/2034	..	09/01/2017.	MBS PAYDOWN		5,108	5,108	5,167	5,108	0	(59)	0	(59)	0	5,108	0	0	0	146	06/01/2034.	1
31297B K7 6	FG A23918 - 01/06/2034	..	09/01/2017.	MBS PAYDOWN		24,168	24,168	24,444	24,168	0	(276)	0	(276)	0	24,168	0	0	0	798	06/01/2034.	1
31297N KN 5	FG A33001 - 01/08/2035	..	09/01/2017.	MBS PAYDOWN		1,172	1,172	1,179	1,179	0	(7)	0	(7)	0	1,172	0	0	0	40	08/01/2035.	1
31297Q ZY 8	FG A35259 - 01/06/2035	..	09/01/2017.	MBS PAYDOWN		717	717	702	702	0	16	0	16	0	717	0	0	0	23	06/01/2035.	1
31297T MS 9	FG A37569 - 01/09/2035	..	09/01/2017.	MBS PAYDOWN		765	765	770	770	0	(5)	0	(5)	0	765	0	0	0	26	09/01/2035.	1
31297U 5X 4	FG A38962 - 01/10/2034	..	09/01/2017.	MBS PAYDOWN		4,283	4,283	4,345	4,345	0	(62)	0	(62)	0	4,283	0	0	0	136	10/01/2034.	1
31297U PG 9	FG A38523 - 01/10/2035	..	09/01/2017.	MBS PAYDOWN		3,897	3,897	3,924	3,924	0	(27)	0	(27)	0	3,897	0	0	0	129	10/01/2035.	1
31297V UG 1	FG A39583 - 01/11/2035	..	09/01/2017.	MBS PAYDOWN		1,254	1,254	1,238	1,238	0	15	0	15	0	1,254	0	0	0	40	11/01/2035.	1
31298M DQ 7	FG C51011 - 01/05/2031	..	09/01/2017.	MBS PAYDOWN		448	448	453	453	0	(4)	0	(4)	0	448	0	0	0	17	05/01/2031.	1
31298R H4 1	FG C54751 - 01/07/2031	..	09/01/2017.	MBS PAYDOWN		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	4	07/01/2031.	1
31298S PG 3	FG C55823 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		161	161	165	165	0	(3)	0	(3)	0	161	0	0	0	6	02/01/2029.	1
31298W NG 6	FG C59391 - 01/11/2031	..	09/01/2017.	MBS PAYDOWN		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	11/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31298Y WM 9	FG C60652 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		925	925	934	934	0	(9)	0	(9)	0	925	0	0	0	30	12/01/2031.	1
31335G LX 1	FG C80342 - 01/09/2025	..	09/01/2017.	MBS PAYDOWN		520	520	531	531	0	(11)	0	(11)	0	520	0	0	0	20	09/01/2025.	1
31335G NJ 0	FG C80393 - 01/03/2026	..	09/01/2017.	MBS PAYDOWN		1,100	1,100	1,127	1,127	0	(27)	0	(27)	0	1,100	0	0	0	39	03/01/2026.	1
31335H SA 2	FG C90513 - 01/01/2022	..	09/01/2017.	MBS PAYDOWN		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	01/01/2022.	1
31335H X7 3	FG C90702 - 01/06/2023	..	09/01/2017.	MBS PAYDOWN		1,700	1,700	1,737	1,720	0	(37)	0	(37)	0	1,700	0	0	0	57	06/01/2023.	1
3133T6 M9 9	FHR 1996-1835 E - 15/04/2026	..	09/01/2017.	MBS PAYDOWN		26,880	26,880	26,644	26,740	0	236	0	236	0	26,880	0	0	0	1,287	04/15/2026.	1
31340Y AE 9	FHR 1988-1 Z - 15/04/2019	..	09/15/2017.	MBS PAYDOWN		765	765	800	765	0	0	0	0	0	765	0	0	0	47	04/15/2019.	1
31340Y BT 5	FHR 1988-7 H - 15/06/2019	..	09/15/2017.	MBS PAYDOWN		4,696	4,696	4,321	4,607	0	375	0	375	0	4,696	0	0	0	286	06/15/2019.	1
313443 PG 2	FH 294023 - 01/05/2017	..	09/15/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(57)	05/01/2017.	1
31358R 4X 8	FNR 1993-4 L - 25/01/2023	..	09/01/2017.	MBS PAYDOWN		15,940	15,940	15,228	15,717	0	712	0	712	0	15,940	0	0	0	722	01/25/2023.	1
31358T LW 7	FNR 1993-16 Z - 25/02/2023	..	09/01/2017.	MBS PAYDOWN		23,339	23,339	21,354	22,780	0	1,985	0	1,985	0	23,339	0	0	0	1,041	02/25/2023.	1
31359G UM 6	FNR 1994-27 PZ - 25/02/2024	..	09/01/2017.	MBS PAYDOWN		272,432	272,432	256,900	265,094	0	15,532	0	15,532	0	272,432	0	0	0	10,247	02/25/2024.	1
313602 QB 3	FNR 1989-19 B - 25/04/2019	..	09/01/2017.	MBS PAYDOWN		739	739	737	739	0	(3)	0	(3)	0	739	0	0	0	47	04/25/2019.	1
313637 FB 1	FN 109162 - 01/03/2028	..	09/01/2017.	MBS PAYDOWN		3,213	3,213	3,213	3,213	0	0	0	0	0	3,213	0	0	0	125	03/01/2028.	1
313637 FH 8	FN 109168 - 01/07/2028	..	09/01/2017.	MBS PAYDOWN		3,596	3,596	3,596	3,596	0	0	0	0	0	3,596	0	0	0	140	07/01/2028.	1
313637 LM 0	FN 109332 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		2,501	2,501	2,501	2,501	0	0	0	0	0	2,501	0	0	0	91	07/01/2029.	1
31368H KA 0	FN 190289 - 01/11/2027	..	09/01/2017.	MBS PAYDOWN		2,373	2,373	2,352	2,352	0	21	0	21	0	2,373	0	0	0	98	11/01/2027.	1
31368H KP 7	FN 190302 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		997	997	939	939	0	59	0	59	0	997	0	0	0	36	06/01/2029.	1
31371E 6V 2	FN 250284 - 01/06/2025	..	09/01/2017.	MBS PAYDOWN		1,788	1,788	1,818	1,817	0	(30)	0	(30)	0	1,788	0	0	0	82	06/01/2025.	1
31371F FR 8	FN 250476 - 01/02/2026	..	09/01/2017.	MBS PAYDOWN		533	533	542	541	0	(9)	0	(9)	0	533	0	0	0	25	02/01/2026.	1
31371F J8 6	FN 250587 - 01/05/2026	..	09/01/2017.	MBS PAYDOWN		550	550	516	516	0	33	0	33	0	550	0	0	0	18	05/01/2026.	1
31371F KE 1	FN 250593 - 01/05/2026	..	09/01/2017.	MBS PAYDOWN		1,167	1,167	1,187	1,185	0	(20)	0	(20)	0	1,167	0	0	0	55	05/01/2026.	1
31371G 2R 0	FN 251984 - 01/10/2028	..	09/01/2017.	MBS PAYDOWN		29	29	30	30	0	0	0	0	0	29	0	0	0	1	10/01/2028.	1
31371G BC 3	FN 251235 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		78	78	77	77	0	1	0	1	0	78	0	0	0	3	10/01/2027.	1
31371G CX 6	FN 251286 - 01/11/2027	..	09/01/2017.	MBS PAYDOWN		15	15	14	15	0	0	0	0	0	15	0	0	0	1	11/01/2027.	1
31371G DB 3	FN 251298 - 01/11/2027	..	09/01/2017.	MBS PAYDOWN		187	187	190	190	0	(3)	0	(3)	0	187	0	0	0	8	11/01/2027.	1
31371G GT 1	FN 251410 - 01/01/2028	..	09/01/2017.	MBS PAYDOWN		2,541	2,541	2,582	2,582	0	(41)	0	(41)	0	2,541	0	0	0	113	01/01/2028.	1
31371H DQ 8	FN 252211 - 01/01/2029	..	09/01/2017.	MBS PAYDOWN		793	793	797	797	0	(5)	0	(5)	0	793	0	0	0	27	01/01/2029.	1
31371H GY 8	FN 252315 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		3,303	3,303	3,362	3,362	0	(59)	0	(59)	0	3,303	0	0	0	98	02/01/2029.	1
31371H HQ 4	FN 252339 - 01/03/2029	..	09/01/2017.	MBS PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	03/01/2029.	1
31371H JY 5	FN 252379 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		1,259	1,259	1,271	1,271	0	(12)	0	(12)	0	1,259	0	0	0	38	04/01/2029.	1
31371H NM 6	FN 252496 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		42	42	39	39	0	3	0	3	0	42	0	0	0	1	06/01/2029.	1
31371H QW 1	FN 252569 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	07/01/2029.	1
31371H VJ 4	FN 252717 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	1	09/01/2029.	1
31371H X8 6	FN 252803 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		40	40	37	37	0	2	0	2	0	40	0	0	0	1	09/01/2029.	1
31371K 2Z 3	FN 254692 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		3,479	3,479	3,541	3,541	0	(62)	0	(62)	0	3,479	0	0	0	113	03/01/2033.	1
31371K 3A 7	FN 254693 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		11,712	11,712	11,840	11,840	0	(128)	0	(128)	0	11,712	0	0	0	392	04/01/2033.	1
31371K 4K 4	FN 254726 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		1,463	1,463	1,489	1,489	0	(26)	0	(26)	0	1,463	0	0	0	48	05/01/2033.	1
31371K 4L 2	FN 254727 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		255	255	263	263	0	(8)	0	(8)	0	255	0	0	0	9	05/01/2033.	1
31371K 5Z 0	FN 254764 - 01/06/2023	..	09/01/2017.	MBS PAYDOWN		3,971	3,971	4,042	4,015	0	(71)	0	(71)	0	3,971	0	0	0	130	06/01/2023.	1
31371K 6C 0	FN 254767 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		40,976	40,976	41,718	41,718	0	(742)	0	(742)	0	40,976	0	0	0	1,353	06/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K VF 5	FN 254514 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		26,282	26,282	26,754	26,754	0	(472)	0	(472)	0	26,282	0	0	0	877	11/01/2032.	1
31371K WH 0	FN 254548 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		2,567	2,567	2,549	2,549	0	18	0	18	0	2,567	0	0	0	83	12/01/2032.	1
31371K XS 5	FN 254589 - 01/01/2023	..	09/01/2017.	MBS PAYDOWN		3,089	3,089	3,144	3,131	0	(55)	0	(55)	0	3,089	0	0	0	101	01/01/2023.	1
31371K ZA 2	FN 254637 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		1,680	1,680	1,693	1,693	0	(13)	0	(13)	0	1,680	0	0	0	53	02/01/2033.	1
31371L A6 6	FN 254829 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		6,796	6,796	6,823	6,823	0	(27)	0	(27)	0	6,796	0	0	0	221	08/01/2033.	1
31371L DH 9	FN 254904 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		553	553	558	558	0	(5)	0	(5)	0	553	0	0	0	18	10/01/2033.	1
31371L FY 0	FN 254983 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		907	907	915	915	0	(8)	0	(8)	0	907	0	0	0	29	12/01/2033.	1
31371L HD 4	FN 255028 - 01/01/2034	..	09/01/2017.	MBS PAYDOWN		1,084	1,084	1,094	1,094	0	(10)	0	(10)	0	1,084	0	0	0	35	01/01/2034.	1
31372B LU 2	FN 267739 - 01/01/2024	..	09/01/2017.	MBS PAYDOWN		75	75	77	77	0	(1)	0	(1)	0	75	0	0	0	3	01/01/2024.	1
31373Q GN 0	FN 300005 - 01/03/2025	..	09/01/2017.	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2025.	1
31373Q N3 6	FN 300210 - 01/04/2025	..	09/01/2017.	MBS PAYDOWN		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	04/01/2025.	1
31373T 3E 8	FN 303297 - 01/05/2025	..	09/01/2017.	MBS PAYDOWN		338	338	352	351	0	(14)	0	(14)	0	338	0	0	0	17	05/01/2025.	1
31373U ER 4	FN 303544 - 01/10/2025	..	09/01/2017.	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2025.	1
31373U JT 5	FN 303674 - 01/01/2026	..	09/01/2017.	MBS PAYDOWN		465	465	473	472	0	(8)	0	(8)	0	465	0	0	0	22	01/01/2026.	1
31373V K2 0	FN 304613 - 01/03/2025	..	09/01/2017.	MBS PAYDOWN		102	102	106	106	0	(4)	0	(4)	0	102	0	0	0	5	03/01/2025.	1
31373W 5K 5	FN 306050 - 01/02/2025	..	09/01/2017.	MBS PAYDOWN		43	43	44	43	0	(2)	0	(2)	0	43	0	0	0	2	02/01/2025.	1
31374E BM 3	FN 311544 - 01/05/2025	..	09/01/2017.	MBS PAYDOWN		133	133	138	137	0	(5)	0	(5)	0	133	0	0	0	7	05/01/2025.	1
31374F 6W 4	FN 313285 - 01/01/2027	..	09/01/2017.	MBS PAYDOWN		60	60	60	60	0	0	0	0	0	60	0	0	0	3	01/01/2027.	1
31374G DK 0	FN 313406 - 01/03/2027	..	09/01/2017.	MBS PAYDOWN		47	47	46	46	0	1	0	1	0	47	0	0	0	2	03/01/2027.	1
31374L GV 2	FN 317112 - 01/07/2025	..	09/01/2017.	MBS PAYDOWN		98	98	102	102	0	(4)	0	(4)	0	98	0	0	0	5	07/01/2025.	1
31374T 2X 6	FN 323990 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		260	260	246	246	0	14	0	14	0	260	0	0	0	9	10/01/2029.	1
31374T AK 5	FN 323210 - 01/06/2028	..	09/01/2017.	MBS PAYDOWN		11,897	11,897	12,089	12,089	0	(191)	0	(191)	0	11,897	0	0	0	397	06/01/2028.	1
31374T DR 7	FN 323312 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		2,631	2,631	2,673	2,673	0	(42)	0	(42)	0	2,631	0	0	0	90	11/01/2028.	1
31374T E3 9	FN 323354 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	2	11/01/2028.	1
31374T HQ 5	FN 323439 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		358	358	363	363	0	(6)	0	(6)	0	358	0	0	0	12	12/01/2028.	1
31374T NX 3	FN 323606 - 01/03/2029	..	09/01/2017.	MBS PAYDOWN		1,780	1,780	1,747	1,747	0	33	0	33	0	1,780	0	0	0	67	03/01/2029.	1
31374T RM 3	FN 323692 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		2,537	2,537	2,384	2,384	0	153	0	153	0	2,537	0	0	0	90	05/01/2029.	1
31374T RX 9	FN 323702 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		838	838	788	788	0	51	0	51	0	838	0	0	0	29	05/01/2029.	1
31374T RZ 4	FN 323704 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		1,513	1,513	1,472	1,472	0	42	0	42	0	1,513	0	0	0	63	05/01/2029.	1
31374T VN 6	FN 323821 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	1	07/01/2029.	1
31375M XC 2	FN 339175 - 01/03/2026	..	09/01/2017.	MBS PAYDOWN		1,199	1,199	1,219	1,219	0	(19)	0	(19)	0	1,199	0	0	0	42	03/01/2026.	1
31376E X5 4	FN 353600 - 01/09/2026	..	09/01/2017.	MBS PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	1	09/01/2026.	1
31376L GJ 7	FN 358501 - 01/01/2027	..	09/01/2017.	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	01/01/2027.	1
31376Q PQ 0	FN 362331 - 01/10/2026	..	09/01/2017.	MBS PAYDOWN		187	187	186	186	0	1	0	1	0	187	0	0	0	8	10/01/2026.	1
31376T BB 2	FN 364634 - 01/01/2027	..	09/01/2017.	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2027.	1
31376V QT 2	FN 366866 - 01/02/2027	..	09/01/2017.	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	1	02/01/2027.	1
31377X LR 6	FN 390136 - 01/05/2027	..	09/01/2017.	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	05/01/2027.	1
31378B 5Q 3	FN 394255 - 01/10/2027	..	07/01/2017.	MBS PAYDOWN		189	189	186	188	0	(8)	0	(8)	0	189	0	0	0	10	10/01/2027.	1
31378C B7 6	FN 394362 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		281	281	277	278	0	4	0	4	0	281	0	0	0	12	10/01/2027.	1
31378C B9 2	FN 394364 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		144	144	142	143	0	2	0	2	0	144	0	0	0	6	10/01/2027.	1
31378D T8 3	FN 395775 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		761	761	750	750	0	10	0	10	0	761	0	0	0	27	10/01/2027.	1
31378D X3 9	FN 395898 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		299	299	294	294	0	4	0	4	0	299	0	0	0	12	12/01/2027.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378D X6 2	FN 395901 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		205	205	202	202	0	3	0	3	0	205	0	0	0	8	12/01/2027.	1
31378D XW 5	FN 395893 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		1,216	1,216	1,200	1,201	0	17	0	17	0	1,216	0	0	0	50	12/01/2027.	1
31378E Z3 5	FN 396862 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		104	104	103	103	0	1	0	1	0	104	0	0	0	4	10/01/2027.	1
31378F G2 5	FN 397217 - 01/08/2027	..	09/01/2017.	MBS PAYDOWN		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	08/01/2027.	1
31378F XP 5	FN 397686 - 01/09/2027	..	09/01/2017.	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2027.	1
31378H G5 4	FN 399020 - 01/09/2027	..	09/01/2017.	MBS PAYDOWN		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	2	09/01/2027.	1
31378J AR 8	FN 399716 - 01/09/2027	..	09/01/2017.	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2027.	1
31378J EZ 6	FN 399852 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		76	76	78	78	0	(2)	0	(2)	0	76	0	0	0	3	10/01/2027.	1
31378L CK 6	FN 401574 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		278	278	274	275	0	4	0	4	0	278	0	0	0	12	12/01/2027.	1
31378L CM 2	FN 401576 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		1,106	1,106	1,091	1,091	0	15	0	15	0	1,106	0	0	0	45	12/01/2027.	1
31378L CS 9	FN 401581 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		272	272	268	268	0	4	0	4	0	272	0	0	0	12	12/01/2027.	1
31378L JR 4	FN 401772 - 01/10/2027	..	09/01/2017.	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2027.	1
31378L M6 6	FN 401881 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		438	438	432	432	0	6	0	6	0	438	0	0	0	18	12/01/2027.	1
31378L ZR 6	FN 402252 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		223	223	220	220	0	3	0	3	0	223	0	0	0	9	12/01/2027.	1
31378N ET 1	FN 403446 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		255	255	251	251	0	3	0	3	0	255	0	0	0	10	12/01/2027.	1
31378P HR 7	FN 404440 - 01/11/2027	..	09/01/2017.	MBS PAYDOWN		10,025	10,025	10,186	10,186	0	(162)	0	(162)	0	10,025	0	0	0	501	11/01/2027.	1
31378P Z6 3	FN 404965 - 01/01/2028	..	09/01/2017.	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/01/2028.	1
31378P ZQ 9	FN 404951 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		142	142	140	140	0	2	0	2	0	142	0	0	0	6	12/01/2027.	1
31378Q GX 3	FN 405314 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		5,177	5,177	5,106	5,106	0	71	0	71	0	5,177	0	0	0	213	12/01/2027.	1
31378Q LU 3	FN 405439 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		1,423	1,423	1,403	1,403	0	20	0	20	0	1,423	0	0	0	58	12/01/2027.	1
31378R KF 5	FN 406294 - 01/12/2027	..	09/01/2017.	MBS PAYDOWN		409	409	415	415	0	(6)	0	(6)	0	409	0	0	0	18	12/01/2027.	1
31379C WJ 6	FN 415649 - 01/03/2028	..	09/01/2017.	MBS PAYDOWN		51	51	51	51	0	(1)	0	(1)	0	51	0	0	0	2	03/01/2028.	1
31379D F9 5	FN 416092 - 01/08/2027	..	08/01/2017.	MBS PAYDOWN		1,508	1,508	1,496	1,498	0	10	0	10	0	1,508	0	0	0	71	08/01/2027.	1
31379L VX 6	FN 422830 - 01/04/2028	..	09/01/2017.	MBS PAYDOWN		18	18	17	17	0	1	0	1	0	18	0	0	0	1	04/01/2028.	1
31379N X5 1	FN 424700 - 01/04/2028	..	09/01/2017.	MBS PAYDOWN		54	54	51	51	0	3	0	3	0	54	0	0	0	2	04/01/2028.	1
31380C PJ 1	FN 436125 - 01/08/2028	..	09/01/2017.	MBS PAYDOWN		557	557	566	566	0	(9)	0	(9)	0	557	0	0	0	20	08/01/2028.	1
31380H H7 5	FN 440454 - 01/09/2028	..	09/01/2017.	MBS PAYDOWN		154	154	148	148	0	6	0	6	0	154	0	0	0	5	09/01/2028.	1
31380H Q8 3	FN 440679 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		330	330	325	325	0	5	0	5	0	330	0	0	0	14	11/01/2028.	1
31380L F2 9	FN 443085 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		193	193	181	181	0	12	0	12	0	193	0	0	0	6	11/01/2028.	1
31380Q VP 9	FN 447122 - 01/11/2029	..	09/01/2017.	MBS PAYDOWN		156	156	156	156	0	0	0	0	0	156	0	0	0	7	11/01/2029.	1
31380R J2 2	FN 447681 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		1,768	1,768	1,704	1,704	0	65	0	65	0	1,768	0	0	0	71	02/01/2029.	1
31380R P6 6	FN 447845 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		251	251	255	255	0	(4)	0	(4)	0	251	0	0	0	9	12/01/2028.	1
31380U 5W 4	FN 450961 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		146	146	138	138	0	9	0	9	0	146	0	0	0	5	11/01/2028.	1
31380U DD 7	FN 450200 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		40	40	40	40	0	1	0	1	0	40	0	0	0	2	11/01/2028.	1
31380U MK 1	FN 450462 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		216	216	203	203	0	13	0	13	0	216	0	0	0	8	12/01/2028.	1
31380W QH 0	FN 452356 - 01/01/2029	..	09/01/2017.	MBS PAYDOWN		59	59	55	55	0	4	0	4	0	59	0	0	0	2	01/01/2029.	1
31380X X6 4	FN 453501 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		100	100	94	95	0	6	0	6	0	100	0	0	0	4	12/01/2028.	1
31380Y E5 5	FN 453856 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		95	95	90	90	0	6	0	6	0	95	0	0	0	3	12/01/2028.	1
31380Y E6 3	FN 453857 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		396	396	372	372	0	24	0	24	0	396	0	0	0	14	12/01/2028.	1
31380Y Q8 6	FN 454179 - 01/11/2028	..	09/01/2017.	MBS PAYDOWN		83	83	78	78	0	5	0	5	0	83	0	0	0	3	11/01/2028.	1
31381A EC 1	FN 454731 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		71	71	67	67	0	4	0	4	0	71	0	0	0	3	12/01/2028.	1
31381A VU 2	FN 455227 - 01/10/2028	..	09/01/2017.	MBS PAYDOWN		356	356	334	334	0	21	0	21	0	356	0	0	0	13	10/01/2028.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31381B 2H 1	FN 456276 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		318	318	323	323	0	(5)	0	(5)	0	318	0	0	0	11	12/01/2028.	1
31381B CU 1	FN 455583 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		108	108	101	101	0	6	0	6	0	108	0	0	0	4	12/01/2028.	1
31381F XR 6	FN 459788 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		92	92	87	87	0	6	0	6	0	92	0	0	0	3	05/01/2029.	1
31382D J8 8	FN 479187 - 01/01/2029	..	09/01/2017.	MBS PAYDOWN		69	69	67	67	0	3	0	3	0	69	0	0	0	3	01/01/2029.	1
31382D WC 4	FN 479543 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	3	08/01/2029.	1
31382D WF 7	FN 479546 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		61	61	61	61	0	(1)	0	(1)	0	61	0	0	0	3	08/01/2029.	1
31382K 2M 9	FN 485080 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		127	127	129	129	0	(2)	0	(2)	0	127	0	0	0	6	10/01/2029.	1
31382K V7 0	FN 484938 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		40	40	38	38	0	2	0	2	0	40	0	0	0	1	06/01/2029.	1
31382L UJ 3	FN 485785 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		756	756	711	711	0	46	0	46	0	756	0	0	0	27	02/01/2029.	1
31382M DH 4	FN 486204 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		241	241	233	233	0	8	0	8	0	241	0	0	0	9	02/01/2029.	1
31382N 3M 2	FN 487804 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		19	19	20	20	0	0	0	0	0	19	0	0	0	1	04/01/2029.	1
31382N 4Z 2	FN 487840 - 01/02/2029	..	09/01/2017.	MBS PAYDOWN		953	953	895	895	0	57	0	57	0	953	0	0	0	37	02/01/2029.	1
31382P QB 6	FN 488350 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2029.	1
31382Q B9 5	FN 488864 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		24	24	22	22	0	1	0	1	0	24	0	0	0	1	04/01/2029.	1
31382R 3L 5	FN 490503 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		863	863	871	871	0	(8)	0	(8)	0	863	0	0	0	38	08/01/2029.	1
31382R D6 7	FN 489825 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		70	70	66	66	0	4	0	4	0	70	0	0	0	3	06/01/2029.	1
31382S E7 2	FN 490758 - 01/03/2029	..	09/01/2017.	MBS PAYDOWN		1,045	1,045	1,012	1,012	0	33	0	33	0	1,045	0	0	0	43	03/01/2029.	1
31382T 4K 2	FN 492326 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		32	32	30	30	0	2	0	2	0	32	0	0	0	1	04/01/2029.	1
31382U 4U 7	FN 493235 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2029.	1
31382V A2 0	FN 493325 - 01/04/2029	..	09/01/2017.	MBS PAYDOWN		28	28	26	26	0	2	0	2	0	28	0	0	0	1	04/01/2029.	1
31382Y R8 3	FN 496511 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		153	153	153	153	0	(1)	0	(1)	0	153	0	0	0	6	05/01/2029.	1
31383A G3 7	FN 497118 - 01/08/2029	..	08/01/2017.	MBS PAYDOWN		2,214	2,214	2,235	2,235	0	(21)	0	(21)	0	2,214	0	0	0	111	08/01/2029.	1
31383A R6 8	FN 497409 - 01/05/2029	..	09/01/2017.	MBS PAYDOWN		15	15	14	14	0	1	0	1	0	15	0	0	0	0	05/01/2029.	1
31383A XW 4	FN 497593 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		180	180	174	175	0	6	0	6	0	180	0	0	0	7	06/01/2029.	1
31383C U9 4	FN 499308 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		180	180	182	182	0	(2)	0	(2)	0	180	0	0	0	7	08/01/2029.	1
31383C VQ 5	FN 499323 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		312	312	315	315	0	(3)	0	(3)	0	312	0	0	0	14	08/01/2029.	1
31383E 3F 6	FN 501298 - 01/06/2029	..	09/01/2017.	MBS PAYDOWN		46	46	43	43	0	3	0	3	0	46	0	0	0	2	06/01/2029.	1
31383E LE 9	FN 500825 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		130	130	131	131	0	0	0	0	0	130	0	0	0	6	07/01/2029.	1
31383E RR 4	FN 500996 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2029.	1
31383F NP 9	FN 501798 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		494	494	463	463	0	31	0	31	0	494	0	0	0	17	07/01/2029.	1
31383F RY 6	FN 501903 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	3	09/01/2029.	1
31383J EG 1	FN 504235 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		13,003	13,003	13,068	13,069	0	(66)	0	(66)	0	13,003	0	0	0	571	08/01/2029.	1
31383K SR 9	FN 505528 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		272	272	274	274	0	(3)	0	(3)	0	272	0	0	0	12	07/01/2029.	1
31383L H3 2	FN 506150 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		276	276	279	279	0	(3)	0	(3)	0	276	0	0	0	12	09/01/2029.	1
31383L NA 9	FN 506285 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		11	11	11	11	0	1	0	1	0	11	0	0	0	0	07/01/2029.	1
31383M HQ 9	FN 507039 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		19	19	19	19	0	0	0	0	0	19	0	0	0	1	08/01/2029.	1
31383M JB 0	FN 507058 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		47	47	48	48	0	0	0	0	0	47	0	0	0	2	09/01/2029.	1
31383M VU 4	FN 507427 - 01/07/2029	..	09/01/2017.	MBS PAYDOWN		326	326	330	330	0	(3)	0	(3)	0	326	0	0	0	14	07/01/2029.	1
31383Q DV 3	FN 509616 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		220	220	222	222	0	(2)	0	(2)	0	220	0	0	0	10	08/01/2029.	1
31383Q YV 0	FN 510224 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		155	155	157	157	0	(2)	0	(2)	0	155	0	0	0	6	09/01/2029.	1
31383R 5Q 1	FN 511255 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029.	1
31383R LH 3	FN 510728 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		332	332	314	314	0	18	0	18	0	332	0	0	0	13	08/01/2029.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31383R X9 8	FN 511104 - 01/08/2029	..	09/01/2017.	MBS PAYDOWN		231	231	233	233	0	(2)	0	(2)	0	231	0	0	0	10	08/01/2029.	1
31383S FX 3	FN 511482 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		184	184	186	186	0	(2)	0	(2)	0	184	0	0	0	8	09/01/2029.	1
31383S WW 6	FN 511961 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		185	185	188	188	0	(3)	0	(3)	0	185	0	0	0	9	10/01/2029.	1
31383U VQ 5	FN 513723 - 01/09/2029	..	09/01/2017.	MBS PAYDOWN		32	32	33	33	0	0	0	0	0	32	0	0	0	1	09/01/2029.	1
31384A SD 1	FN 518116 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		248	248	252	252	0	(4)	0	(4)	0	248	0	0	0	11	10/01/2029.	1
31384A XM 5	FN 518284 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		336	336	341	341	0	(6)	0	(6)	0	336	0	0	0	16	10/01/2029.	1
31384D 5G 3	FN 521147 - 01/12/2029	..	09/25/2017.	MBS PAYDOWN		13,400	13,400	13,398	13,400	0	(2)	0	(2)	0	13,400	0	0	0	815	12/01/2029.	1
31384D 7J 5	FN 521197 - 01/12/2029	..	09/01/2017.	MBS PAYDOWN		1,016	1,016	1,016	1,016	0	0	0	0	0	1,016	0	0	0	45	12/01/2029.	1
31384D U5 9	FN 520904 - 01/11/2029	..	09/01/2017.	MBS PAYDOWN		1,293	1,293	1,293	1,293	0	0	0	0	0	1,293	0	0	0	57	11/01/2029.	1
31384E AB 6	FN 521202 - 01/12/2029	..	09/01/2017.	MBS PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	2	12/01/2029.	1
31384F RQ 2	FN 522595 - 01/11/2029	..	09/01/2017.	MBS PAYDOWN		92	92	92	92	0	0	0	0	0	92	0	0	0	4	11/01/2029.	1
31384G RS 6	FN 523497 - 01/11/2029	..	09/01/2017.	MBS PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	1	11/01/2029.	1
31384V 3F 7	FN 535498 - 01/06/2030	..	09/01/2017.	MBS PAYDOWN		128	128	130	130	0	(2)	0	(2)	0	128	0	0	0	5	06/01/2030.	1
31384V M9 0	FN 535084 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		1,232	1,232	1,252	1,252	0	(20)	0	(20)	0	1,232	0	0	0	44	10/01/2029.	1
31384V RR 5	FN 535196 - 01/10/2029	..	09/01/2017.	MBS PAYDOWN		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	3	10/01/2029.	1
31384W K2 5	FN 535913 - 01/05/2031	..	09/01/2017.	MBS PAYDOWN		351	351	363	363	0	(12)	0	(12)	0	351	0	0	0	13	05/01/2031.	1
31384W KY 5	FN 535911 - 01/05/2031	..	09/01/2017.	MBS PAYDOWN		665	665	688	688	0	(23)	0	(23)	0	665	0	0	0	26	05/01/2031.	1
31385H 3P 5	FN 545406 - 01/12/2031	..	09/01/2017.	MBS PAYDOWN		477	477	485	485	0	(9)	0	(9)	0	477	0	0	0	16	12/01/2031.	1
31385H 5A 6	FN 545441 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		58	58	58	58	0	0	0	0	0	58	0	0	0	2	01/01/2032.	1
31385H QN 5	FN 545061 - 01/12/2029	..	09/01/2017.	MBS PAYDOWN		77	77	79	79	0	(1)	0	(1)	0	77	0	0	0	3	12/01/2029.	1
31385W 4P 1	FN 555330 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		1,302	1,302	1,312	1,312	0	(10)	0	(10)	0	1,302	0	0	0	41	04/01/2033.	1
31385X EC 7	FN 555531 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		21,442	21,442	21,291	21,291	0	151	0	151	0	21,442	0	0	0	695	06/01/2033.	1
31385X F8 5	FN 555591 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		1,142	1,142	1,134	1,134	0	8	0	8	0	1,142	0	0	0	37	07/01/2033.	1
31385X F9 3	FN 555592 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		4,297	4,297	4,330	4,330	0	(33)	0	(33)	0	4,297	0	0	0	144	07/01/2033.	1
31385X JW 8	FN 555677 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		3,495	3,495	3,471	3,471	0	25	0	25	0	3,495	0	0	0	114	07/01/2033.	1
31385X NR 4	FN 555800 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		26,719	26,719	26,967	26,967	0	(248)	0	(248)	0	26,719	0	0	0	867	10/01/2033.	1
31386W QR 2	FN 575664 - 01/03/2031	..	09/01/2017.	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/01/2031.	1
31386Y LA 0	FN 577321 - 01/04/2021	..	09/01/2017.	MBS PAYDOWN		620	620	630	627	0	(10)	0	(10)	0	620	0	0	0	23	04/01/2021.	1
31387C XP 1	FN 580386 - 01/05/2031	..	09/01/2017.	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	05/01/2031.	1
31387E E8 6	FN 581659 - 01/07/2031	..	09/01/2017.	MBS PAYDOWN		559	559	563	563	0	(3)	0	(3)	0	559	0	0	0	18	07/01/2031.	1
31387E ME 4	FN 581857 - 01/07/2031	..	09/01/2017.	MBS PAYDOWN		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	07/01/2031.	1
31387H ZR 4	FN 584952 - 01/06/2031	..	09/01/2017.	MBS PAYDOWN		27	27	27	27	0	0	0	0	0	27	0	0	0	1	06/01/2031.	1
31387S 2U 9	FN 593087 - 01/07/2031	..	09/01/2017.	MBS PAYDOWN		241	241	242	242	0	(1)	0	(1)	0	241	0	0	0	9	07/01/2031.	1
31387X VK 8	FN 597418 - 01/09/2031	..	09/01/2017.	MBS PAYDOWN		237	237	237	237	0	0	0	0	0	237	0	0	0	10	09/01/2031.	1
31388F NW 9	FN 603505 - 01/07/2031	..	09/01/2017.	MBS PAYDOWN		228	228	236	236	0	(8)	0	(8)	0	228	0	0	0	9	07/01/2031.	1
31388W XC 5	FN 617275 - 01/01/2032	..	09/01/2017.	MBS PAYDOWN		1,007	1,007	1,014	1,014	0	(8)	0	(8)	0	1,007	0	0	0	36	01/01/2032.	1
31389C UJ 6	FN 621685 - 01/02/2032	..	09/25/2017.	MBS PAYDOWN		15,518	15,518	15,513	15,518	0	0	0	0	0	15,518	0	0	0	816	02/01/2032.	1
31389D S9 9	FN 622544 - 01/09/2031	..	09/01/2017.	MBS PAYDOWN		2,059	2,059	2,124	2,124	0	(64)	0	(64)	0	2,059	0	0	0	68	09/01/2031.	1
31389K 4J 7	FN 628225 - 01/02/2032	..	07/01/2017.	MBS PAYDOWN		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	58	02/01/2032.	1
31389K K2 6	FN 627713 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		246	246	246	246	0	0	0	0	0	246	0	0	0	10	02/01/2032.	1
31389K MA 6	FN 627753 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		230	230	235	235	0	(4)	0	(4)	0	230	0	0	0	7	02/01/2032.	1
31389M CR 6	FN 629280 - 01/02/2032	..	09/01/2017.	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	02/01/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31389P AV 2	FN 631020 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		.79	.79	.78	.79	.0	.0	.0	.0	.0	.79	.0	.0	.0	.3	03/01/2032.	1
31389P P4 6	FN 631443 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		.73	.73	.75	.75	.0	.(1)	.0	.(1)	.0	.73	.0	.0	.0	.3	03/01/2032.	1
31389S 6E 9	FN 634569 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		.51	.51	.51	.51	.0	.0	.0	.0	.0	.51	.0	.0	.0	.2	03/01/2032.	1
31389S U7 7	FN 634306 - 01/03/2032	..	09/01/2017.	MBS PAYDOWN		.2,838	.2,838	.2,837	.2,838	.0	.0	.0	.0	.0	.2,838	.0	.0	.0	.132	03/01/2032.	1
31389T CJ 9	FN 634673 - 01/04/2032	..	09/01/2017.	MBS PAYDOWN		.5,223	.5,223	.5,307	.5,307	.0	.(84)	.0	.(84)	.0	.5,223	.0	.0	.0	.160	04/01/2032.	1
31389V KJ 5	FN 636697 - 01/05/2032	..	09/01/2017.	MBS PAYDOWN		.18	.18	.18	.18	.0	.0	.0	.0	.0	.18	.0	.0	.0	.1	05/01/2032.	1
3138A7 FR 4	FN AH5575 - 01/02/2041	..	09/01/2017.	MBS PAYDOWN		.1,246,624	.1,246,624	.1,227,389	.1,227,389	.0	.19,235	.0	.19,235	.0	.1,246,624	.0	.0	.0	.29,330	02/01/2041.	1
31390A B9 0	FN 640064 - 01/04/2032	..	09/01/2017.	MBS PAYDOWN		.356	.356	.356	.356	.0	.0	.0	.0	.0	.356	.0	.0	.0	.14	04/01/2032.	1
31390D NW 0	FN 643105 - 01/04/2032	..	09/01/2017.	MBS PAYDOWN		.6,876	.6,876	.6,874	.6,876	.0	.2	.0	.2	.0	.6,876	.0	.0	.0	.244	04/01/2032.	1
31390F CU 1	FN 644583 - 01/05/2032	..	09/01/2017.	MBS PAYDOWN		.306	.306	.306	.306	.0	.0	.0	.0	.0	.306	.0	.0	.0	.13	05/01/2032.	1
31390M RE 6	FN 650385 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		.79,415	.79,415	.73,322	.73,322	.0	.6,093	.0	.6,093	.0	.79,415	.0	.0	.0	.2,424	07/01/2033.	1
31390U 4D 5	FN 657020 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		.93	.93	.95	.95	.0	.(2)	.0	.(2)	.0	.93	.0	.0	.0	.3	12/01/2032.	1
31390X QX 1	FN 659370 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.774	.774	.780	.780	.0	.(6)	.0	.(6)	.0	.774	.0	.0	.0	.25	11/01/2032.	1
31390Y 6L 7	FN 660675 - 01/10/2032	..	09/01/2017.	MBS PAYDOWN		.345	.345	.351	.351	.0	.(6)	.0	.(6)	.0	.345	.0	.0	.0	.11	10/01/2032.	1
31391B WD 5	FN 662244 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		.818	.818	.833	.833	.0	.(15)	.0	.(15)	.0	.818	.0	.0	.0	.25	01/01/2033.	1
31391C U8 6	FN 663107 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		.888	.888	.904	.904	.0	.(16)	.0	.(16)	.0	.888	.0	.0	.0	.29	02/01/2033.	1
31391D L7 6	FN 663750 - 01/10/2032	..	09/01/2017.	MBS PAYDOWN		.14	.14	.14	.14	.0	.0	.0	.0	.0	.14	.0	.0	.0	.1	10/01/2032.	1
31391E 2Y 6	FN 665091 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		.5,640	.5,640	.5,208	.5,238	.0	.433	.0	.433	.0	.5,640	.0	.0	.0	.148	07/01/2033.	1
31391E 4F 5	FN 665122 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		.16,658	.16,658	.16,813	.16,813	.0	.(155)	.0	.(155)	.0	.16,658	.0	.0	.0	.466	12/01/2033.	1
31391F W6 1	FN 665869 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.21,127	.21,127	.21,285	.21,285	.0	.(158)	.0	.(158)	.0	.21,127	.0	.0	.0	.774	11/01/2032.	1
31391G F5 0	FN 666288 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.6,152	.6,152	.6,262	.6,262	.0	.(111)	.0	.(111)	.0	.6,152	.0	.0	.0	.198	11/01/2032.	1
31391G JT 4	FN 666374 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.54,139	.54,139	.55,112	.55,112	.0	.(973)	.0	.(973)	.0	.54,139	.0	.0	.0	.1,742	11/01/2032.	1
31391H 5W 0	FN 667861 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		.4,583	.4,583	.4,657	.4,657	.0	.(74)	.0	.(74)	.0	.4,583	.0	.0	.0	.161	04/01/2033.	1
31391H BJ 2	FN 667041 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.51,445	.51,445	.52,370	.52,370	.0	.(924)	.0	.(924)	.0	.51,445	.0	.0	.0	.1,783	11/01/2032.	1
31391H YN 8	FN 667717 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		.3,643	.3,643	.3,708	.3,708	.0	.(65)	.0	.(65)	.0	.3,643	.0	.0	.0	.112	02/01/2033.	1
31391K YL 5	FN 669515 - 01/12/2017	..	09/01/2017.	MBS PAYDOWN		.13,365	.13,365	.13,543	.13,365	.0	.0	.0	.0	.0	.13,365	.0	.0	.0	.472	12/01/2017.	1
31391L KC 8	FN 669991 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		.7,902	.7,902	.8,043	.8,043	.0	.(141)	.0	.(141)	.0	.7,902	.0	.0	.0	.220	02/01/2033.	1
31391N U7 4	FN 672106 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		.100	.100	.101	.101	.0	.(2)	.0	.(2)	.0	.100	.0	.0	.0	.3	12/01/2032.	1
31391N UD 1	FN 672080 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		.39	.39	.39	.39	.0	.(1)	.0	.(1)	.0	.39	.0	.0	.0	.1	12/01/2032.	1
31391P 4B 9	FN 673218 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		.593	.593	.599	.599	.0	.(6)	.0	.(6)	.0	.593	.0	.0	.0	.19	03/01/2033.	1
31391P EJ 1	FN 672537 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.66,808	.66,808	.68,019	.68,019	.0	.(1,211)	.0	.(1,211)	.0	.66,808	.0	.0	.0	.2,259	11/01/2032.	1
31391P TV 8	FN 672964 - 01/01/2018	..	09/01/2017.	MBS PAYDOWN		.17,932	.17,932	.18,245	.17,932	.0	.(312)	.0	.(312)	.0	.17,932	.0	.0	.0	.661	01/01/2018.	1
31391T TR 9	FN 676560 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		.1,287	.1,287	.1,310	.1,310	.0	.(23)	.0	.(23)	.0	.1,287	.0	.0	.0	.42	12/01/2032.	1
31391T X6 0	FN 676701 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		.679	.679	.686	.686	.0	.(6)	.0	.(6)	.0	.679	.0	.0	.0	.22	11/01/2032.	1
31391U 5R 2	FN 677756 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		.705	.705	.717	.717	.0	.(13)	.0	.(13)	.0	.705	.0	.0	.0	.23	03/01/2033.	1
31391U 7A 7	FN 677789 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		.1,636	.1,636	.1,624	.1,624	.0	.12	.0	.12	.0	.1,636	.0	.0	.0	.53	08/01/2033.	1
31391U SP 1	FN 677426 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		.759	.759	.773	.773	.0	.(14)	.0	.(14)	.0	.759	.0	.0	.0	.24	01/01/2033.	1
31391U XK 6	FN 677582 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		.4,103	.4,103	.4,169	.4,169	.0	.(66)	.0	.(66)	.0	.4,103	.0	.0	.0	.129	12/01/2032.	1
31391V 2E 2	FN 678573 - 01/01/2033	..	09/01/2017.	MBS PAYDOWN		.789	.789	.803	.803	.0	.(14)	.0	.(14)	.0	.789	.0	.0	.0	.27	01/01/2033.	1
31391V 2T 9	FN 678586 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		.3,096	.3,096	.3,151	.3,151	.0	.(55)	.0	.(55)	.0	.3,096	.0	.0	.0	.111	02/01/2033.	1
31391W 4L 2	FN 679527 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		.11	.11	.11	.11	.0	.0	.0	.0	.0	.11	.0	.0	.0	.0	03/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31391W DD 0	FN 678800 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		760	760	774	774	0	(14)	0	(14)	0	760	0	0	0	25	12/01/2032.	1
31391X FG 9	FN 679767 - 01/09/2032	..	09/01/2017.	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2032.	1
31391Y 2A 4	FN 681269 - 01/01/2018	..	09/01/2017.	MBS PAYDOWN		7,586	7,586	7,718	7,586	0	0	0	0	0	7,586	0	0	0	284	01/01/2018.	1
31400A B6 4	FN 681461 - 01/12/2032	..	09/01/2017.	MBS PAYDOWN		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	12/01/2032.	1
31400B KK 1	FN 682598 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		181	181	184	184	0	(3)	0	(3)	0	181	0	0	0	6	02/01/2033.	1
31400C EG 5	FN 683335 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		4,726	4,726	4,810	4,810	0	(84)	0	(84)	0	4,726	0	0	0	170	02/01/2033.	1
31400C YT 5	FN 683922 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		806	806	820	820	0	(14)	0	(14)	0	806	0	0	0	25	02/01/2033.	1
31400D LK 6	FN 684430 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		165	165	170	170	0	(5)	0	(5)	0	165	0	0	0	6	03/01/2033.	1
31400E FX 3	FN 685182 - 01/02/2018	..	09/01/2017.	MBS PAYDOWN		15,821	15,821	16,257	15,849	0	(436)	0	(436)	0	15,821	0	0	0	513	02/01/2018.	1
31400E LG 3	FN 685327 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		9,966	9,966	10,144	10,144	0	(178)	0	(178)	0	9,966	0	0	0	350	02/01/2033.	1
31400E TG 5	FN 685551 - 01/11/2032	..	09/01/2017.	MBS PAYDOWN		67,135	67,135	68,341	68,341	0	(1,206)	0	(1,206)	0	67,135	0	0	0	2,352	11/01/2032.	1
31400E XK 1	FN 685682 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		386	386	393	393	0	(7)	0	(7)	0	386	0	0	0	13	02/01/2033.	1
31400F X7 7	FN 686602 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		32	32	32	32	0	(1)	0	(1)	0	32	0	0	0	1	03/01/2033.	1
31400F XD 4	FN 686576 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		263	263	267	267	0	(5)	0	(5)	0	263	0	0	0	9	02/01/2033.	1
31400G PB 5	FN 687218 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		2,445	2,445	2,489	2,480	0	(44)	0	(44)	0	2,445	0	0	0	81	03/01/2033.	1
31400H CY 7	FN 687787 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		15,828	15,828	16,110	16,110	0	(282)	0	(282)	0	15,828	0	0	0	440	03/01/2033.	1
31400H J5 3	FN 687984 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		3,425	3,425	3,486	3,486	0	(61)	0	(61)	0	3,425	0	0	0	112	03/01/2033.	1
31400H YH 0	FN 688412 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		13,567	13,567	13,809	13,809	0	(242)	0	(242)	0	13,567	0	0	0	495	02/01/2033.	1
31400J 4D 8	FN 689420 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		2,662	2,662	2,690	2,690	0	(28)	0	(28)	0	2,662	0	0	0	86	02/01/2033.	1
31400J B2 4	FN 688657 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		204	204	205	205	0	(2)	0	(2)	0	204	0	0	0	7	03/01/2033.	1
31400K 3Y 0	FN 690315 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		335	335	333	333	0	2	0	2	0	335	0	0	0	11	04/01/2033.	1
31400L BT 0	FN 690450 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	06/01/2033.	1
31400M 3Q 3	FN 692107 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		189	189	192	192	0	(3)	0	(3)	0	189	0	0	0	6	02/01/2033.	1
31400M 3Y 6	FN 692115 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		5,418	5,418	5,468	5,468	0	(50)	0	(50)	0	5,418	0	0	0	174	02/01/2033.	1
31400P ZY 4	FN 693859 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/01/2033.	1
31400Q TN 3	FN 694557 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		24,837	24,837	25,283	25,283	0	(446)	0	(446)	0	24,837	0	0	0	841	04/01/2033.	1
31400R H8 7	FN 695155 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		29	43	43	43	0	0	0	0	0	43	0	(14)	(14)	2	04/01/2033.	1
31400R H9 5	FN 695156 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		6,991	6,991	6,942	6,942	0	49	0	49	0	6,991	0	0	0	238	03/01/2033.	1
31400R TE 1	FN 695449 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	05/01/2033.	1
31400S SC 4	FN 696315 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		361	361	367	367	0	(6)	0	(6)	0	361	0	0	0	11	03/01/2033.	1
31400T 2L 0	FN 697479 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2033.	1
31400T W3 7	FN 697366 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		1,147	1,147	1,167	1,167	0	(21)	0	(21)	0	1,147	0	0	0	38	05/01/2033.	1
31400U 6E 9	FN 698469 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		302	302	308	308	0	(5)	0	(5)	0	302	0	0	0	11	05/01/2033.	1
31400U SV 7	FN 698132 - 01/03/2033	..	09/01/2017.	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2033.	1
31400W LV 0	FN 699740 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		268	268	270	270	0	(3)	0	(3)	0	268	0	0	0	9	07/01/2033.	1
31400Y CX 2	FN 701286 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		159	159	161	161	0	(1)	0	(1)	0	159	0	0	0	5	04/01/2033.	1
31401A B3 0	FN 702158 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	1	04/01/2033.	1
31401A KM 8	FN 702400 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		344	344	347	347	0	(4)	0	(4)	0	344	0	0	0	12	05/01/2033.	1
31401A SL 2	FN 702623 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		4,612	4,612	4,695	4,695	0	(83)	0	(83)	0	4,612	0	0	0	153	06/01/2033.	1
31401A T9 8	FN 702676 - 01/07/2018	..	09/01/2017.	MBS PAYDOWN		10,166	10,166	10,487	10,201	0	(321)	0	(321)	0	10,166	0	0	0	322	07/01/2018.	1
31401B 7G 4	FN 703895 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		2,425	2,425	2,468	2,468	0	(44)	0	(44)	0	2,425	0	0	0	79	05/01/2033.	1
31401B YY 5	FN 703727 - 01/02/2033	..	09/01/2017.	MBS PAYDOWN		695	695	707	707	0	(12)	0	(12)	0	695	0	0	0	20	02/01/2033.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31401C ZL 0	FN 704647 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		18,431	18,431	18,766	18,766	0	(334)	0	(334)	0	18,431	0	0	0	612	05/01/2033.	1
31401D AN 1	FN 704813 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		282	282	284	284	0	(2)	0	(2)	0	282	0	0	0	9	08/01/2033.	1
31401D R5 2	FN 705308 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		430	430	427	427	0	3	0	3	0	430	0	0	0	12	06/01/2033.	1
31401D R7 8	FN 705310 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		477	477	486	485	0	(9)	0	(9)	0	477	0	0	0	16	06/01/2033.	1
31401D RR 4	FN 705296 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	2	06/01/2033.	1
31401E AH 2	FN 705708 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		161	161	164	164	0	(3)	0	(3)	0	161	0	0	0	5	05/01/2033.	1
31401E W3 9	FN 706366 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		348	348	354	354	0	(6)	0	(6)	0	348	0	0	0	11	05/01/2033.	1
31401H 3B 6	FN 709194 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		7,935	7,935	7,326	7,326	0	609	0	609	0	7,935	0	0	0	240	07/01/2033.	1
31401H CX 8	FN 708486 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		217	217	221	221	0	(4)	0	(4)	0	217	0	0	0	7	04/01/2033.	1
31401J 2Y 3	FN 710091 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		15,643	15,643	15,872	15,872	0	(230)	0	(230)	0	15,643	0	0	0	512	05/01/2033.	1
31401J DF 2	FN 709402 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		3,712	3,712	3,686	3,686	0	26	0	26	0	3,712	0	0	0	104	07/01/2033.	1
31401J K4 9	FN 709615 - 01/05/2033	..	09/01/2017.	MBS PAYDOWN		252	252	253	253	0	(2)	0	(2)	0	252	0	0	0	8	05/01/2033.	1
31401J KH 0	FN 709596 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2033.	1
31401J RV 2	FN 709800 - 01/06/2028	..	09/01/2017.	MBS PAYDOWN		728	728	734	733	0	(5)	0	(5)	0	728	0	0	0	23	06/01/2028.	1
31401K 2C 8	FN 710971 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		45,666	45,666	46,337	46,202	0	(671)	0	(671)	0	45,666	0	0	0	1,492	06/01/2033.	1
31401L B9 3	FN 711164 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		17,066	17,066	15,757	15,938	0	1,309	0	1,309	0	17,066	0	0	0	449	08/01/2033.	1
31401L Q4 8	FN 711575 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		6,754	6,754	6,875	6,875	0	(121)	0	(121)	0	6,754	0	0	0	214	06/01/2033.	1
31401L RT 2	FN 711598 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		7,089	7,089	6,545	6,576	0	544	0	544	0	7,089	0	0	0	186	08/01/2033.	1
31401L Y5 6	FN 711832 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		422	422	419	419	0	3	0	3	0	422	0	0	0	13	07/01/2033.	1
31401M AA 9	FN 712001 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		157	157	158	158	0	(1)	0	(1)	0	157	0	0	0	5	09/01/2033.	1
31401N 2B 4	FN 713670 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	2	07/01/2033.	1
31401N 3Z 0	FN 713716 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		22,828	22,828	21,077	21,146	0	1,751	0	1,751	0	22,828	0	0	0	527	08/01/2033.	1
31401N ZU 6	FN 713655 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		116	116	116	116	0	(1)	0	(1)	0	116	0	0	0	4	06/01/2033.	1
31401W A5 8	FN 720128 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		414	414	411	411	0	3	0	3	0	414	0	0	0	13	07/01/2033.	1
31401W BW 8	FN 720153 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		337	337	340	340	0	(3)	0	(3)	0	337	0	0	0	11	07/01/2033.	1
31401W EU 9	FN 720247 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		338	338	340	340	0	(3)	0	(3)	0	338	0	0	0	11	07/01/2033.	1
31401X 4B 0	FN 721818 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		1,340	1,340	1,330	1,331	0	9	0	9	0	1,340	0	0	0	43	04/01/2033.	1
31401X YB 7	FN 721706 - 01/04/2033	..	09/01/2017.	MBS PAYDOWN		3,307	3,307	3,332	3,332	0	(25)	0	(25)	0	3,307	0	0	0	121	04/01/2033.	1
31401Y HC 2	FN 722127 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		1,700	1,700	1,569	1,573	0	130	0	130	0	1,700	0	0	0	48	07/01/2033.	1
31401Y KE 4	FN 722193 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		3,929	3,929	3,628	3,648	0	301	0	301	0	3,929	0	0	0	105	07/01/2033.	1
31401Y NC 5	FN 722287 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		82	82	82	82	0	1	0	1	0	82	0	0	0	3	08/01/2033.	1
31402A 7K 6	FN 723698 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		3,089	3,089	2,852	2,867	0	237	0	237	0	3,089	0	0	0	81	08/01/2033.	1
31402B FL 3	FN 723871 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		316	316	314	314	0	2	0	2	0	316	0	0	0	10	07/01/2033.	1
31402B FM 1	FN 723872 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		48	48	48	48	0	0	0	0	0	48	0	0	0	2	07/01/2033.	1
31402B FP 4	FN 723874 - 01/07/2033	..	09/01/2017.	MBS PAYDOWN		2,961	2,961	2,940	2,940	0	21	0	21	0	2,961	0	0	0	95	07/01/2033.	1
31402B FW 9	FN 723881 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		168	168	167	167	0	1	0	1	0	168	0	0	0	5	06/01/2033.	1
31402B JB 1	FN 723958 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		237	237	239	239	0	(2)	0	(2)	0	237	0	0	0	8	09/01/2033.	1
31402B VQ 4	FN 724323 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		476	476	480	480	0	(4)	0	(4)	0	476	0	0	0	16	08/01/2033.	1
31402C F4 9	FN 724787 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		1,982	1,982	1,830	1,830	0	152	0	152	0	1,982	0	0	0	52	06/01/2033.	1
31402C PL 0	FN 725027 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		54,770	54,770	51,809	51,809	0	2,961	0	2,961	0	54,770	0	0	0	1,623	11/01/2033.	1
31402D BP 4	FN 725546 - 01/06/2019	..	09/01/2017.	MBS PAYDOWN		51,138	51,138	48,569	50,213	0	2,569	0	2,569	0	51,138	0	0	0	1,432	06/01/2019.	1
31402D TC 4	FN 726047 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		36	36	36	36	0	0	0	0	0	36	0	0	0	1	08/01/2033.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402D U7 3	FN 726106 - 01/07/2033		09/01/2017.	MBS PAYDOWN		1,587	1,587	1,576	1,576	0	11	0	11	0	1,587	0	0	0	58	07/01/2033.	1
31402E 3T 3	FN 727210 - 01/06/2033		09/01/2017.	MBS PAYDOWN		3,458	3,458	3,494	3,494	0	(36)	0	(36)	0	3,458	0	0	0	116	06/01/2033.	1
31402E R2 6	FN 726905 - 01/07/2033		09/01/2017.	MBS PAYDOWN		6,501	6,501	6,003	6,054	0	499	0	499	0	6,501	0	0	0	169	07/01/2033.	1
31402E SJ 8	FN 726921 - 01/08/2033		09/01/2017.	MBS PAYDOWN		334,555	334,555	339,469	339,469	0	(4,914)	0	(4,914)	0	334,555	0	0	0	11,137	08/01/2033.	1
31402E TH 1	FN 726952 - 01/08/2033		09/01/2017.	MBS PAYDOWN		681	681	629	638	0	52	0	52	0	681	0	0	0	19	08/01/2033.	1
31402E TV 0	FN 726964 - 01/08/2033		09/01/2017.	MBS PAYDOWN		201,421	201,421	204,380	203,759	0	(2,958)	0	(2,958)	0	201,421	0	0	0	7,078	08/01/2033.	1
31402G ND 1	FN 728588 - 01/07/2033		09/01/2017.	MBS PAYDOWN		1,246	1,246	1,237	1,237	0	9	0	9	0	1,246	0	0	0	40	07/01/2033.	1
31402H 6X 4	FN 729986 - 01/08/2033		09/01/2017.	MBS PAYDOWN		11,170	11,170	10,313	10,427	0	857	0	857	0	11,170	0	0	0	297	08/01/2033.	1
31402H 7E 5	FN 729993 - 01/08/2033		09/01/2017.	MBS PAYDOWN		8,478	8,478	8,603	8,573	0	(125)	0	(125)	0	8,478	0	0	0	273	08/01/2033.	1
31402H GM 7	FN 729304 - 01/07/2033		09/01/2017.	MBS PAYDOWN		116	116	116	116	0	1	0	1	0	116	0	0	0	4	07/01/2033.	1
31402J ND 5	FN 730388 - 01/08/2033		09/01/2017.	MBS PAYDOWN		160	160	159	159	0	1	0	1	0	160	0	0	0	5	08/01/2033.	1
31402J R3 3	FN 730506 - 01/08/2033		09/01/2017.	MBS PAYDOWN		1,656	1,656	1,529	1,529	0	127	0	127	0	1,656	0	0	0	44	08/01/2033.	1
31402K 4U 5	FN 731735 - 01/09/2033		09/01/2017.	MBS PAYDOWN		235	235	237	237	0	(2)	0	(2)	0	235	0	0	0	8	09/01/2033.	1
31402K D8 4	FN 731027 - 01/07/2033		09/01/2017.	MBS PAYDOWN		47	47	47	47	0	0	0	0	0	47	0	0	0	2	07/01/2033.	1
31402K GH 1	FN 731100 - 01/08/2033		09/01/2017.	MBS PAYDOWN		336	336	334	334	0	2	0	2	0	336	0	0	0	11	08/01/2033.	1
31402K TP 9	FN 731458 - 01/08/2033		09/01/2017.	MBS PAYDOWN		1,142	1,142	1,054	1,060	0	88	0	88	0	1,142	0	0	0	30	08/01/2033.	1
31402K WX 8	FN 731562 - 01/08/2033		09/01/2017.	MBS PAYDOWN		2,066	2,066	2,088	2,088	0	(21)	0	(21)	0	2,066	0	0	0	67	08/01/2033.	1
31402K XA 7	FN 731573 - 01/08/2033		09/01/2017.	MBS PAYDOWN		7,161	7,161	7,236	7,236	0	(74)	0	(74)	0	7,161	0	0	0	233	08/01/2033.	1
31402L DD 1	FN 731900 - 01/09/2033		09/01/2017.	MBS PAYDOWN		473	473	477	477	0	(4)	0	(4)	0	473	0	0	0	15	09/01/2033.	1
31402L MC 3	FN 732155 - 01/08/2033		09/01/2017.	MBS PAYDOWN		4,729	4,729	4,764	4,764	0	(35)	0	(35)	0	4,729	0	0	0	158	08/01/2033.	1
31402N 4C 9	FN 734419 - 01/08/2033		09/01/2017.	MBS PAYDOWN		2,529	2,529	2,335	2,335	0	194	0	194	0	2,529	0	0	0	68	08/01/2033.	1
31402N HL 5	FN 733835 - 01/09/2033		09/01/2017.	MBS PAYDOWN		862	862	870	870	0	(8)	0	(8)	0	862	0	0	0	30	09/01/2033.	1
31402N LW 6	FN 733941 - 01/10/2033		09/01/2017.	MBS PAYDOWN		253	253	255	255	0	(2)	0	(2)	0	253	0	0	0	8	10/01/2033.	1
31402N PJ 1	FN 734025 - 01/09/2033		09/01/2017.	MBS PAYDOWN		783	783	789	789	0	(6)	0	(6)	0	783	0	0	0	24	09/01/2033.	1
31402N QN 1	FN 734061 - 01/09/2033		09/01/2017.	MBS PAYDOWN		5,109	5,109	5,184	5,184	0	(75)	0	(75)	0	5,109	0	0	0	169	09/01/2033.	1
31402N VU 9	FN 734227 - 01/06/2033		09/01/2017.	MBS PAYDOWN		5,721	5,721	5,780	5,780	0	(59)	0	(59)	0	5,721	0	0	0	186	06/01/2033.	1
31402Q B3 4	FN 734558 - 01/08/2033		09/01/2017.	MBS PAYDOWN		115,420	115,420	116,619	116,590	0	(1,199)	0	(1,199)	0	115,420	0	0	0	3,795	08/01/2033.	1
31402Q B5 9	FN 734560 - 01/08/2033		09/01/2017.	MBS PAYDOWN		3,115	3,115	3,148	3,148	0	(32)	0	(32)	0	3,115	0	0	0	100	08/01/2033.	1
31402Q K9 1	FN 734820 - 01/08/2033		09/01/2017.	MBS PAYDOWN		779	779	785	783	0	(6)	0	(6)	0	779	0	0	0	25	08/01/2033.	1
31402S JA 6	FN 736557 - 01/09/2033		09/01/2017.	MBS PAYDOWN		2,218	2,218	2,241	2,241	0	(23)	0	(23)	0	2,218	0	0	0	72	09/01/2033.	1
31402S T5 6	FN 736872 - 01/09/2033		09/01/2017.	MBS PAYDOWN		2,231	2,231	2,248	2,248	0	(17)	0	(17)	0	2,231	0	0	0	72	09/01/2033.	1
31402S U9 6	FN 736908 - 01/08/2033		09/01/2017.	MBS PAYDOWN		24,524	24,524	22,642	22,672	0	1,881	0	1,881	0	24,524	0	0	0	732	08/01/2033.	1
31402T SE 6	FN 737717 - 01/09/2033		09/01/2017.	MBS PAYDOWN		107,687	107,687	108,805	108,805	0	(1,119)	0	(1,119)	0	107,687	0	0	0	3,547	09/01/2033.	1
31402U CW 0	FN 738185 - 01/10/2033		09/01/2017.	MBS PAYDOWN		136,324	136,324	137,740	137,740	0	(1,417)	0	(1,417)	0	136,324	0	0	0	4,973	10/01/2033.	1
31402U JC 7	FN 738359 - 01/08/2033		09/01/2017.	MBS PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	1	08/01/2033.	1
31402U L7 5	FN 738450 - 01/09/2033		09/01/2017.	MBS PAYDOWN		3,265	3,265	3,299	3,299	0	(34)	0	(34)	0	3,265	0	0	0	105	09/01/2033.	1
31402V CR 9	FN 739080 - 01/09/2033		09/01/2017.	MBS PAYDOWN		3,070	3,070	3,102	3,102	0	(32)	0	(32)	0	3,070	0	0	0	112	09/01/2033.	1
31402V R8 5	FN 739511 - 01/08/2033		09/01/2017.	MBS PAYDOWN		2,806	2,806	2,847	2,847	0	(41)	0	(41)	0	2,806	0	0	0	90	08/01/2033.	1
31402V RY 8	FN 739503 - 01/09/2033		09/01/2017.	MBS PAYDOWN		8,864	8,864	8,931	8,931	0	(67)	0	(67)	0	8,864	0	0	0	292	09/01/2033.	1
31402V YF 1	FN 739710 - 01/10/2033		09/01/2017.	MBS PAYDOWN		29,078	29,078	29,380	29,380	0	(302)	0	(302)	0	29,078	0	0	0	950	10/01/2033.	1
31402W 2B 3	FN 740670 - 01/09/2033		09/01/2017.	MBS PAYDOWN		583	583	587	587	0	(4)	0	(4)	0	583	0	0	0	19	09/01/2033.	1
31402W LX 4	FN 740242 - 01/09/2033		09/01/2017.	MBS PAYDOWN		1,702	1,702	1,715	1,715	0	(13)	0	(13)	0	1,702	0	0	0	50	09/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402W Q6 8	FN 740377 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		899	899	909	908	0	(9)	0	(9)	0	899	0	0	0	33	09/01/2033.	1
31402W Z2 7	FN 740661 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		62,743	62,743	63,395	63,395	0	(652)	0	(652)	0	62,743	0	0	0	2,364	09/01/2033.	1
31402W ZZ 4	FN 740660 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		3,713	3,713	3,752	3,752	0	(39)	0	(39)	0	3,713	0	0	0	120	09/01/2033.	1
31402X LZ 7	FN 741144 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		1,104	1,104	1,113	1,113	0	(8)	0	(8)	0	1,104	0	0	0	36	09/01/2033.	1
31402Y FH 2	FN 741868 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		2,962	2,962	2,985	2,985	0	(22)	0	(22)	0	2,962	0	0	0	85	09/01/2033.	1
31403A N3 5	FN 743010 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		2,000	2,000	2,015	2,015	0	(15)	0	(15)	0	2,000	0	0	0	65	10/01/2033.	1
31403A T5 4	FN 743172 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		128,346	128,346	129,679	129,680	0	(1,333)	0	(1,333)	0	128,346	0	0	0	4,241	10/01/2033.	1
31403B 4R 1	FN 744332 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		23,505	23,505	23,750	23,750	0	(244)	0	(244)	0	23,505	0	0	0	780	09/01/2033.	1
31403B GL 1	FN 743703 - 01/09/2033	..	09/01/2017.	MBS PAYDOWN		301	301	304	304	0	(3)	0	(3)	0	301	0	0	0	10	09/01/2033.	1
31403C 6R 7	FN 745280 - 01/12/2019	..	09/01/2017.	MBS PAYDOWN		4,323	4,323	4,258	4,294	0	65	0	65	0	4,323	0	0	0	134	12/01/2019.	1
31403C H7 9	FN 744654 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		4,152	4,152	4,195	4,195	0	(43)	0	(43)	0	4,152	0	0	0	137	10/01/2033.	1
31403C PT 2	FN 744834 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		469	469	472	472	0	(4)	0	(4)	0	469	0	0	0	16	11/01/2033.	1
31403C R4 5	FN 744907 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		936	936	965	965	0	(29)	0	(29)	0	936	0	0	0	36	11/01/2033.	1
31403D UJ 6	FN 745885 - 01/10/2036	..	09/01/2017.	MBS PAYDOWN		414,517	414,517	434,370	434,370	0	(19,853)	0	(19,853)	0	414,517	0	0	0	14,671	10/01/2036.	1
31403E AL 1	FN 746211 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		331	331	333	333	0	(2)	0	(2)	0	331	0	0	0	11	10/01/2033.	1
31403E CU 9	FN 746283 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		15,764	15,764	14,958	15,008	0	805	0	805	0	15,764	0	0	0	469	10/01/2033.	1
31403E HQ 3	FN 746439 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		275	275	283	283	0	(9)	0	(9)	0	275	0	0	0	10	11/01/2033.	1
31403F K7 8	FN 747418 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		2,086	2,086	2,105	2,105	0	(19)	0	(19)	0	2,086	0	0	0	68	10/01/2033.	1
31403F M7 6	FN 747482 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		4,106	4,106	4,148	4,145	0	(43)	0	(43)	0	4,106	0	0	0	133	10/01/2033.	1
31403F Q7 2	FN 747578 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		14,235	14,235	13,492	13,495	0	743	0	743	0	14,235	0	0	0	384	11/01/2033.	1
31403G MD 1	FN 748356 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		3,091	3,091	3,114	3,114	0	(23)	0	(23)	0	3,091	0	0	0	86	11/01/2033.	1
31403G P3 0	FN 748442 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		1,229	1,229	1,241	1,241	0	(13)	0	(13)	0	1,229	0	0	0	40	08/01/2033.	1
31403H F9 6	FN 749092 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		506	506	509	509	0	(4)	0	(4)	0	506	0	0	0	16	10/01/2033.	1
31403H J2 7	FN 749181 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		525	525	529	529	0	(4)	0	(4)	0	525	0	0	0	17	10/01/2033.	1
31403J R2 4	FN 750305 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		16,302	16,302	16,453	16,453	0	(152)	0	(152)	0	16,302	0	0	0	466	11/01/2033.	1
31403K 5F 6	FN 751546 - 01/01/2034	..	09/01/2017.	MBS PAYDOWN		50,629	50,629	51,100	51,100	0	(471)	0	(471)	0	50,629	0	0	0	1,630	01/01/2034.	1
31403K Y8 0	FN 751435 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		387	387	390	390	0	(3)	0	(3)	0	387	0	0	0	12	11/01/2033.	1
31403M UQ 0	FN 753091 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		1,175	1,175	1,186	1,186	0	(11)	0	(11)	0	1,175	0	0	0	41	12/01/2033.	1
31403M WT 2	FN 753158 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		111	111	112	112	0	(1)	0	(1)	0	111	0	0	0	4	11/01/2033.	1
31403N PN 1	FN 753829 - 01/10/2033	..	09/01/2017.	MBS PAYDOWN		81	81	84	84	0	(3)	0	(3)	0	81	0	0	0	4	10/01/2033.	1
31403R U2 2	FN 755801 - 01/11/2033	..	09/01/2017.	MBS PAYDOWN		23	23	24	24	0	0	0	0	0	23	0	0	0	1	11/01/2033.	1
31403R YZ 5	FN 755928 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		50,381	50,381	50,850	50,850	0	(468)	0	(468)	0	50,381	0	0	0	1,392	12/01/2033.	1
31403S V7 8	FN 756738 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		11,938	11,938	12,027	12,027	0	(90)	0	(90)	0	11,938	0	0	0	414	12/01/2033.	1
31403S WE 2	FN 756745 - 01/01/2034	..	09/01/2017.	MBS PAYDOWN		392	392	388	388	0	4	0	4	0	392	0	0	0	11	01/01/2034.	1
31403T PZ 1	FN 757440 - 01/12/2033	..	09/01/2017.	MBS PAYDOWN		177	177	178	178	0	(2)	0	(2)	0	177	0	0	0	6	12/01/2033.	1
31403Y LF 8	FN 761826 - 01/08/2033	..	09/01/2017.	MBS PAYDOWN		4,069	4,069	4,107	4,107	0	(38)	0	(38)	0	4,069	0	0	0	132	08/01/2033.	1
31403Y LJ 0	FN 761829 - 01/06/2033	..	09/01/2017.	MBS PAYDOWN		67,022	67,022	67,645	67,645	0	(623)	0	(623)	0	67,022	0	0	0	2,002	06/01/2033.	1
31404L TJ 9	FN 771953 - 01/02/2034	..	09/01/2017.	MBS PAYDOWN		58	58	60	60	0	(2)	0	(2)	0	58	0	0	0	2	02/01/2034.	1
31404M ZX 9	FN 773058 - 01/04/2034	..	09/01/2017.	MBS PAYDOWN		720	720	711	711	0	9	0	9	0	720	0	0	0	24	04/01/2034.	1
31405R AK 2	FN 796610 - 01/10/2034	..	09/01/2017.	MBS PAYDOWN		43,354	43,354	43,950	43,950	0	(596)	0	(596)	0	43,354	0	0	0	1,338	10/01/2034.	1
31407J DD 1	FN 831800 - 01/09/2036	..	09/01/2017.	MBS PAYDOWN		35,163	35,163	37,724	37,724	0	(2,560)	0	(2,560)	0	35,163	0	0	0	1,428	09/01/2036.	1
31408J E7 2	FN 852558 - 01/01/2036	..	09/01/2017.	MBS PAYDOWN		283	283	280	280	0	3	0	3	0	283	0	0	0	9	01/01/2036.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31410G KP 7	FN 888702 - 01/08/2037	..	09/01/2017.	MBS PAYDOWN		114,743	114,743	123,098	123,098	0	(8,355)	0	(8,355)	0	114,743	0	0	0	4,395	08/01/2037.	1
31410G RA 3	FN 888881 - 01/12/2037	..	09/01/2017.	MBS PAYDOWN		156,619	156,619	168,023	168,023	0	(11,404)	0	(11,404)	0	156,619	0	0	0	6,000	12/01/2037.	1
31410K BJ 2	FN 889341 - 01/10/2035	..	09/01/2017.	MBS PAYDOWN		1,672	1,672	1,731	1,731	0	(59)	0	(59)	0	1,672	0	0	0	65	10/01/2035.	1
31410K JX 3	FN 889578 - 01/04/2038	..	09/01/2017.	MBS PAYDOWN		101,636	101,636	106,432	106,432	0	(4,796)	0	(4,796)	0	101,636	0	0	0	3,572	04/01/2038.	1
31410K KG 8	FN 889595 - 01/12/2028	..	09/01/2017.	MBS PAYDOWN		14,079	14,079	14,678	14,678	0	(598)	0	(598)	0	14,079	0	0	0	534	12/01/2028.	1
31410K YX 6	FN 890026 - 01/07/2035	..	09/01/2017.	MBS PAYDOWN		7,034	7,034	7,245	7,245	0	(211)	0	(211)	0	7,034	0	0	0	288	07/01/2035.	1
31410V JM 3	FN 898568 - 01/10/2036	..	09/01/2017.	MBS PAYDOWN		8,976	8,976	9,256	9,256	0	(280)	0	(280)	0	8,976	0	0	0	329	10/01/2036.	1
31411A AV 7	FN 901920 - 01/10/2036	..	09/01/2017.	MBS PAYDOWN		8,863	8,863	8,932	8,917	0	(69)	0	(69)	0	8,863	0	0	0	155	10/01/2036.	1
31413B PH 8	FN 940624 - 01/08/2037	..	09/01/2017.	MBS PAYDOWN		76,239	76,239	80,533	80,533	0	(4,294)	0	(4,294)	0	76,239	0	0	0	2,621	08/01/2037.	1
31413K PK 1	FN 947826 - 01/11/2037	..	09/01/2017.	MBS PAYDOWN		16,452	16,452	16,860	16,860	0	(409)	0	(409)	0	16,452	0	0	0	629	11/01/2037.	1
31416B L7 1	FN 995050 - 01/09/2037	..	09/01/2017.	MBS PAYDOWN		68,083	68,083	71,998	71,998	0	(3,915)	0	(3,915)	0	68,083	0	0	0	2,420	09/01/2037.	1
31416C JV 9	FN 995876 - 01/11/2038	..	09/01/2017.	MBS PAYDOWN		78,565	78,565	82,334	82,334	0	(3,769)	0	(3,769)	0	78,565	0	0	0	2,820	11/01/2038.	1
31417Y UH 8	FN MA0583 - 01/12/2040	..	09/01/2017.	MBS PAYDOWN		589,333	589,333	573,817	573,817	0	15,516	0	15,516	0	589,333	0	0	0	13,599	12/01/2040.	1
31419B BT 1	FN AE0949 - 01/02/2041	..	09/01/2017.	MBS PAYDOWN		1,242,600	1,242,600	1,248,910	1,248,910	0	(6,310)	0	(6,310)	0	1,242,600	0	0	0	29,300	02/01/2041.	1
31419F FW 1	FN AE4680 - 01/11/2040	..	09/01/2017.	MBS PAYDOWN		384,302	384,302	374,199	374,662	0	10,103	0	10,103	0	384,302	0	0	0	8,916	11/01/2040.	1
650033 LX 9	NYSDEV 0 - 01/07/2017	..	07/01/2017.	MATURITY		4,630,000	4,630,000	310,303	4,414,042	0	215,958	0	215,958	0	4,630,000	0	0	0	0	07/01/2017.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						13,580,201	13,580,215	9,267,574	13,393,551	0	209,219	0	209,219	0	13,580,215	0	(14)	(14)	266,130	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	S&E REPLACEMENT POWER LLC	..		Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(346,309)	05/31/2029.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		53,000,000	53,000,000	54,535,220	38,503,839	0	0	0	0	0	53,000,000	0	0	0	0	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	929	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	781	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	409	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	885	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	624	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	193	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	245	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	632	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,509	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	669	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,145	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,658	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	51,668	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	788	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,502	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	528	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	669	06/30/2026.	1FE
00084@ AA 5	ABPCI DIRECT LENDING FUNDING III	..	07/11/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,603	06/30/2026.	1FE
00111@ AA 2	AES HAWAII INC	..	09/30/2017.	DIRECT		368,666	368,666	335,486	335,486	0	0	0	0	0	335,486	0	33,180	33,180	12,664	06/30/2022.	5
00121# AA 8	ACP MOUNTAIN PURCHASER, INC	..	09/29/2017.	DIRECT		56,792	56,792	56,224	0	0	568	0	568	0	56,792	0	0	0	0	01/27/2021.	3FE
00121# AA 8	ACP MOUNTAIN PURCHASER, INC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1	01/27/2021.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00130H BN 4	AES 8% - 01/06/2020		08/28/2017.	DIRECT		279,024	240,000	280,200	268,060	0	(5,138)	0	(5,138)	0	262,922	0	16,102	16,102	14,240	06/01/2020.	3FE
00130H BV 6	AES FLOAT - 01/06/2019 CALL		09/27/2017.	SECURITY CALLED BY ISSUER		389,000	389,000	376,483	379,504	0	3,041	0	3,041	0	382,545	0	6,455	6,455	13,243	06/01/2019.	3FE
00213M AB 0	APXSEC 6.375% - 01/12/2019 CALL		08/28/2017.	SECURITY CALLED BY ISSUER		1,005,857	975,000	1,006,688	1,002,052	0	3,805	0	3,805	0	1,005,857	0	0	0	46,344	12/01/2019.	4FE
00430Q A* 3	ACCENTCARE, INC		07/03/2017.	DIRECT		11,517	11,517	11,460	0	0	58	0	58	0	11,517	0	0	0	0	09/03/2021.	3FE
00430Q A* 3	ACCENTCARE, INC		07/03/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	14	09/03/2021.	3FE
007036 KD 7	ARMT 2005-4 3A1 - 25/08/2035		09/01/2017.	DIRECT		17,025	17,039	16,720	16,922	0	319	0	319	0	17,039	0	(14)	(14)	380	08/25/2035.	1FM
02744L A* 1	AMERICAN MEDIA, INC		09/29/2017.	DIRECT		69,781	69,781	68,560	0	0	1,221	0	1,221	0	69,781	0	0	0	0	08/24/2020.	4FE
02744L A* 1	AMERICAN MEDIA, INC		09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	62	08/24/2020.	4FE
03040# AD 4	AMERICAN WATER CAPITAL CORP		09/14/2017.	SECURITY CALLED BY ISSUER		6,300,000	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	0	0	486,468	12/21/2018.	1
031652 BE 9	AMKR 6.625% - 01/06/2021 CALL		07/19/2017.	SECURITY CALLED BY ISSUER		1,404,886	1,382,000	1,370,455	810,296	0	(971)	0	(971)	0	1,371,700	0	33,186	33,186	58,207	06/01/2021.	4FE
03210* AA 8	AMPLER BURGERS LLC		09/25/2017.	AMPLER BURGERS LLC		6,921	6,921	6,782	0	0	138	0	138	0	6,921	0	0	0	0	05/04/2022.	3FE
03210* AA 8	AMPLER BURGERS LLC		09/25/2017.	AMPLER BURGERS LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	38	05/04/2022.	3FE
038336 C@ 0	APTAR GROUP INC - 3.78%		07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	4,000	11/30/2020.	2
038336 D* 1	APTAR GROUP INC		07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	4,500	09/05/2024.	2
038336 D@ 9	APTARGROUP INC - SENIR NOTE		07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	3,000	12/16/2023.	2
039483 AY 8	ADM 5.45% - 15/03/2018		09/29/2017.	SECURITY CALLED BY ISSUER		8,130,394	7,984,000	7,983,840	7,984,000	0	145,805	0	145,805	0	8,129,805	0	589	589	435,128	03/15/2018.	1FE
04542N A* 7	Asset International Inc		06/30/2017.	DIRECT		157,282	189,216	186,275	187,192	0	(28,994)	0	(28,994)	0	157,282	0	0	0	0	07/30/2020.	3FE
046353 AB 4	AZN 5.9% - 15/09/2017	D	09/15/2017.	MATURITY		35,000,000	35,000,000	34,976,200	34,997,859	0	2,141	0	2,141	0	35,000,000	0	0	0	2,065,000	09/15/2017.	2FE
05535D BF 0	BCF 1997-R2 2B1 - 25/12/2035		09/01/2017.	MBS PAYEMNT		6,315	6,315	6,128	4,143	2,173	0	0	2,173	0	6,315	0	0	0	135	12/25/2035.	6FE
05568B AA 6	BNSF 5.72% - 15/01/2024 SINK		07/15/2017.	MBS PAYEMNT		2,666	2,666	2,666	2,666	0	0	0	0	0	2,666	0	0	0	76	01/15/2024.	1FE
05947U 2Z 0	BACM 2005-5 E - 10/10/2045		09/01/2017.	MBS PAYEMNT		1,094,319	1,094,319	1,084,042	1,092,814	0	(29,801)	0	(29,801)	0	1,094,319	0	0	0	60,636	10/10/2045.	1FM
05947U 3A 4	BACM 2005-5 F - 10/10/2045		09/01/2017.	MBS PAYEMNT		1,909,651	1,909,651	1,803,234	1,851,286	0	50,071	0	50,071	0	1,853,305	0	56,346	56,346	69,759	10/10/2045.	1FM
05947U 4P 0	BACM 2005-6 H - 10/09/2047		07/01/2017.	MBS PAYEMNT		2,833,507	2,833,507	2,480,292	2,570,814	0	(38,013)	0	(38,013)	0	2,573,613	0	259,893	259,893	94,245	09/10/2047.	1FM
05947U 4Q 8	BACM 2005-6 J - 10/09/2047		07/01/2017.	MBS PAYEMNT		550,689	550,689	181,066	181,066	0	0	0	0	0	181,066	0	369,623	369,623	171,792	09/10/2047.	1FM
05947U E2 0	BACM 2005-1 E - 10/11/2042		08/01/2017.	MATURITY		0	6,000,000	1,028,417	483,373	545,044	0	0	545,044	0	1,028,417	0	(1,028,417)	(1,028,417)	456,108	11/10/2042.	1FM
05947U QA 9	BACM 2004-1 F - 10/11/2039		09/01/2017.	MBS PAYEMNT		148,103	148,103	148,852	148,103	0	0	0	0	0	148,103	0	0	0	5,593	11/10/2039.	1FM
05947U Y5 1	BACM 2005-4 E - 10/07/2045		09/01/2017.	MBS PAYEMNT		30,129	30,129	30,102	30,102	0	28	0	28	0	30,129	0	0	0	990	07/10/2045.	1FM
059512 AU 7	BACM 2007-3 G - 10/06/2049		06/22/2017.	MBS PAYEMNT		(1,480)	0	0	0	0	0	0	0	0	0	0	(1,480)	(1,480)	0	06/10/2049.	1FM
060077 J* 6	BANGOR HYDRO-ELECTRIC COMPANY		09/27/2017.	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	587,000	09/27/2017.	2
07383F 5S 3	BSCMS 2005-T18 E - 13/02/2042		09/01/2017.	MBS PAYEMNT		206,099	206,099	207,219	206,099	0	0	0	0	0	206,099	0	0	0	6,422	02/13/2042.	1FM
07383F V7 0	BSCMS 2004-T16 G - 13/02/2046		09/01/2017.	MBS PAYEMNT		105,645	105,645	104,242	105,362	0	1,403	0	1,403	0	105,645	0	0	0	3,244	02/13/2046.	1FM
073914 WF 6	BSMSI 1997-6 3B2 - 25/06/2030		09/01/2017.	MBS PAYEMNT		8,511	8,511	8,046	8,511	0	0	0	0	0	8,511	0	0	0	168	06/25/2030.	1FM
07712# AA 8	Beers Enterprises, Inc		09/29/2017.	Beers Enterprises, Inc		22,451	22,451	22,002	22,068	0	449	0	449	0	22,451	0	0	0	0	11/04/2021.	3FE
077454 AF 3	BDC 5.5% - 01/09/2022 CALL		08/07/2017.	SECURITY CALLED BY ISSUER		3,081,461	2,998,000	3,102,230	300,652	0	(20,441)	0	(20,441)	0	3,081,461	0	0	0	160,347	09/01/2022.	3FE
09578E AB 8	BLUE NILE, INC		09/29/2017.	DIRECT		63,344	63,344	61,444	0	0	1,900	0	1,900	0	63,344	0	0	0	0	01/20/2023.	4FE
09578E AB 8	BLUE NILE, INC		09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	20	01/20/2023.	4FE
118230 AE 1	BPL 5.125% - 01/07/2017		07/01/2017.	MATURITY		8,000,000	8,000,000	7,985,120	7,999,182	0	761	0	761	0	7,999,942	0	58	58	410,000	07/01/2017.	2FE
12189P AD 4	BNSF 6.23% - 02/07/2018 SINK		07/02/2017.	SINKING FUND REDEMPTION		331,929	331,929	309,882	329,430	0	22,047	0	22,047	0	331,929	0	0	0	11,340	07/02/2018.	1FE
12189P AE 2	BNSF 7.16% - 02/01/2020 SINK		07/02/2017.	SINKING FUND REDEMPTION		42,927	42,927	42,927	42,927	0	0	0	0	0	42,927	0	0	0	1,537	01/02/2020.	1FE
12189P AF 9	BNSF 7.57% - 02/01/2021 SINK		07/02/2017.	SINKING FUND REDEMPTION		37,836	37,836	37,836	37,836	0	0	0	0	0	37,836	0	0	0	1,432	01/02/2021.	1FE
12513E AW 4	CD 2005-CD1 H - 15/07/2044		07/01/2017.	MBS PAYDOWN		0	500	89	89	0	0	0	0	0	89	0	(89)	(89)	102	07/15/2044.	5FM
12513E AW 4	CD 2005-CD1 H - 15/07/2044		07/01/2017.	MBS PAYDOWN		0	250	35	35	0	0	0	0	0	35	0	(35)	(35)	51	07/15/2044.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126171 AQ 0	COMM 2005-C6 E - 10/06/2044	..	09/01/2017.	MBS PAYDOWN		121,028	121,028	120,256	121,028	0	0	0	0	0	121,028	0	0	0	4,128	06/10/2044.	1FM
12646R AB 1	CST 5% - 01/05/2023 CALL	..	07/28/2017.	SECURITY CALLED BY ISSUER		911,522	912,000	911,425	911,507	0	16	0	16	0	911,522	0	0	0	79,223	05/01/2023.	3FE
126650 AN 0	CVS 6.204% - 10/10/2025 SINK	..	09/10/2017.	SINKING FUND REDEMPTION		58,954	58,954	58,954	58,954	0	0	0	0	0	58,954	0	0	0	2,340	10/10/2025.	3AM
126650 AQ 3	CVS 5.789% - 10/01/2026 SINK	..	09/10/2017.	SINKING FUND REDEMPTION		164,713	164,713	164,713	164,713	0	0	0	0	0	164,713	0	0	0	6,099	01/10/2026.	3AM
126650 BP 4	CVS 6.036% - 10/12/2028 SINK	..	09/10/2017.	SINKING FUND REDEMPTION		246,301	246,301	241,650	243,149	0	4,651	0	4,651	0	246,301	0	0	0	9,507	12/10/2028.	3AM
12686C AY 5	CVC 8.625% - 15/09/2017	..	09/15/2017.	MATURITY		444,000	444,000	522,998	458,486	0	(14,486)	0	(14,486)	0	444,000	0	0	0	38,805	09/15/2017.	4FE
12806* AH 4	CAITHNESS LONG ISLAND LLC-SER H	..	07/15/2017.	SINKING FUND REDEMPTION		609,658	609,658	609,658	609,658	0	0	0	0	0	609,658	0	0	0	17,820	01/15/2032.	2FE
134429 AV 1	CPB 3.05% - 15/07/2017	..	07/15/2017.	MATURITY		10,530,000	10,530,000	10,499,568	10,527,433	0	2,540	0	2,540	0	10,529,973	0	27	27	321,165	07/15/2017.	1FE
14912L 3K 5	CAT 5.85% - 01/09/2017	..	09/01/2017.	MATURITY		19,800,000	19,800,000	19,795,644	19,799,614	0	386	0	386	0	19,800,000	0	0	0	1,158,300	09/01/2017.	1FE
163893 AD 2	CHMT 5.75% - 15/07/2021 CALL	..	07/17/2017.	SECURITY CALLED BY ISSUER		694,406	675,000	703,688	700,485	0	(6,079)	0	(6,079)	0	694,406	0	0	0	38,813	07/15/2021.	4FE
172967 EH 0	C 6% - 15/08/2017	..	08/15/2017.	MATURITY		20,000,000	20,000,000	20,036,600	20,002,949	0	(2,949)	0	(2,949)	0	20,000,000	0	0	0	1,200,000	08/15/2017.	2FE
17307G RE 0	CMLTI 2005-2 1A4 - 25/05/2035	..	09/01/2017.			11,962	11,962	11,267	11,267	0	0	0	0	0	11,267	0	695	695	231	05/25/2035.	1FM
17309D AN 3	CGCMT 2006-C4 F - 15/03/2049	..	07/01/2017.			0	83	8	3	5	0	0	5	0	8	0	(8)	(8)	14	03/15/2049.	1FM
184496 AJ 6	CLH 5.25% - 01/08/2020 CALL	..	09/01/2017.	SECURITY CALLED BY ISSUER		531,893	525,000	537,813	529,683	0	(85)	0	(85)	0	529,598	0	2,295	2,295	27,563	08/01/2020.	3FE
20035C AB 6	CMA 5.2% - 22/08/2017	..	08/22/2017.	MATURITY		10,000,000	10,000,000	9,985,000	9,998,944	0	1,056	0	1,056	0	10,000,000	0	0	0	520,000	08/22/2017.	2FE
20047R AS 2	COMM 2007-C9 H - 10/12/2049	..	08/01/2017.	MBS PAYDOWN		15,000,000	15,000,000	13,600,781	14,866,299	0	133,701	0	133,701	0	15,000,000	0	0	0	509,313	12/10/2049.	1FM
20047R AT 0	COMM 2007-C9 J - 10/12/2049	..	09/01/2017.	MATURITY		656,927	656,927	574,862	648,759	0	82,064	0	82,064	0	656,927	0	0	0	22,363	12/10/2049.	1FM
21987H AN 5	CBBCS 6.5% - 15/11/2017 SINK	D	08/23/2017.	MBS PAYMENT		548,607	953,578	944,586	952,815	0	(7,206)	0	(7,206)	0	953,578	0	(404,971)	(404,971)	31,027	11/15/2017.	2AM
22541S M2 1	CSFB 2004-C4 E - 15/10/2039	..	09/01/2017.	MBS PAYMENT		123,612	123,612	122,939	123,333	0	673	0	673	0	123,612	0	0	0	4,864	10/15/2039.	1FM
225470 NV 1	CSFB 2005-C6 G - 15/12/2040	..	09/01/2017.	MBS PAYMENT		4,723,333	4,723,333	3,589,084	3,773,045	0	(95,186)	0	(95,186)	0	3,786,003	0	937,330	937,330	194,049	12/15/2040.	1FM
226819 C# 5	CROCKER NATL BK SF CALF-PROJECT	..	08/01/2017.	MBS PAYMENT		2,399	2,399	1,516	2,162	0	883	0	883	0	2,399	0	0	0	112	04/01/2019.	1FE
233326 B@ 5	DST SYSTEMS INC - 4.86% SERIES B	..	08/09/2017.	MATURITY		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	534,600	08/09/2017.	2
235825 AC 0	DAN 5.375% - 15/09/2021 CALL	..	09/18/2017.	SECURITY CALLED BY ISSUER		3,652,612	3,557,000	3,649,303	3,636,080	0	(7,436)	0	(7,436)	0	3,628,644	0	23,968	23,968	192,782	09/15/2021.	3FE
23809# AA 9	DATAMENTORS LLC	..	09/29/2017.	DIRECT		21,553	21,553	21,122	21,130	0	431	0	431	0	21,553	0	0	0	0	11/21/2021.	2FE
23809# AA 9	DATAMENTORS LLC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	169	11/21/2021.	2FE
25087* AH 6	DETROIT INTERNAT BRIDGE-SNR	..	09/02/2017.	SINKING FUND REDEMPTION		120,862	120,862	120,862	120,862	0	0	0	0	0	120,862	0	0	0	3,946	11/02/2023.	2FE
25275@ AA 1	DIAMOND STATE GENERATION	..	09/29/2017.	SINKING FUND REDEMPTION		663,122	663,112	663,517	663,517	0	(405)	0	(405)	0	663,112	0	10	10	25,961	03/30/2025.	2FE
25470X AH 8	DISH 4.625% - 15/07/2017	..	07/15/2017.	MATURITY		300,000	300,000	308,525	303,395	0	(3,395)	0	(3,395)	0	300,000	0	0	0	13,875	07/15/2017.	3FE
25616* AA 1	DOCUTECH Corp	..	09/29/2017.	DIRECT		18,598	18,598	18,226	18,247	0	372	0	372	0	18,598	0	0	0	0	07/26/2021.	3FE
25616* AA 1	DOCUTECH Corp	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	399	07/26/2021.	3FE
26817R AM 0	DYN 6.75% - 01/11/2019 CALL	..	08/21/2017.	DIRECT		1,077,440	1,040,000	1,060,209	1,053,163	0	5,572	0	5,572	0	1,058,735	0	18,705	18,705	56,550	11/01/2019.	4FE
26984# AA 9	Eagle Rx, Inc	..	08/02/2017.	DIRECT		13,731,896	13,731,896	13,663,237	13,758,379	0	111,350	0	111,350	0	13,731,896	0	0	0	0	08/02/2017.	2FE
26984# AA 9	Eagle Rx, Inc	..	08/02/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	(668)	08/02/2017.	2FE
27786@ AA 9	Eating Recovery Center LLC	..	09/21/2017.	DIRECT		4,668,534	4,668,534	4,598,506	0	0	38,166	0	38,166	0	4,636,672	0	31,862	31,862	0	12/28/2017.	3FE
27786@ AA 9	Eating Recovery Center LLC	..	09/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	14	12/28/2017.	3FE
28932M AA 3	WEC 5.209% - 11/02/2030 SINK	..	08/11/2017.	SINKING FUND REDEMPTION		283,596	283,596	283,596	283,596	0	0	0	0	0	283,596	0	0	0	14,772	02/11/2030.	1FE
28932M AG 0	WEC 4.673% - 19/01/2031 SINK	..	07/19/2017.	SINKING FUND REDEMPTION		216,729	216,729	216,729	216,729	0	0	0	0	0	216,729	0	0	0	10,128	01/19/2031.	1FE
29268B AB 7	ENELIM 6.25% - 15/09/2017	D	09/15/2017.	MATURITY		30,000,000	30,000,000	32,827,983	30,294,786	0	(294,786)	0	(294,786)	0	30,000,000	0	0	0	1,875,000	09/15/2017.	2FE
29268B AE 1	ENELIM 5.125% - 07/10/2019	D	08/02/2017.	SECURITY CALLED BY ISSUER		68,826,131	65,000,000	64,714,000	64,905,793	0	3,920,338	0	3,920,338	0	68,826,131	0	0	0	3,639,543	10/07/2019.	2FE
29271L AA 2	ENDP 5.75% - 15/01/2022 CALL	D	08/15/2017.	Credit Suisse (USA), Inc		1,854,875	2,090,000	1,849,650	1,871,757	0	22,352	0	22,352	0	1,894,109	0	(39,234)	(39,234)	131,191	01/15/2022.	4FE
29271L AD 6	ENDP 7.25% - 15/01/2022 CALL	D	08/16/2017.	Credit Suisse (USA), Inc		1,102,000	1,160,000	1,146,443	303,951	0	(363)	0	(363)	0	1,143,493	0	(41,493)	(41,493)	60,759	01/15/2022.	4FE
29444U AL 0	EQIX 4.875% - 01/04/2020 CALL	..	09/28/2017.	SECURITY CALLED BY ISSUER		820,528	801,000	834,880	824,316	0	(3,787)	0	(3,787)	0	820,528	0	0	0	38,723	04/01/2020.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29788A A* 5	E2open, Inc.	..	09/29/2017.	DIRECT		45,968	45,968	44,847	44,990	0	1,121	0	1,121	0	45,968	0	0	0	0	03/26/2020.	3FE
29788A A* 5	E2open, Inc.	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	11	03/26/2020.	3FE
30287* AA 9	FQSR, LLC	..	09/29/2017.	DIRECT		67,685	67,685	66,331	66,597	0	1,354	0	1,354	0	67,685	0	0	0	0	03/24/2021.	2FE
30287* AA 9	FQSR, LLC	..	09/29/2017.	FQSR, LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/24/2021.	2FE
30287* AB 7	FQSR, LLC	..	09/29/2017.	FQSR, LLC		8,848	8,848	8,848	8,848	0	0	0	0	0	8,848	0	0	0	0	03/24/2021.	2FE
30287* AB 7	FQSR, LLC	..	09/29/2017.	FQSR, LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	1	03/24/2021.	2FE
31331F AT 8	FDX 7.84% - 30/01/2018 CALL	..	07/30/2017.			35,447	35,447	35,447	35,447	0	0	0	0	0	35,447	0	0	0	1,390	01/30/2018.	3AM
35803Q AD 9	FMEGR 6.875% - 15/07/2017	D	07/15/2017.	MATURITY		715,000	715,000	804,988	730,672	0	(15,672)	0	(15,672)	0	715,000	0	0	0	49,156	07/15/2017.	3FE
361841 AB 5	GLPI 4.375% - 01/11/2018 CALL	..	09/18/2017.	Morgan Stanley & Co. LLC		406,700	400,000	410,209	404,470	0	(2,015)	0	(2,015)	0	402,455	0	4,245	4,245	15,419	11/01/2018.	3FE
361849 D8 2	GMACC 2004-C1 F - 10/03/2038	..	09/01/2017.	MBS PAYDOWN		128,514	128,514	129,148	128,514	0	0	0	0	0	128,514	0	0	0	4,624	03/10/2038.	1FM
361849 N2 4	GMACC 2005-C1 AJ - 10/05/2043	..	09/01/2017.	MBS PAYDOWN		1,928,600	1,928,600	1,938,178	1,928,600	0	0	0	0	0	1,928,600	0	0	0	55,220	05/10/2043.	1FM
36828Q MP 8	GECMC 2005-C2 H - 10/05/2043	..	07/01/2017.	MBS PAYDOWN		372,218	372,218	362,361	372,218	0	0	0	0	0	372,218	0	0	0	13,064	05/10/2043.	1FM
37045X AM 8	GM 2.625% - 10/07/2017	..	07/10/2017.	MATURITY		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	6,038	07/10/2017.	2FE
37045X AP 1	GM 3% - 25/09/2017	..	09/25/2017.	MATURITY		535,000	535,000	535,000	535,000	0	0	0	0	0	535,000	0	0	0	16,050	09/25/2017.	2FE
38119# AC 8	GOLDEN SPREAD ELECTRIC CO	..	08/10/2017.	SINKING FUND REDEMPTION		386,565	386,565	386,565	386,565	0	0	0	0	0	386,565	0	0	0	16,816	08/10/2031.	1
396789 LT 4	GCCFC 2005-GG5 F - 10/04/2037	..	09/01/2017.	MBS PAYDOWN		0	105,567	7,338	4,707	2,631	0	0	2,631	0	7,338	0	(7,338)	(7,338)	4,978	04/10/2037.	1FM
402524 AC 6	BWP 6.3% - 15/08/2017	..	08/15/2017.	MATURITY		25,000,000	25,000,000	24,945,250	24,995,508	0	4,493	0	4,493	0	25,000,000	0	0	0	1,575,000	08/15/2017.	2FE
404119 BL 2	HCA 8% - 01/10/2018	..	08/01/2017.	VARIOUS		4,630,316	4,307,000	4,870,999	4,699,439	0	(64,919)	0	(64,919)	0	4,634,520	0	(4,204)	(4,204)	267,825	10/01/2018.	4FE
40415R AQ 8	HDSUPP 5.25% - 15/12/2021 CALL	..	09/01/2017.	SECURITY CALLED BY ISSUER		1,688,956	1,618,000	1,700,659	575,304	0	(8,380)	0	(8,380)	0	1,688,956	0	0	0	69,200	12/15/2021.	3FE
42222L A* 8	HealthTronics, Inc.	..	09/29/2017.	DIRECT		15,395	15,395	15,241	15,267	0	154	0	154	0	15,395	0	0	0	0	03/08/2021.	2FE
428040 CJ 6	HTZ 6.75% - 15/04/2019 CALL	..	08/09/2017.	VARIOUS		502,829	508,000	528,306	512,223	0	(4,223)	0	(4,223)	0	508,000	0	(5,171)	(5,171)	28,345	04/15/2019.	4FE
428040 CR 8	HTZ 4.25% - 01/04/2018	..	06/29/2017.	VARIOUS		(3,922)	0	0	0	0	0	0	0	0	0	0	(3,922)	(3,922)	3,922	04/01/2018.	4FE
44047T AD 1	HZNP 6.625% - 01/05/2023 CALL	..	07/25/2017.	VARIOUS		749,234	789,000	783,083	783,398	0	383	0	383	0	783,781	0	(34,546)	(34,546)	38,768	05/01/2023.	4FE
443510 AE 2	HUBB 5.95% - 01/06/2018	..	09/02/2017.	SECURITY CALLED BY ISSUER		9,903,317	9,680,000	9,606,045	9,666,664	0	236,652	0	236,652	0	9,903,317	0	0	0	528,048	06/01/2018.	1FE
44919* AC 2	I 595 EXPRESS LLC - SR SECURED	..	09/30/2017.	SECURITY CALLED BY ISSUER		8,004,805	8,004,805	8,004,805	8,004,805	0	0	0	0	0	8,004,805	0	0	0	199,162	12/31/2031.	1FE
44967# AD 7	IMC HOME EQ LOAN TRUST-MTG	..	08/01/2017.	MBS PAYMENT		739	739	739	739	0	0	0	0	0	739	0	0	0	36	07/25/2025.	1
45670G A* 9	INFOGROUP INC	..	09/29/2017.	DIRECT		8,292	8,292	8,209	0	0	83	0	83	0	8,292	0	0	0	0	04/03/2023.	4FE
459506 B@ 9	INTERNATIONAL FLAVORS	..	09/27/2017.	MATURITY		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	781,250	09/27/2017.	2
46284V AA 9	IRM 6% - 01/10/2020 CALL	..	09/18/2017.	SECURITY CALLED BY ISSUER		5,226,959	5,084,000	5,374,843	5,306,118	0	(79,160)	0	(79,160)	0	5,226,959	0	0	0	311,486	10/01/2020.	3FE
46625M RL 5	JPMCC 2002-C3 F - 12/07/2035	..	09/01/2017.	MBS PAYMENT		822,030	822,030	495,635	495,635	0	0	0	0	0	495,635	0	326,394	326,394	37,922	07/12/2035.	1FM
46625Y HA 4	JPMCC 2005-LDP1 G - 15/03/2046	..	09/01/2017.	MBS PAYMENT		57,946	57,946	56,672	57,802	0	1,274	0	1,274	0	57,946	0	0	0	1,915	03/15/2046.	1FM
46625Y QV 8	JPMCC 2005-CB12 AJ - 12/09/2037	..	09/01/2017.	MBS PAYMENT		83,148	83,148	83,558	83,148	0	0	0	0	0	83,148	0	0	0	2,508	09/12/2037.	1FM
46625Y SU 8	JPMCC 2005-LDP3 F - 15/08/2042	..	08/01/2017.	MBS PAYMENT		124,665	124,665	106,200	108,148	0	0	0	0	0	108,148	0	16,516	16,516	4,622	08/15/2042.	1FM
46629M AQ 8	JPMCC 2006-LDP8 D - 15/05/2045	..	09/01/2017.	MATURITY		5,000,000	5,000,000	4,537,200	4,537,200	0	0	0	0	0	4,537,200	0	462,800	462,800	210,675	05/15/2045.	1FM
46629M AV 7	JPMCC 2006-LDP8 G - 15/05/2045	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(10,702)	05/15/2045.	1FM
47802@ AA 7	JOHN GORE ORGANIZATION, INC	..	09/29/2017.	JOHN GORE ORGANIZATION		433,552	433,552	424,881	428,204	0	8,671	0	8,671	0	433,552	0	0	0	0	06/28/2021.	2FE
48123V AB 8	JCOM 8% - 01/08/2020 CALL	..	08/01/2017.	SECURITY CALLED BY ISSUER		1,045,500	1,025,000	1,071,413	1,058,441	0	(12,941)	0	(12,941)	0	1,045,500	0	0	0	82,000	08/01/2020.	3FE
48666K AP 4	KBH 9.1% - 15/09/2017	..	09/15/2017.	MATURITY		632,000	632,000	676,240	662,215	0	(30,215)	0	(30,215)	0	632,000	0	0	0	57,512	09/15/2017.	4FE
48752# AA 3	Keg Logistics	..	07/19/2017.	DIRECT		11,538,788	11,538,788	11,308,012	11,323,864	0	230,776	0	230,776	0	11,538,788	0	0	0	0	07/19/2017.	2FE
48752# AA 3	Keg Logistics	..	07/19/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	173,082	07/19/2017.	2FE
48752# AC 9	Keg Logistics	..	09/29/2017.	DIRECT		38,493	38,493	37,627	0	0	866	0	866	0	38,493	0	0	0	0	07/19/2022.	2FE
49228R AE 3	BRKHEC 4.893% - 30/04/2018 SINK	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,657)	04/30/2018.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
49373# AA 0	KIBO SOFTWARE INC	..	09/29/2017.	DIRECT		44,052	44,052	43,181	41,699	0	871	0	871	0	44,052	0	0	0	0	12/18/2020.	4FE
49373# AA 0	KIBO SOFTWARE INC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	152	12/18/2020.	4FE
49373# AA 0	KIBO SOFTWARE INC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	113	12/18/2020.	4FE
50181Q AA 6	LCORA 6.625% - 15/09/2019 SINK	..	09/15/2017.	SINKING FUND REDEMPTION		804,281	804,281	889,535	821,146	0	(85,254)	0	(85,254)	0	804,281	0	0	0	53,284	09/15/2019.	1FE
52108H V6 8	LBUBS 2004-C8 G - 15/12/2039	..	09/11/2017.	MBS PAYMENT		45,719	45,719	44,908	45,719	0	0	0	0	0	45,719	0	0	0	1,439	12/15/2039.	1FM
52108M DQ 3	LBUBS 2006-C1 F - 15/02/2041	..	08/01/2017.	MBS PAYMENT		0	3,490,000	389,129	389,129	0	0	0	0	0	389,129	0	(389,129)	(389,129)	130,631	02/15/2041.	4FM
52108M DS 9	LBUBS 2006-C1 G - 15/02/2041	..	07/11/2017.	MBS PAYMENT		0	2,038,487	46,070	46,070	0	0	0	0	0	46,070	0	(46,070)	(46,070)	324	02/15/2041.	1FM
548661 CN 5	LOW 6.1% - 15/09/2017	..	09/15/2017.	MATURITY		10,000,000	10,000,000	9,991,800	9,999,258	0	742	0	742	0	10,000,000	0	0	0	610,000	09/15/2017.	1FE
55303Q AA 8	MGM 11.375% - 01/03/2018	..	08/01/2017.	SECURITY CALLED BY ISSUER		1,328,104	1,255,000	1,531,210	1,368,189	0	(40,085)	0	(40,085)	0	1,328,104	0	0	0	128,084	03/01/2018.	3FE
554694 AA 7	MACKPW 6.296% - 31/10/2023 SINK	..	07/31/2017.	SINKING FUND REDEMPTION		106,500	106,500	106,500	106,500	0	0	0	0	0	106,500	0	0	0	5,029	10/31/2023.	2FE
55608J AD 0	MQGAU 4.875% - 10/08/2017	D	08/10/2017.	MATURITY		30,000,000	30,000,000	29,980,500	29,998,035	0	1,965	0	1,965	0	30,000,000	0	0	0	1,462,500	08/10/2017.	2FE
565849 AF 3	MRO 5.9% - 15/03/2018	..	08/14/2017.	SECURITY CALLED BY ISSUER		18,647,171	18,186,000	18,148,173	18,180,179	0	442,591	0	442,591	0	18,622,770	0	24,401	24,401	980,579	03/15/2018.	3FE
57701R AA 0	MATHOM 6.5% - 15/11/2020 CALL	A	09/26/2017.	Mattamy Homes Limited		726,302	710,000	708,225	708,258	0	260	0	260	0	708,519	0	17,783	17,783	39,868	11/15/2020.	4FE
58467# AA 8	MEDICAL MANAGEMENT RESOURCE	..	09/29/2017.	DIRECT		10,504	10,504	10,294	0	0	210	0	210	0	10,504	0	0	0	0	03/08/2022.	4FE
58467# AB 6	MEDICAL MANAGEMENT RESOURCE	..	09/29/2017.	DIRECT		11,229	11,229	11,004	0	0	225	0	225	0	11,229	0	0	0	0	03/08/2022.	4FE
58467# AB 6	MEDICAL MANAGEMENT RESOURCE	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	53	03/08/2022.	4FE
59001K AB 6	MTOR 6.75% - 15/06/2021 CALL	..	09/28/2017.	SECURITY CALLED BY ISSUER		1,333,538	1,290,000	1,212,600	1,220,822	0	9,697	0	9,697	0	1,230,520	0	103,018	103,018	68,659	06/15/2021.	4FE
59022H EA 6	MLMT 2004-KEY2 F - 12/08/2039	..	09/01/2017.	MBS PAYMENT		0	4,014,922	2,505,965	2,505,965	0	0	0	0	0	2,505,965	0	(2,505,965)	(2,505,965)	0	08/12/2039.	4FM
59022H EB 4	MLMT 2004-KEY2 G - 12/08/2039	..	09/01/2017.	MBS PAYMENT		0	2,486,397	406,350	104,579	301,772	0	0	301,772	0	406,350	0	(406,350)	(406,350)	1,071,231	08/12/2039.	6FM
595112 BA 0	MU 5.875% - 15/02/2022 CALL	..	08/11/2017.	SECURITY CALLED BY ISSUER		553,352	530,000	553,850	0	0	(498)	0	(498)	0	553,352	0	0	0	15,223	02/15/2022.	3FE
60673* AA 8	CM7 RESTAURANT HOLDINGS, LLC	..	09/29/2017.	DIRECT		16,238	16,238	15,832	0	0	406	0	406	0	16,238	0	0	0	0	03/31/2022.	2FE
60673* AA 8	CM7 RESTAURANT HOLDINGS, LLC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	143	03/31/2022.	2FE
616912 AA 9	MORBER 7.802% - 31/03/2019 SINK	..	07/27/2017.	SINKING FUND REDEMPTION		3,581,792	3,581,792	3,653,428	3,594,948	0	118	0	118	0	3,581,792	0	0	0	458,513	03/31/2019.	1FE
617451 CZ 0	MSC 2006-T21 F - 12/10/2052	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(67,058)	10/12/2052.	5FM
617451 FX 2	MSC 2006-HQ8 H - 12/03/2044	..	07/01/2017.	MBS PAYMENT		0	5,500,000	881,577	165,000	716,577	0	0	716,577	0	881,577	0	(881,577)	(881,577)	668,347	03/12/2044.	1FM
61745M 3P 6	MSC 2005-HQ5 F - 14/01/2042	..	09/01/2017.	MBS PAYMENT		7,404	7,404	7,436	7,404	0	0	0	0	0	7,404	0	0	0	259	01/14/2042.	1FM
61745M 6T 5	MSC 2005-HQ6 H - 13/08/2042	..	09/01/2017.	MBS PAYMENT		39,396	39,396	34,509	34,694	0	241	0	241	0	34,750	0	4,645	4,645	1,312	08/13/2042.	1FM
61746W HM 5	MSDWC 2001-TOP3 E - 15/07/2033	..	09/01/2017.	MBS PAYMENT		162,743	162,743	172,290	162,890	0	(9,230)	0	(9,230)	0	162,743	0	0	0	7,329	07/15/2033.	1FM
61750C AN 7	MSC 2006-HQ9 F - 12/07/2044	..	09/01/2017.	MBS PAYMENT		0	1,036,068	798,290	798,290	0	0	0	0	0	798,290	0	(798,290)	(798,290)	36,824	07/12/2044.	6FM
61750H AP 1	MSC 2006-HQ10 F - 12/11/2041	..	09/01/2017.	MBS PAYMENT		0	240,064	8,555	8,555	0	0	0	0	0	8,555	0	(8,555)	(8,555)	0	11/12/2041.	3FM
62846# AC 8	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		2,992,461	2,992,461	2,940,093	2,954,756	0	46,028	0	46,028	0	2,986,120	0	6,340	6,340	0	01/09/2019.	3FE
62846# AC 8	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	73,930	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		888,043	888,043	873,697	877,714	0	7,694	0	7,694	0	881,391	0	6,652	6,652	0	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	21,081	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	263	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	105	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	137	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	210	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	105	01/09/2019.	3FE
62846# AD 6	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	977	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		379,397	379,397	374,266	375,703	0	2,744	0	2,744	0	377,010	0	2,387	2,387	0	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	8,032	01/09/2019.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	365	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	146	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	190	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	292	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	146	01/09/2019.	3FE
62846# AE 4	MY ALARM CENTER LLC	..	07/17/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,356	01/09/2019.	3FE
649705 JJ 0	NYCID 1996-1 A - 11/09/2018	..	09/11/2017.	MBS PAYDOWN		472,854	472,854	529,748	472,854	0	22,567	0	22,567	0	472,854	0	0	0	28,162	09/11/2018.	3
655664 AN 0	JWN 4.75% - 01/05/2020	..	09/06/2017.	VARIOUS		18,297,751	17,438,000	17,422,100	17,431,953	0	215	0	215	0	17,432,168	0	865,583	865,583	655,537	05/01/2020.	2FE
665772 CD 9	XEL 5.25% - 01/03/2018	..	09/29/2017.	SECURITY CALLED BY ISSUER		1,503,311	1,480,000	1,475,501	1,479,339	0	23,386	0	23,386	0	1,502,725	0	587	587	83,743	03/01/2018.	1FE
68209# AB 8	OMEGA LEASING(US)(NO 2)LLC	..	07/12/2017.	MATURITY		4,682,075	4,682,075	4,682,075	4,682,075	0	0	0	0	0	4,682,075	0	0	0	123,607	07/12/2017.	1
68245X AA 7	BCULC 6% - 01/04/2022 CALL	A	09/07/2017.	SECURITY CALLED BY ISSUER		3,018,813	2,923,000	3,050,798	1,892,036	0	(23,645)	0	(23,645)	0	3,018,276	0	537	537	163,956	04/01/2022.	4FE
69349L AC 2	PNC 4.875% - 21/09/2017	..	09/21/2017.	MATURITY		15,000,000	15,000,000	14,694,700	14,974,068	0	25,932	0	25,932	0	15,000,000	0	0	0	731,250	09/21/2017.	1FE
718009 A@ 2	PHILAD SUBURBAN WATER CO	..	07/31/2017.	SINKING FUND REDEMPTION		1,240,000	1,240,000	1,240,000	1,240,000	0	0	0	0	0	1,240,000	0	0	0	60,388	07/31/2023.	1
74276* AA 0	PRIORITY PAYMENT SYSTEMS	..	09/29/2017.	DIRECT		117,167	117,167	115,995	0	0	1,172	0	1,172	0	117,167	0	0	0	0	01/03/2023.	4Z
743947 AB 9	PHMS 1992-C 2B1 - 28/08/2022	..	09/01/2017.	MBS PAYMENT		24	24	23	24	0	1	0	1	0	24	0	0	0	1	08/28/2022.	1FM
74348# AA 0	PROJECT ALPHA INTERMEDIATE	..	07/01/2017.	DIRECT		278,107	186,093	175,062	175,062	0	11,031	0	11,031	0	186,093	0	92,014	92,014	0	08/22/2022.	3FE
74614# AA 7	PURCHASING POWER, LLC	..	09/29/2017.	DIRECT		617,188	617,188	606,387	606,573	0	10,801	0	10,801	0	617,188	0	0	0	0	12/01/2021.	3FE
74957M AL 3	RGIS HOLDINGS, LLC	..	09/29/2017.	DIRECT		10,326	10,326	10,068	0	0	258	0	258	0	10,326	0	0	0	0	03/31/2023.	4FE
749618 AA 2	RNBTR 7.02% - 15/07/2017 SINK	..	07/17/2017.	SINKING FUND REDEMPTION		1,739,197	1,739,197	1,746,381	1,739,197	0	0	0	0	0	1,739,197	0	0	0	121,818	07/15/2017.	1FE
75604L A@ 4	REALD INC	..	09/29/2017.	DIRECT		2,703	2,703	2,622	0	0	81	0	81	0	2,703	0	0	0	0	03/22/2021.	3FE
75604L A@ 4	REALD INC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/22/2021.	3FE
75606D AA 9	RLGY 4.5% - 15/04/2019	..	09/13/2017.	State Street Bank GmbH, München		961,881	935,000	960,713	952,691	0	(5,302)	0	(5,302)	0	947,389	0	14,492	14,492	38,569	04/15/2019.	4FE
76111X WD 1	RFMSI 2005-SA3 3A - 25/08/2035	..	09/01/2017.	MBS PAYMENT		8,779	8,828	8,268	8,268	0	0	0	0	0	8,268	0	511	511	195	08/25/2035.	1FM
761519 BD 8	REV 5.75% - 15/02/2021 CALL	..	07/21/2017.	The Goldman Sachs Group, Inc		1,132,853	1,291,000	1,312,777	1,308,505	0	4,272	0	4,272	0	1,312,777	0	(179,924)	(179,924)	70,315	02/15/2021.	4FE
78395# AA 3	Fleischmann Vinegar Company	..	08/29/2017.	DIRECT		4,662,591	4,662,591	4,615,965	4,618,977	0	46,626	0	46,626	0	4,662,591	0	0	0	0	08/29/2017.	3FE
78395# AA 3	Fleischmann Vinegar Company	..	08/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	343,076	08/29/2017.	3FE
78512* AA 5	S&E REPLACEMENT POWER LLC	..	09/29/2017.	SINKING FUND REDEMPTION		186,546	186,546	186,546	0	0	0	0	0	0	186,546	0	0	0	5,402	05/31/2029.	1FE
79546V AJ 5	SBH 5.75% - 01/06/2022 CALL	..	07/13/2017.	SECURITY CALLED BY ISSUER		905,265	880,000	919,361	908,592	0	(3,327)	0	(3,327)	0	905,265	0	0	0	30,254	06/01/2022.	3FE
79548K KP 2	SBM7 1994-4A A - 25/04/2024	..	09/01/2017.	MBS PAYMENT		311	311	317	311	0	0	0	0	0	311	0	0	0	6	04/25/2024.	1FM
82967N AJ 7	SIRI 4.25% - 15/05/2020 CALL	..	09/01/2017.	SECURITY CALLED BY ISSUER		1,672,593	1,655,000	1,692,938	1,683,906	0	(11,313)	0	(11,313)	0	1,672,593	0	0	0	49,236	05/15/2020.	3FE
82967N AN 8	SIRI 5.75% - 01/08/2021 CALL	..	08/04/2017.	SECURITY CALLED BY ISSUER		2,335,076	2,269,000	2,375,609	2,355,493	0	(20,418)	0	(20,418)	0	2,335,076	0	0	0	130,713	08/01/2021.	3FE
83605Q A* 8	SOULCYCLE INC,	..	09/29/2017.	DIRECT		12,710	12,710	12,455	0	0	254	0	254	0	12,710	0	0	0	0	01/05/2022.	4FE
83605Q A* 8	SOULCYCLE INC,	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/05/2022.	4FE
84754* AA 0	SPECIALTY FOAM	..	09/29/2017.	DIRECT		120,262	120,262	118,458	118,704	0	1,804	0	1,804	0	120,262	0	0	0	0	01/15/2021.	2FE
852061 AF 7	S 8.375% - 15/08/2017	D	08/15/2017.	MATURITY		1,308,000	1,308,000	1,407,159	1,269,972	0	(38,028)	0	(38,028)	0	1,308,000	0	0	0	37,101	08/15/2017.	4FE
857449 #G 7	IAE INTL/AERO ENG/ST STR BK - LOAN	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	(25,070)	01/02/2020.	1
857449 #J 1	IAE INTL/AERO ENG/ST STR BK - SEC	..	07/02/2017.	SINKING FUND REDEMPTION		95,875	95,875	95,875	95,875	0	0	0	0	0	95,875	0	0	0	4,056	01/02/2020.	1
857449 #K 8	IAE INTL/AERO ENG/ST STR BK - LOAN	..	07/02/2017.	VARIOUS		105,036	105,036	105,036	0	0	0	0	0	0	105,036	0	0	0	(24,721)	01/02/2020.	1
858271 AA 7	SRTCO 4.71% - 30/06/2017 SINK	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	140,238	06/30/2017.	2FE
85915# AG 6	STERICYCLE INC - SENIOR NOTE	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	500	12/12/2022.	1
85915# AJ 0	STERICYCLE INC - SR UNSECURED	..	07/01/2017.	Post Sale Income		0	0	0	0	0	0	0	0	0	0	0	0	0	8,000	07/01/2023.	1
86316# AA 2	STRATUS HOLDINGS, INC	..	09/29/2017.	DIRECT		16,564	16,564	16,150	0	0	414	0	414	0	16,564	0	0	0	0	06/12/2022.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87292# AA 8	TPI COMPOSITES, INC	..	09/29/2017.	DIRECT		83,713	83,713	82,039	82,055	0	1,674	0	1,674	0	83,713	0	0	0	0	12/29/2030.	3FE
87292# AA 8	TPI COMPOSITES, INC	..	09/29/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	18	12/29/2030.	3FE
88031J AB 2	TENGEO 9.5% - 01/02/2030 SINK	..	08/01/2017.	SINKING FUND REDEMPTION		515,699	515,699	552,149	536,344	0	(36,450)	0	(36,450)	0	515,699	0	0	0	48,991	02/01/2030.	2FE
88031V AA 7	TENGAT 6.052% - 30/12/2023 SINK	..	09/30/2017.	SINKING FUND REDEMPTION		122,583	122,583	122,583	122,583	0	0	0	0	0	122,583	0	0	0	3,709	12/30/2023.	2FE
88033G BP 4	THC 6.25% - 01/11/2018	..	07/14/2017.	SECURITY CALLED BY ISSUER		4,248,620	4,017,000	4,307,168	4,217,418	0	23,220	0	23,220	0	4,240,638	0	7,983	7,983	176,441	11/01/2018.	3FE
88033G CL 2	THC FLOAT - 15/06/2020 CALL	..	07/14/2017.	SECURITY CALLED BY ISSUER		317,458	316,000	317,436	317,246	0	212	0	212	0	317,458	0	0	0	10,176	06/15/2020.	3FE
882384 AA 8	SEP 6% - 15/09/2017	..	09/15/2017.	MATURITY		25,000,000	25,000,000	24,899,500	24,990,834	0	9,166	0	9,166	0	25,000,000	0	0	0	1,500,000	09/15/2017.	2FE
88632# AA 5	CVS CORP (MELVILLE)-GTD LEASED	..	09/20/2017.	SINKING FUND REDEMPTION		322,100	322,100	322,100	322,100	0	0	0	0	0	322,100	0	0	0	13,370	03/20/2018.	2
887228 AA 2	TIME 5.75% - 15/04/2022 CALL	..	09/22/2017.	Deutsche Bank AG		360,633	352,000	346,720	347,043	0	532	0	532	0	347,575	0	13,058	13,058	17,579	04/15/2022.	4FE
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	VARIOUS		670,000	670,000	670,000	0	0	0	0	0	0	670,000	0	0	0	0	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	7,471	04/24/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	DIRECT		405,740	405,740	795,138	263,955	0	0	0	0	0	405,740	0	0	0	0	07/27/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	VARIOUS		403,361	403,361	730,000	0	0	0	0	0	0	403,361	0	0	0	0	07/24/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	VARIOUS		274,196	274,196	274,196	0	0	0	0	0	0	274,196	0	0	0	0	08/31/2018.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	DIRECT		109,419	109,419	109,419	0	0	0	0	0	0	109,419	0	0	0	0	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	DIRECT		140,874	140,874	219,529	0	0	0	0	0	0	140,874	0	0	0	0	07/07/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/27/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	31,741	07/27/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/07/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	12,513	07/07/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	08/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	7,136	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/27/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	12,898	07/27/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	5,688	07/24/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,937	07/24/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	08/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,577	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	496	07/24/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	08/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	7,470	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	08/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	7,686	08/21/2017.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	972	08/31/2018.	5*
89188# AA 1	Towerpoint Investments LLC	..	09/19/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	512	08/31/2018.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		399,147	399,147	399,147	0	0	0	0	0	0	399,147	0	0	0	0	07/14/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		1,802,453	1,802,453	1,802,453	0	0	0	0	0	0	1,802,453	0	0	0	0	08/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		2,924,643	2,924,643	2,924,643	0	0	0	0	0	0	2,924,643	0	0	0	0	07/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		389,112	389,112	389,112	0	0	0	0	0	0	389,112	0	0	0	0	07/21/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		737,222	737,222	886,785	530,840	0	0	0	0	0	737,222	0	0	0	0	08/31/2018.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		399,147	399,147	399,147	0	0	0	0	0	0	399,147	0	0	0	0	07/05/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	43,450	08/31/2018.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,492	08/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	08/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	13,380	08/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	07/21/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	12,736	07/21/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	12,199	07/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,452	07/24/2017.	5*
89188* AA 5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	17,530	07/24/2017.	5*

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	2,370	07/24/2017.	5*
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/05/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,875	07/05/2017.	5*
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	479	07/24/2017.	5*
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	113	07/24/2017.	5*
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	304	07/24/2017.	5*
89188*	AA	5	Towerpoint Acquisitions LLC	..	07/24/2017.	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	119	07/24/2017.	5*
89668Q	AC	2	TRINSE 6.75% - 01/05/2022 CALL	..	09/07/2017.	SECURITY CALLED BY ISSUER		484,903	455,000	483,438	0	0	0	0	0	0	483,438	0	1,465	1,465	10,749	05/01/2022.	4FE
90363@	AB	6	USTA NATIONAL TENNIS CENTER	..	07/08/2017.	SINKING FUND REDEMPTION		25,350	25,350	25,350	25,350	0	0	0	0	0	25,350	0	0	0	524	09/08/2039.	1FE
90783W	AA	1	UNP 5.866% - 02/07/2030 SINK	..	07/02/2017.	SINKING FUND REDEMPTION		282,245	282,245	282,830	282,533	0	(585)	0	(585)	0	282,245	0	0	0	8,278	07/02/2030.	1FE
91132#	AA	4	UNITED PF HOLDINGS, LLC	..	09/29/2017.	UNITED PF HOLDINGS, LLC		47,123	47,123	45,945	45,977	0	1,178	0	1,178	0	47,123	0	0	0	0	11/02/2021.	2FE
911551	AA	7	USARMY 7.467% - 01/05/2032 SINK	D	09/01/2017.	SINKING FUND REDEMPTION		347,407	347,407	347,407	347,407	0	0	0	0	0	347,407	0	0	0	16,598	05/01/2032.	1
91927R	AD	1	VALLE 2007-1A B2US - 20/12/2017	D	07/20/2017.	SECURITY CALLED BY ISSUER		0	3,056,725	331,655	331,655	0	0	0	0	0	331,655	0	(331,655)	(331,655)	677,000	12/20/2017.	1AM
92783#	AA	4	VIRGINIA INTERNATIONAL GATEWAY	..	09/30/2017.	SINKING FUND REDEMPTION		28,095	28,095	28,095	28,095	0	0	0	0	0	28,095	0	0	0	828	06/30/2030.	1Z
92833@	AB	4	VISION MEDIA MANAGEMENT	..	09/29/2017.	DIRECT		42,537	42,537	41,687	0	0	851	0	851	0	42,537	0	0	0	0	06/14/2022.	2FE
92966*	AA	7	WABASH VALLEY POWER ASSOC	..	07/31/2017.	SINKING FUND REDEMPTION		140,324	140,324	132,124	136,225	0	8,201	0	8,201	0	140,324	0	0	0	5,399	04/30/2024.	1
92966*	AG	4	WABASH VALLEY POWER ASSOC	..	07/30/2017.	SINKING FUND REDEMPTION		147,153	147,153	147,153	147,153	0	0	0	0	0	147,153	0	0	0	4,554	01/31/2028.	1
929766	MZ	3	WBCMT 2003-C9 F - 15/12/2035	..	09/01/2017.	MBS PAYDOWN		599,159	599,159	335,495	335,495	0	0	0	0	0	335,495	0	263,665	263,665	120,013	12/15/2035.	1FM
929766	S9	5	WBCMT 2005-C18 G - 15/04/2042	..	08/01/2017.	MBS PAYDOWN		3,445	3,445	2,002	2,002	0	0	0	0	0	2,002	0	1,443	1,443	126	04/15/2042.	1FM
92976B	EG	3	WBCMT 2006-C23 G - 15/01/2045	..	07/01/2017.	MATURITY		3,000,000	3,000,000	2,967,813	2,993,247	0	6,753	0	6,753	0	3,000,000	0	0	0	98,829	01/15/2045.	1FM
92976U	AC	4	WBCMT 2006-C26 F - 15/06/2045	..	07/01/2017.	MATURITY		0	9,000,000	4,010,474	357,925	3,652,550	0	0	3,652,550	0	4,010,474	0	(4,010,474)	(4,010,474)	1,761,028	06/15/2045.	1FM
92977R	AK	2	WBCMT 2006-C26 D - 15/06/2045	..	08/01/2017.	MATURITY		0	7,142,000	1,762,646	497,742	1,264,903	0	0	1,264,903	0	1,762,646	0	(1,762,646)	(1,762,646)	407,516	06/15/2045.	1FM
962166	AV	6	WY 6.95% - 01/08/2017	..	08/01/2017.	MATURITY		28,000,000	28,000,000	31,468,080	28,227,054	0	(227,054)	0	(227,054)	0	28,000,000	0	0	0	1,946,000	08/01/2017.	2FE
97249@	AA	3	WILTON BRANDS LLC	..	09/29/2017.	WILTON BRANDS LLC		47,818	47,818	46,862	0	0	956	0	956	0	47,818	0	0	0	0	06/30/2022.	4FE
97249@	AA	3	WILTON BRANDS LLC	..	09/29/2017.	WILTON BRANDS LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	7	06/30/2022.	4FE
989207	AC	9	ZBRA 7.25% - 15/10/2022 CALL	..	08/07/2017.	SECURITY CALLED BY ISSUER		715,075	672,000	718,004	712,089	0	2,986	0	2,986	0	715,075	0	0	0	39,906	10/15/2022.	4FE
G0108#	AA	8	ADDINGTON SQUARE FUNDING II L.P	A	07/12/2017.	DIRECT		16,200,000	16,200,000	16,200,000	12,503,670	0	0	0	0	0	16,200,000	0	0	0	0	05/26/2026.	1FE
Q5516*	AB	4	LEIGHTON FINANCE(USA) PTY	D	07/21/2017.	MATURITY		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	574,200	07/21/2017.	2
3899999.			Total - Bonds - Industrial and Miscellaneous					683,991,463	721,787,333	695,105,817	642,906,519	6,485,655	4,484,233	0	10,969,888	0	692,856,176	0	(8,864,714)	(8,864,714)	36,429,523	XXX	XXX
8399997.			Total - Bonds - Part 4					1,995,268,076	2,066,497,239	2,002,078,364	661,556,912	6,485,655	4,565,441	0	11,051,096	0	2,003,867,902	0	(8,599,828)	(8,599,828)	40,661,800	XXX	XXX
8399999.			Total - Bonds					1,995,268,076	2,066,497,239	2,002,078,364	661,556,912	6,485,655	4,565,441	0	11,051,096	0	2,003,867,902	0	(8,599,828)	(8,599,828)	40,661,800	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
49446R	79	4	KIM 6% - 20/11/2017 PERP - PFD	..	09/06/2017.	SECURITY CALLED BY ISSUER		10,655,325	10,655,325.00	10,655,325	10,655,325	0	0	0	0	0	10,655,325	0	0	0	618,212	XXX	P2LFE
74460W	40	4	PSA 5.75% - PERP - PFD	..	09/28/2017.	SECURITY CALLED BY ISSUER		20,000,000	20,000,000.00	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	862,500	XXX	P2LFE
756109	80	7	O 6.625% - PERP - PFD	..	07/01/2017.	Post Sale Income		0	0.00	0	0	0	0	0	0	0	0	0	0	0	(109,091)	XXX	P2LFE
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous					30,655,325	XXX	30,655,325	30,655,325	0	0	0	0	0	30,655,325	0	0	0	1,371,621	XXX	XXX
8999997.			Total - Preferred Stocks - Part 4					30,655,325	XXX	30,655,325	30,655,325	0	0	0	0	0	30,655,325	0	0	0	1,371,621	XXX	XXX
8999999.			Total - Preferred Stocks					30,655,325	XXX	30,655,325	30,655,325	0	0	0	0	0	30,655,325	0	0	0	1,371,621	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
205306	10	3	COMPUTER PROGRAMS & SYSTEMS	..	06/22/2017.	MORGAN STANLEY & CO	10.000	234	XXX	335	0	0	0	0	0	0	335	0	(102)	(102)	0	XXX	L
31339#	11	1	FEDERAL HOME LOAN BANK	..	08/01/2017.	DIRECT	18,158.000	1,815,800	XXX	1,815,800	1,815,800	0	0	0	0	0	1,815,800	0	0	0	41,427	XXX	A
60671Q	10	4	MITEL NETWORKS CORP XNMS USD	A	08/11/2017.	MORGAN STANLEY & CO	14,152.000	115,058	XXX	118,452	0	0	0	0	0	0	118,452	0	(3,395)	(3,395)	0	XXX	L
9099999.			Total - Common Stocks - Industrial and Miscellaneous					1,931,092	XXX	1,934,587	1,815,800	0	0	0	0	0	1,934,587	0	(3,497)	(3,497)	41,427	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799997.	Total - Common Stocks - Part 4					1,931,092	XXX	1,934,587	1,815,800	0	0	0	0	0	1,934,587	0	(3,497)	(3,497)	41,427	XXX	XXX
9799999.	Total - Common Stocks					1,931,092	XXX	1,934,587	1,815,800	0	0	0	0	0	1,934,587	0	(3,497)	(3,497)	41,427	XXX	XXX
9899999.	Total - Preferred and Common Stocks					32,586,417	XXX	32,589,912	32,471,125	0	0	0	0	0	32,589,912	0	(3,497)	(3,497)	1,413,048	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,027,854,493	XXX	2,034,668,276	694,028,037	6,485,655	4,565,441	0	11,051,096	0	2,036,457,814	0	(8,603,325)	(8,603,325)	42,074,848	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
767136 EquityOption2245183.446994	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/04/2017	12/21/2018	12,133	30,567,395	2,850.0000	209,658	0	0	334,985		334,985	125,327	0	0	0	191,333		001
767137 EquityOption2245182.446995	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/04/2017	12/21/2018	12,274	30,922,625	2,650.0000	816,835	0	0	1,024,699		1,024,699	207,865	0	0	0	179,974		001
767696 EquityOption2247763.447094	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/08/2017	06/15/2018	7,300	18,391,328	2,750.0000	83,220	0	0	107,622		107,622	24,402	0	0	0	84,390		001
767699 EquityOption2247762.447095	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/08/2017	06/15/2018	10,000	25,193,600	2,550.0000	740,080	0	0	849,595		849,595	109,515	0	0	0	107,195		001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											1,849,793	0	0	2,316,901	XX	2,316,901	467,108	0	0	0	562,891	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
339294 SPTR 032312 P	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/23/2012	03/18/2022	10,350	50,590,458	3,031.5600	8,790,255	0	0	1,117,039		1,117,039	(1,522,121)	0	0	0	331,531		001
339346 SPTR 032612 P	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	03/26/2012	03/18/2022	15,000	73,319,505	3,084.5200	12,581,825	0	0	1,717,284		1,717,284	(2,293,561)	0	0	0	488,873		001
339779 SPTR 032912 P	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	03/29/2012	03/18/2022	10,380	50,737,097	3,015.0000	8,677,369	0	0	1,099,552		1,099,552	(1,507,729)	0	0	0	330,676		001
340333 SPTR 040212 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	04/02/2012	04/01/2022	10,864	53,102,873	3,086.0000	9,045,584	0	0	1,258,609		1,258,609	(1,673,431)	0	0	0	355,762		001
341033 SPTR 040512 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	04/05/2012	04/05/2022	15,136	73,984,269	3,036.0000	12,489,016	0	0	1,663,114		1,663,114	(2,250,654)	0	0	0	488,219		001
371613 SPTR 09132012 P	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/13/2012	09/13/2022	10,000	48,879,670	3,052.0000	8,755,500	0	0	1,245,717		1,245,717	(1,601,528)	0	0	0	339,725		001
371624 SPTR 09132012 02 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/14/2012	09/14/2022	10,000	48,879,670	3,110.0000	8,761,400	0	0	1,324,606		1,324,606	(1,667,589)	0	0	0	346,277		001
371628 SPTR 09132012 03 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/14/2012	09/14/2022	10,000	48,879,670	3,110.0000	8,760,000	0	0	1,324,606		1,324,606	(1,667,589)	0	0	0	346,277		001
372684 SPTR 09172012 01 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/17/2012	09/19/2022	10,000	48,879,670	3,089.3900	8,823,100	0	0	1,300,211		1,300,211	(1,647,428)	0	0	0	344,457		001
373299 SPTR 09182012 01 P	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	09/18/2012	09/19/2022	10,000	48,879,670	3,060.0000	8,728,400	0	0	1,260,425		1,260,425	(1,614,582)	0	0	0	341,180		001
373567 SPTR 09192012 01 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/19/2012	09/19/2022	10,000	48,879,670	3,053.0000	8,703,400	0	0	1,251,075		1,251,075	(1,606,780)	0	0	0	340,399		001
373593 SPTR 09192012 02 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/19/2012	09/19/2022	10,000	48,879,670	3,053.0000	8,703,400	0	0	1,251,075		1,251,075	(1,606,780)	0	0	0	340,399		001
375229 SPTR 09272012 01 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	09/27/2012	09/27/2022	10,000	48,879,670	2,988.3400	8,675,800	0	0	1,172,903		1,172,903	(1,539,821)	0	0	0	333,923		001
377411 SPTR 100512 P 3072	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	10/05/2012	10/05/2022	10,000	48,879,670	3,072.0000	8,754,000	0	0	1,289,076		1,289,076	(1,637,286)	0	0	0	344,024		001
377980 SPTR 10112012 01 P	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/11/2012	10/11/2022	10,000	48,879,670	2,993.0000	8,593,000	0	0	1,189,265		1,189,265	(1,552,933)	0	0	0	335,726		001
767138 EquityOption2245181.446996	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/04/2017	12/21/2018	13,198	33,250,513	2,050.0000	0	698,438	0	646,932		646,932	(51,506)	0	0	0	149,706		001
767139 EquityOption2245180.446997	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/04/2017	12/21/2018	19,683	49,588,563	1,650.0000	0	349,373	0	288,537		288,537	(60,836)	0	0	0	179,702		001
767697 EquityOption2247760.447097	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/08/2017	06/15/2018	19,500	49,127,520	1,750.0000	0	209,625	0	140,811		140,811	(68,814)	0	0	0	143,452		001
767698 EquityOption2247761.447096	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/08/2017	06/15/2018	8,350	21,036,656	2,150.0000	0	325,650	0	278,911		278,911	(46,739)	0	0	0	75,467		001
767843 EquityOption2249823.447151	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/09/2017	06/15/2018	20,000	50,387,200	1,650.0000	0	219,880	0	101,384		101,384	(118,496)	0	0	0	138,723		001
767844 EquityOption2249824.447152	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/09/2017	06/15/2018	20,000	50,387,200	1,850.0000	0	333,020	0	223,583		223,583	(109,437)	0	0	0	155,538		001
767845 EquityOption2249825.447153	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/09/2017	06/15/2018	20,000	50,387,200	2,050.0000	0	626,420	0	484,016		484,016	(142,404)	0	0	0	172,352		001
767846 EquityOption2249826.447154	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/09/2017	06/15/2018	16,846	42,441,139	2,250.0000	0	990,680	0	766,889		766,889	(223,790)	0	0	0	159,336		001
0099999. Total-Purchased Options-Hedging Other-Put Options											138,842,048	3,753,086	0	22,395,622	XX	22,395,622	(26,211,832)	0	0	0	6,581,723	XXX	XXX
Purchased Options - Hedging Other - Collars																							
700648 MSO Collar 83	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/21/2016	10/20/2017	3,967	0	1,605.8700	(121,295)	0	0	(133)		(133)	76,260	0	0	0	0		003
700649 MSO Collar 83	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/21/2016	10/20/2017	3,967	0	2,141.1600	503,866	0	0	1,495,788		1,495,788	775,550	0	0	0	0		003
700650 MSO Collar 83	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/21/2016	10/20/2017	3,967	9,994,324	2,304.1000	(192,388)	0	0	(851,863)		(851,863)	(523,845)	0	0	0	11,697		003
708103 MSO Collar 84	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	6,378	0	1,636.4300	(197,607)	0	0	(1,231)		(1,231)	156,929	0	0	0	0		003
708104 MSO Collar 84	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	6,378	0	2,181.9000	805,736	0	0	2,141,866		2,141,866	1,118,103	0	0	0	0		003
708105 MSO Collar 84	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/18/2016	11/17/2017	6,378	16,068,294	2,380.6700	(233,509)	0	0	(915,908)		(915,908)	(555,947)	0	0	0	29,135		003
717067 MSO Collar 85	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	8,672	0	1,693.5500	(262,384)	0	0	(5,114)		(5,114)	285,610	0	0	0	0		003
717068 MSO Collar 85	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	8,672	0	2,258.0700	1,143,528	0	0	2,293,224		2,293,224	1,246,006	0	0	0	0		003
717069 MSO Collar 85	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/16/2016	12/15/2017	8,672	21,846,794	2,487.2600	(284,904)	0	0	(539,288)		(539,288)	(269,027)	0	0	0	49,845		003
723096 MSO Collar 86	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	01/20/2017	01/19/2018	4,132	0	1,703.4800	0	(115,435)	0	(4,403)		(4,403)	111,032	0	0	0	0		003
723097 MSO Collar 86	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	01/20/2017	01/19/2018	4,132	0	2,271.3100	0	520,869	0	1,075,875		1,075,875	555,006	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
723098 MSO Collar 86	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/20/2017	01/19/2018	4,132	10,409,938	2,485.9500	0	(131,203)	0	(319,335)		(319,335)	(188,133)	0	0	0	28,703		003
727969 MSO Collar 87	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/17/2017	02/16/2018	4,423	0	1,763.3700	0	(102,015)	0	(9,732)		(9,732)	92,283	0	0	0	0		003
727970 MSO Collar 87	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/17/2017	02/16/2018	4,423	0	2,351.1600	0	550,521	0	860,453		860,453	309,932	0	0	0	0		003
727971 MSO Collar 87	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/17/2017	02/16/2018	4,423	11,142,935	2,562.2900	0	(146,730)	0	(175,400)		(175,400)	(28,670)	0	0	0	34,382		003
737166 MSO Collar 88	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2017	03/16/2018	3,760	0	1,783.6900	0	(87,632)	0	(12,836)		(12,836)	74,796	0	0	0	0		003
737167 MSO Collar 88	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2017	03/16/2018	3,760	0	2,378.2500	0	482,870	0	669,880		669,880	187,010	0	0	0	0		003
737168 MSO Collar 88	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2017	03/16/2018	3,760	9,472,559	2,589.9100	0	(127,156)	0	(136,152)		(136,152)	(8,996)	0	0	0	32,037		003
745595 MSO Collar 89	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2017	04/20/2018	3,703	0	1,761.5200	0	(85,315)	0	(17,955)		(17,955)	67,360	0	0	0	0		003
745596 MSO Collar 89	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2017	04/20/2018	3,703	0	2,348.6900	0	459,680	0	784,069		784,069	324,390	0	0	0	0		003
745597 MSO Collar 89	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2017	04/20/2018	3,703	9,328,976	2,537.5200	0	(136,082)	0	(274,243)		(274,243)	(138,161)	0	0	0	34,700		003
751090 MSO Collar 90	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2017	05/18/2018	3,597	0	1,786.3000	0	(79,596)	0	(24,700)		(24,700)	54,896	0	0	0	0		003
751091 MSO Collar 90	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2017	05/18/2018	3,597	0	2,381.7300	0	463,102	0	692,628		692,628	229,526	0	0	0	0		003
751092 MSO Collar 90	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2017	05/18/2018	3,597	9,063,108	2,574.8900	0	(148,741)	0	(224,388)		(224,388)	(75,647)	0	0	0	35,972		003
759595 MSO Collar 91	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2017	06/15/2018	4,349	0	1,824.8600	0	(104,770)	0	(43,408)		(43,408)	61,362	0	0	0	0		003
759596 MSO Collar 91	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2017	06/15/2018	4,349	0	2,433.1500	0	566,122	0	702,691		702,691	136,570	0	0	0	0		003
759597 MSO Collar 91	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2017	06/15/2018	4,349	10,956,936	2,627.8000	0	(173,442)	0	(205,152)		(205,152)	(31,710)	0	0	0	46,060		003
766096 MSO Collar 92	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2017	07/20/2018	2,726	0	1,854.4100	0	(53,919)	0	(39,940)		(39,940)	13,979	0	0	0	0		003
766097 MSO Collar 92	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2017	07/20/2018	2,726	0	2,472.5400	0	340,369	0	390,292		390,292	49,923	0	0	0	0		003
766098 MSO Collar 92	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2017	07/20/2018	2,726	6,867,629	2,667.1300	0	(99,213)	0	(112,225)		(112,225)	(13,012)	0	0	0	30,766		003
769614 MSO Collar 93	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2017	08/17/2018	4,229	0	1,819.1600	0	(100,117)	0	(63,795)		(63,795)	36,322	0	0	0	0		003
769615 MSO Collar 93	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2017	08/17/2018	4,229	0	2,425.5500	0	559,266	0	775,621		775,621	216,355	0	0	0	0		003
769616 MSO Collar 93	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2017	08/17/2018	4,229	10,654,736	2,618.1400	0	(180,026)	0	(283,780)		(283,780)	(103,753)	0	0	0	49,960		003
774751 MSO Collar 94	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2017	09/21/2018	5,852	0	1,875.1700	0	(147,771)	0	(130,287)		(130,287)	17,484	0	0	0	0		003
774752 MSO Collar 94	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2017	09/21/2018	5,852	0	2,500.2300	0	791,096	0	830,146		830,146	39,051	0	0	0	0		003
774753 MSO Collar 94	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2017	09/21/2018	5,852	14,742,947	2,702.0000	0	(235,561)	0	(259,323)		(259,323)	(23,762)	0	0	0	72,800		003
433201 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	101	0	1,508.6300	0	0	0	(1,298)		(1,298)	9,874	0	0	0	0		003
433202 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	101	0	1,676.2600	6,963	0	0	254,028		254,028	76,142	0	0	0	0		003
433203 SCS Collar 829 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	101	765,009	3,436.3300	0	0	0	(75)		(75)	280	0	0	0	89,743		003
433255 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	106	0	831.0000	0	0	0	(800)		(800)	4,941	0	0	0	0		003
433256 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	106	0	1,038.7500	4,514	0	0	145,122		145,122	32,605	0	0	0	0		003
433257 SCS Collar 842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	106	473,631	1,603.8300	0	0	0	(12,064)		(12,064)	741	0	0	0	89,743		003
433258 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	26	0	727.1300	0	0	0	(83)		(83)	727	0	0	0	0		003
433259 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	26	0	1,038.7500	1,108	0	0	35,621		35,621	8,003	0	0	0	0		003
433260 SCS Collar 843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	26	116,255	1,397.1200	0	0	0	(11,654)		(11,654)	(2,535)	0	0	0	89,743		003
433288 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	82	0	1,341.0100	0	0	0	(533)		(533)	4,719	0	0	0	0		003
433289 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	82	0	1,676.2600	5,609	0	0	204,618		204,618	61,332	0	0	0	0		003
433290 SCS Collar 853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	82	616,210	2,386.9900	0	0	0	(49,867)		(49,867)	(24,585)	0	0	0	89,743		003
433291 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	31	0	1,173.3800	0	0	0	(72)		(72)	1,121	0	0	0	0		003
433292 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	31	0	1,676.2600	2,134	0	0	77,852		77,852	23,335	0	0	0	0		003
433293 SCS Collar 854 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/16/2013	07/16/2018	31	234,452	2,112.0900	0	0	0	(40,279)		(40,279)	(16,525)	0	0	0	89,743		003
439728 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	99	0	822.0880	0	0	0	(837)		(837)	4,703	0	0	0	0		003
439729 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446	08/15/2013	08/14/2018	99	0	1,027.6100	5,343	0	0	139,503		139,503	30,789	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
439730 SCS Collar 905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	08/15/2013	08/14/2018	99	443,946	1,553.7460	0	0	0	(18,513)		(18,513)	(1,443)	0	0	0	94,138		003
439731 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	08/15/2013	08/14/2018	70	0	719.3270	0	0	0	(254)		(254)	2,010	0	0	0	0		003
439732 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	08/15/2013	08/14/2018	70	0	1,027.6100	3,754	0	0	98,017		98,017	21,633	0	0	0	0		003
439733 SCS Collar 906 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	08/15/2013	08/14/2018	70	311,923	1,381.1080	0	0	0	(34,722)		(34,722)	(7,738)	0	0	0	94,138		003
439792 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	59	0	1,329.0600	0	0	0	(467)		(467)	3,550	0	0	0	0		003
439793 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	59	0	1,661.3200	5,169	0	0	151,772		151,772	44,765	0	0	0	0		003
439794 SCS Collar 923 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	59	448,879	2,358.9600	0	0	0	(41,406)		(41,406)	(19,817)	0	0	0	94,138		003
439795 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	43	0	1,162.9200	0	0	0	(125)		(125)	1,612	0	0	0	0		003
439796 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	43	0	1,661.3200	3,772	0	0	110,752		110,752	32,667	0	0	0	0		003
439797 SCS Collar 924 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	43	327,560	2,091.5400	0	0	0	(59,185)		(59,185)	(23,573)	0	0	0	94,138		003
450020 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	35	0	1,534.2800	0	0	0	(725)		(725)	4,031	0	0	0	0		003
450021 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	35	0	1,704.7600	4,382	0	0	84,724		84,724	25,486	0	0	0	0		003
450022 SCS Collar 946 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	35	263,056	5,465.9700	0	0	0	0		0	0	0	0	0	98,619		003
450023 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	47	0	1,363.8100	0	0	0	(532)		(532)	3,315	0	0	0	0		003
450024 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	47	0	1,704.7600	5,909	0	0	114,234		114,234	34,363	0	0	0	0		003
450025 SCS Collar 947 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	47	354,681	2,465.5800	0	0	0	(22,918)		(22,918)	(11,022)	0	0	0	98,619		003
450125 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	309	0	853.1100	0	0	0	(3,647)		(3,647)	18,099	0	0	0	0		003
450126 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	309	0	1,066.3900	24,349	0	0	402,284		402,284	89,271	0	0	0	0		003
450127 SCS Collar 975 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	309	1,382,666	1,706.2200	0	0	0	(20,577)		(20,577)	3,774	0	0	0	98,619		003
456794 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	97	0	1,528.2500	0	0	0	(2,237)		(2,237)	11,576	0	0	0	0		003
456795 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	97	0	1,698.0600	6,963	0	0	237,233		237,233	70,528	0	0	0	0		003
456796 SCS Collar 996 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	97	729,964	3,861.4100	0	0	0	(19)		(19)	88	0	0	0	102,906		003
456798 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	51	0	1,358.4500	0	0	0	(622)		(622)	3,822	0	0	0	0		003
456799 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	51	0	1,698.0600	3,679	0	0	125,367		125,367	37,271	0	0	0	0		003
456807 SCS Collar 997 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	51	385,754	2,383.9400	0	0	0	(34,844)		(34,844)	(16,170)	0	0	0	102,906		003
456808 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	44	0	1,188.6400	0	0	0	(215)		(215)	1,974	0	0	0	0		003
456809 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	44	0	1,698.0600	3,142	0	0	107,044		107,044	31,824	0	0	0	0		003
456810 SCS Collar 998 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	44	329,374	2,114.5800	0	0	0	(58,011)		(58,011)	(22,804)	0	0	0	102,906		003
456852 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	73	0	863.7000	0	0	0	(1,071)		(1,071)	4,740	0	0	0	0		003
456853 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	73	0	1,079.6200	3,368	0	0	93,352		93,352	20,591	0	0	0	0		003
456854 SCS Collar 1012 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	73	328,657	1,579.1200	0	0	0	(13,743)		(13,743)	(1,159)	0	0	0	102,906		003
456855 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	312	0	755.7300	0	0	0	(2,220)		(2,220)	12,118	0	0	0	0		003
456857 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	312	0	1,079.6200	14,309	0	0	396,550		396,550	87,468	0	0	0	0		003
456858 SCS Collar 1013 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	312	1,396,103	1,404.1600	0	0	0	(149,558)		(149,558)	(31,987)	0	0	0	102,906		003
462136 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	39	0	1,618.3600	(30,054)	0	0	(1,373)		(1,373)	6,141	0	0	0	0		003
462137 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	39	298,426	1,798.1800	33,036	0	0	86,139		86,139	26,977	0	0	0	106,891		003
462138 SCS Collar 1079 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	39	0	3,295.1600	(1,259)	0	0	(214)		(214)	241	0	0	0	0		003
462139 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	62	0	1,438.5400	(34,947)	0	0	(1,121)		(1,121)	6,259	0	0	0	0		003
462140 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	62	472,158	1,798.1800	52,269	0	0	136,285		136,285	42,682	0	0	0	106,891		003
462141 SCS Collar 1080 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	62	0	2,461.5300	(14,595)	0	0	(33,657)		(33,657)	(15,485)	0	0	0	0		003
462251 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	45	0	892.9600	(19,419)	0	0	(882)		(882)	3,449	0	0	0	0		003
462252 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	45	201,684	1,116.2000	30,276	0	0	53,146		53,146	11,746	0	0	0	106,891		003
462253 SCS Collar 1070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	45	0	1,584.2200	(9,635)	0	0	(8,820)		(8,820)	(822)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
462254 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	47	0	781.3400	(15,010)	0	0	(472)	..	(472)	2,180	0	0	0	0		003
462255 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	47	212,370	1,116.2000	31,880	0	0	55,962	..	55,962	12,369	0	0	0	106,891		003
462256 SCS Collar 1071 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	47	0	1,424.4900	(15,584)	0	0	(21,492)	..	(21,492)	(4,434)	0	0	0	0		003
469643 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	47	0	1,602.9000	(1,990)	0	0	(1,700)	..	(1,700)	7,323	0	0	0	0		003
469644 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	47	355,058	1,781.0000	7,958	0	0	104,892	..	104,892	32,243	0	0	0	110,733		003
469645 SCS Collar 1123 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	47	0	3,712.8900	(1,990)	0	0	(56)	..	(56)	77	0	0	0	0		003
469646 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	30	0	1,424.8000	(1,269)	0	0	(527)	..	(527)	3,083	0	0	0	0		003
469648 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	30	226,332	1,781.0000	5,073	0	0	66,863	..	66,863	20,553	0	0	0	110,733		003
469649 SCS Collar 1124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	30	0	2,480.9900	(1,269)	0	0	(15,591)	..	(15,591)	(7,010)	0	0	0	0		003
469718 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	38	0	1,246.7000	(14,735)	0	0	(276)	..	(276)	2,363	0	0	0	0		003
469719 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	38	288,573	1,781.0000	32,618	0	0	85,254	..	85,254	26,207	0	0	0	110,733		003
469721 SCS Collar 1130 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	38	0	2,218.5917	(14,649)	0	0	(41,970)	..	(41,970)	(17,133)	0	0	0	0		003
469738 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	73	0	1,007.0010	(41,160)	0	0	(2,886)	..	(2,886)	8,962	0	0	0	0		003
469740 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	73	326,449	1,118.8900	50,323	0	0	85,954	..	85,954	18,817	0	0	0	110,733		003
469741 SCS Collar 1112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	73	0	1,976.5192	(5,268)	0	0	(1,145)	..	(1,145)	526	0	0	0	0		003
469742 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	45	0	895.1120	(19,395)	0	0	(1,004)	..	(1,004)	3,614	0	0	0	0		003
469743 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	45	202,532	1,118.8900	31,221	0	0	53,327	..	53,327	11,674	0	0	0	110,733		003
469744 SCS Collar 1113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	45	0	1,618.4744	(9,409)	0	0	(7,752)	..	(7,752)	(542)	0	0	0	0		003
473969 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	53	0	1,663.5400	(36,867)	0	0	(2,692)	..	(2,692)	9,703	0	0	0	0		003
473970 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	53	402,087	1,848.3800	46,774	0	0	109,367	..	109,367	34,572	0	0	0	114,567		003
473971 SCS Collar 1143 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	53	0	3,286.9400	(3,511)	0	0	(523)	..	(523)	299	0	0	0	0		003
474159 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	137	614,906	936.8400	(57,331)	0	0	(4,279)	..	(4,279)	13,435	0	0	0	114,567		003
474160 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	137	0	1,171.0500	97,338	0	0	144,527	..	144,527	31,560	0	0	0	0		003
474161 SCS Collar 1167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	137	0	1,665.8200	(29,536)	0	0	(19,131)	..	(19,131)	(556)	0	0	0	0		003
474162 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	51	229,157	1,053.9500	(15,525)	0	0	(2,858)	..	(2,858)	7,479	0	0	0	114,567		003
474163 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	51	0	1,171.0500	36,121	0	0	53,861	..	53,861	11,761	0	0	0	0		003
474164 SCS Collar 1168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2014	01/14/2019	51	0	1,972.7500	(16,694)	0	0	(1,003)	..	(1,003)	367	0	0	0	0		003
481765 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	39	173,284	1,045.3300	(21,310)	0	0	(2,287)	..	(2,287)	5,601	0	0	0	118,277		003
481766 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	39	0	1,161.4800	27,729	0	0	41,941	..	41,941	8,955	0	0	0	0		003
481768 SCS Collar 1186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	39	0	1,963.1300	(4,131)	0	0	(955)	..	(955)	283	0	0	0	0		003
481769 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	117	523,704	929.1800	(48,655)	0	0	(3,914)	..	(3,914)	11,466	0	0	0	118,277		003
481770 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	117	0	1,161.4800	83,804	0	0	126,754	..	126,754	27,063	0	0	0	0		003
481772 SCS Collar 1187 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	117	0	1,646.7500	(28,232)	0	0	(19,662)	..	(19,662)	(1,178)	0	0	0	0		003
481774 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	31	0	813.0400	(9,369)	0	0	(547)	..	(547)	1,903	0	0	0	0		003
481775 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	31	138,628	1,161.4800	22,183	0	0	33,552	..	33,552	7,164	0	0	0	118,277		003
481776 SCS Collar 1188 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/18/2014	02/14/2019	31	0	1,485.4200	(10,983)	0	0	(11,880)	..	(11,880)	(2,106)	0	0	0	0		003
481915 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	33	250,462	1,288.5300	(11,769)	0	0	(413)	..	(413)	2,603	0	0	0	118,277		003
481916 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	33	0	1,840.7600	28,033	0	0	68,982	..	68,982	21,461	0	0	0	0		003
481917 SCS Collar 1208 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	33	0	2,253.5000	(13,163)	0	0	(34,685)	..	(34,685)	(13,973)	0	0	0	0		003
481918 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	36	272,363	1,472.6100	(18,511)	0	0	(1,012)	..	(1,012)	4,530	0	0	0	118,277		003
481919 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	36	0	1,840.7600	30,484	0	0	75,014	..	75,014	23,337	0	0	0	0		003
481920 SCS Collar 1209 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/18/2014	02/14/2019	36	0	2,507.9800	(8,600)	0	0	(18,367)	..	(18,367)	(7,948)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
481933 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	40	305,210	1,656.6800	(28,106)	0	0	(2,222)		(2,222)	7,472	0	0	0	118,277		003
481934 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	40	0	1,840.7600	33,606	0	0	84,061		84,061	26,152	0	0	0	0		003
481935 SCS Collar 1205 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	40	0	3,314.4000	(1,720)	0	0	(429)		(429)	213	0	0	0	0		003
488447 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	43	321,218	1,672.9500	(29,289)	0	0	(2,693)		(2,693)	8,313	0	0	0	121,531		003
488448 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	43	0	1,858.8300	35,621	0	0	86,615		86,615	26,938	0	0	0	0		003
488449 SCS Collar 1235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	43	0	3,118.3700	(2,419)	0	0	(1,255)		(1,255)	199	0	0	0	0		003
488450 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	94	710,203	1,487.0600	(46,417)	0	0	(3,112)		(3,112)	12,593	0	0	0	121,531		003
488451 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	94	0	1,858.8300	78,751	0	0	191,502		191,502	59,558	0	0	0	0		003
488452 SCS Collar 1236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	94	0	2,471.6900	(23,682)	0	0	(55,866)		(55,866)	(23,852)	0	0	0	0		003
488453 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	23	173,486	1,301.1800	(7,774)	0	0	(349)		(349)	1,949	0	0	0	121,531		003
488454 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	23	0	1,858.8300	19,237	0	0	46,779		46,779	14,549	0	0	0	0		003
488455 SCS Collar 1237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	23	0	2,244.1700	(9,349)	0	0	(24,808)		(24,808)	(9,786)	0	0	0	0		003
488516 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	44	0	1,069.4100	(24,959)	0	0	(3,177)		(3,177)	6,966	0	0	0	0		003
488518 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	44	198,241	1,188.2300	31,890	0	0	45,349		45,349	9,575	0	0	0	121,531		003
488519 SCS Collar 1259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	44	0	2,031.7500	(4,323)	0	0	(845)		(845)	249	0	0	0	0		003
488520 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	125	0	950.5800	(52,918)	0	0	(5,084)		(5,084)	13,548	0	0	0	0		003
488521 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	125	558,338	1,188.2300	89,818	0	0	127,722		127,722	26,967	0	0	0	121,531		003
488522 SCS Collar 1260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	125	0	1,690.9700	(29,552)	0	0	(17,438)		(17,438)	(418)	0	0	0	0		003
496409 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	34	151,817	1,119.4900	22,572	0	0	40,744		40,744	8,283	0	0	0	125,146		003
496410 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	34	0	1,007.5400	(17,328)	0	0	(1,989)		(1,989)	4,529	0	0	0	0		003
496411 SCS Collar 1293 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	34	0	1,918.2500	(2,901)	0	0	(1,435)		(1,435)	256	0	0	0	0		003
496460 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	23	172,244	1,842.9800	18,083	0	0	47,528		47,528	14,475	0	0	0	125,146		003
496461 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	23	0	1,658.6800	(14,906)	0	0	(1,509)		(1,509)	4,454	0	0	0	0		003
496462 SCS Collar 1308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	23	0	3,284.1900	(588)	0	0	(379)		(379)	119	0	0	0	0		003
500862 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	05/15/2014	05/14/2019	44	0	1,095.9900	27,827	0	0	56,157		56,157	11,144	0	0	0	0		003
500863 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	05/15/2014	05/14/2019	44	198,602	767.1900	(12,002)	0	0	(770)		(770)	2,606	0	0	0	128,334		003
500864 SCS Collar 1330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	05/15/2014	05/14/2019	44	0	1,393.0000	(13,248)	0	0	(26,183)		(26,183)	(5,081)	0	0	0	0		003
500906 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	41	308,380	1,870.8500	31,075	0	0	82,321		82,321	25,164	0	0	0	128,334		003
500907 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	41	0	1,683.7700	(25,617)	0	0	(3,140)		(3,140)	8,541	0	0	0	0		003
500908 SCS Collar 1348 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	41	0	3,215.2400	(1,416)	0	0	(1,035)		(1,035)	197	0	0	0	0		003
500909 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	273,368	1,870.8500	27,550	0	0	72,974		72,974	22,307	0	0	0	128,334		003
500910 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	0	1,496.6800	(15,920)	0	0	(1,517)		(1,517)	5,260	0	0	0	0		003
500911 SCS Collar 1349 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	0	2,438.6500	(8,047)	0	0	(25,130)		(25,130)	(10,322)	0	0	0	0		003
500912 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	274,714	1,870.8500	27,681	0	0	73,334		73,334	22,417	0	0	0	128,334		003
500913 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	0	1,309.6000	(10,699)	0	0	(738)		(738)	3,419	0	0	0	0		003
500914 SCS Collar 1350 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	36	0	2,222.0100	(13,382)	0	0	(42,114)		(42,114)	(15,855)	0	0	0	0		003
514988 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	40	178,313	1,153.8100	26,465	0	0	45,218		45,218	8,714	0	0	0	134,898		003
514989 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	40	0	923.0500	(14,489)	0	0	(1,950)		(1,950)	4,371	0	0	0	0		003
514990 SCS Collar 1414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	40	0	1,608.1800	(8,808)	0	0	(10,693)		(10,693)	(1,101)	0	0	0	0		003
515028 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	23	176,189	1,973.2800	20,233	0	0	41,306		41,306	13,049	0	0	0	134,898		003
515029 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	23	0	1,578.6200	(11,094)	0	0	(1,507)		(1,507)	4,206	0	0	0	0		003
515030 SCS Collar 1426 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2014	07/15/2019	23	0	2,603.3500	(5,971)	0	0	(10,370)		(10,370)	(4,064)	0	0	0	0		003
520507 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2019	35	158,012	1,141.6500	24,091	0	0	41,326		41,326	7,791	0	0	0	137,962		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
520508 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2019	35	0	913.3200	(13,988)	0	0	(1,765)		(1,765)	3,840	0	0	0	0		003
520509 SCS Collar 1446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2014	08/14/2019	35	0	1,647.7400	(7,554)	0	0	(8,281)		(8,281)	(635)	0	0	0	0		003
520565 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	18	132,730	1,955.0600	16,362	0	0	32,057		32,057	9,910	0	0	0	137,962		003
520566 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	18	0	1,368.5400	(6,904)	0	0	(599)		(599)	2,102	0	0	0	0		003
520567 SCS Collar 1469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2014	08/14/2019	18	0	2,433.6600	(7,287)	0	0	(13,295)		(13,295)	(5,177)	0	0	0	0		003
526051 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	720	0	805.6800	(223,836)	0	0	(22,155)		(22,155)	56,839	0	0	0	0		003
526056 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	3,212	0	920.7800	(1,331,073)	0	0	(178,373)		(178,373)	365,193	0	0	0	0		003
526060 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	250	0	978.3200	(115,201)	0	0	(17,998)		(17,998)	33,368	0	0	0	0		003
526066 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	2,498	0	1,035.8700	(1,362,882)	0	0	(230,408)		(230,408)	387,616	0	0	0	0		003
526067 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	60	0	1,035.8700	(31,488)	0	0	(5,502)		(5,502)	9,257	0	0	0	0		003
526070 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	377	0	1,399.2900	(144,763)	0	0	(15,555)		(15,555)	49,722	0	0	0	0		003
526072 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	28	0	1,499.2400	(12,920)	0	0	(1,622)		(1,622)	4,542	0	0	0	0		003
526075 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	2,065	0	1,599.1800	(1,132,074)	0	0	(162,804)		(162,804)	403,841	0	0	0	0		003
526076 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	38	0	1,699.1300	(24,192)	0	0	(3,932)		(3,932)	8,720	0	0	0	0		003
526086 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	1,064	0	1,799.0800	(800,937)	0	0	(145,115)		(145,115)	290,730	0	0	0	0		003
526087 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	24	0	1,799.0800	(18,074)	0	0	(3,275)		(3,275)	6,561	0	0	0	0		003
526088 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	123	0	1,799.0800	(92,456)	0	0	(16,761)		(16,761)	33,579	0	0	0	0		003
526100 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	24	181,487	1,998.9800	24,115	0	0	41,485		41,485	12,980	0	0	0	141,256		003
526102 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	28	211,735	2,098.9300	24,435	0	0	41,781		41,781	13,820	0	0	0	141,256		003
526110 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	60	266,833	1,208.5200	38,699	0	0	60,944		60,944	11,347	0	0	0	141,256		003
526112 SCS Collar 1517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	28	0	2,591.2800	(10,903)	0	0	(14,066)		(14,066)	(5,405)	0	0	0	0		003
526113 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	38	283,572	2,098.9300	32,712	0	0	55,956		55,956	18,509	0	0	0	141,256		003
526115 SCS Collar 1514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	24	0	3,564.3800	(1,557)	0	0	(290)		(290)	38	0	0	0	0		003
526122 SCS Collar 1516 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	38	0	2,943.1000	(7,701)	0	0	(5,089)		(5,089)	(1,207)	0	0	0	0		003
526125 SCS Collar 1502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	60	0	1,950.6600	(6,463)	0	0	(3,622)		(3,622)	391	0	0	0	0		003
526161 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	123	928,858	2,098.9300	107,122	0	0	183,289		183,289	60,626	0	0	0	141,256		003
526165 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	250	1,116,556	1,208.5200	161,935	0	0	255,018		255,018	47,481	0	0	0	141,256		003
526172 SCS Collar 1515 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	123	0	3,341.3000	(11,982)	0	0	(3,310)		(3,310)	196	0	0	0	0		003
526175 SCS Collar 1503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/16/2014	09/16/2019	250	0	1,774.6800	(43,603)	0	0	(34,525)		(34,525)	201	0	0	0	0		003
526182 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	377	2,847,068	1,998.9800	378,530	0	0	650,794		650,794	203,618	0	0	0	141,256		003
526186 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	720	3,221,429	1,150.9700	522,261	0	0	831,487		831,487	153,541	0	0	0	141,256		003
526188 SCS Collar 1513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	377	0	2,336.8100	(225,541)	0	0	(364,510)		(364,510)	(135,166)	0	0	0	0		003
526195 SCS Collar 1493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	720	0	1,415.6900	(289,394)	0	0	(425,729)		(425,729)	(72,186)	0	0	0	0		003
526216 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	1,064	8,042,120	1,998.9800	1,068,533	0	0	1,838,300		1,838,300	575,159	0	0	0	141,256		003
526218 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	2,498	11,173,320	1,150.9700	1,811,431	0	0	2,883,961		2,883,961	532,547	0	0	0	141,256		003
526219 SCS Collar 1511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	1,064	0	2,883.1300	(244,357)	0	0	(184,260)		(184,260)	(50,697)	0	0	0	0		003
526221 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	3,212	14,367,547	1,150.9700	2,329,282	0	0	3,708,427		3,708,427	684,791	0	0	0	141,256		003
526223 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	2,065	15,606,576	1,998.9800	2,074,405	0	0	3,567,413		3,567,413	1,116,157	0	0	0	141,256		003
526225 SCS Collar 1491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	2,498	0	1,795.5100	(417,146)	0	0	(313,741)		(313,741)	5,877	0	0	0	0		003
526228 SCS Collar 1492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/16/2014	09/16/2019	3,212	0	1,571.0800	(957,926)	0	0	(1,090,620)		(1,090,620)	(127,173)	0	0	0	0		003
526229 SCS Collar 1512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/16/2014	09/16/2019	2,065	0	2,528.5100	(897,234)	0	0	(1,247,835)		(1,247,835)	(483,057)	0	0	0	0		003
533192 SCS Collar 1556 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	39	198,846	1,862.4900	23,711	0	0	54,469		54,469	15,716	0	0	0	143,991		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
533193 SCS Collar 1556 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	39	0	1,676.2400	(21,344)	0	0	(2,723)		(2,723)	5,977	0	0	0	0		003
533195 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	26	200,198	1,862.4900	24,203	0	0	54,840		54,840	15,823	0	0	0	143,991		003
533196 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	26	0	1,489.9900	(15,944)	0	0	(1,576)		(1,576)	4,306	0	0	0	0		003
533197 SCS Collar 1557 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/14/2019	26	0	2,692.6000	(5,806)	0	0	(9,954)		(9,954)	(3,629)	0	0	0	0		003
533288 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2014	10/14/2019	457	2,043,520	1,072.4500	313,849	0	0	616,303		616,303	110,471	0	0	0	143,991		003
533289 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2014	10/14/2019	457	0	750.7100	(148,913)	0	0	(10,833)		(10,833)	30,589	0	0	0	0		003
533290 SCS Collar 1571 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2014	10/14/2019	457	0	1,447.8000	(140,579)	0	0	(247,982)		(247,982)	(39,002)	0	0	0	0		003
537919 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	52	233,060	1,164.2300	37,836	0	0	59,174		59,174	10,499	0	0	0	146,960		003
537920 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	52	0	1,047.8100	(28,886)	0	0	(5,543)		(5,543)	8,503	0	0	0	0		003
537921 SCS Collar 1598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	52	0	2,067.5600	(5,004)	0	0	(2,217)		(2,217)	302	0	0	0	0		003
537922 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	31	140,861	1,164.2300	22,864	0	0	35,765		35,765	6,345	0	0	0	146,960		003
537923 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	31	0	931.3900	(13,193)	0	0	(2,050)		(2,050)	3,828	0	0	0	0		003
537924 SCS Collar 1599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	31	0	1,698.9700	(7,287)	0	0	(6,788)		(6,788)	(291)	0	0	0	0		003
537977 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2019	39	291,266	2,041.3200	38,732	0	0	63,393		63,393	19,829	0	0	0	146,960		003
537978 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2019	39	0	1,837.1900	(30,733)	0	0	(6,336)		(6,336)	11,440	0	0	0	0		003
537979 SCS Collar 1614 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2019	39	0	3,363.4800	(2,882)	0	0	(1,210)		(1,210)	(26)	0	0	0	0		003
550211 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	24	184,591	2,784.7600	(7,502)	0	0	(7,841)		(7,841)	(2,618)	0	0	0	152,634		003
550212 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	24	0	1,992.6700	25,476	0	0	43,413		43,413	12,920	0	0	0	0		003
550213 SCS COLLAR 1673 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	24	0	1,594.1400	(16,806)	0	0	(2,353)		(2,353)	5,105	0	0	0	0		003
550287 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	68	304,702	1,154.7100	49,417	0	0	79,730		79,730	13,590	0	0	0	152,634		003
550288 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	68	0	923.7700	(32,439)	0	0	(4,767)		(4,767)	8,381	0	0	0	0		003
550289 SCS COLLAR 1688 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	68	0	1,697.6500	(15,089)	0	0	(16,122)		(16,122)	(691)	0	0	0	0		003
557325 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	45	202,754	982.3600	(21,303)	0	0	(4,269)		(4,269)	6,540	0	0	0	155,439		003
557326 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	45	0	1,227.9600	36,203	0	0	46,029		46,029	7,718	0	0	0	0		003
557327 SCS COLLAR 1741 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	45	0	1,819.2200	(11,172)	0	0	(6,879)		(6,879)	119	0	0	0	0		003
557424 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	02/18/2015	02/14/2018	104	463,786	982.3600	0	0	0	(373)		(373)	7,996	0	0	0	61,789		003
557425 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	02/18/2015	02/14/2018	104	0	1,227.9600	299	0	0	84,121		84,121	23,130	0	0	0	0		003
557426 SCS COLLAR 1740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	02/18/2015	02/14/2018	104	0	1,484.8900	0	0	0	(18,209)		(18,209)	(970)	0	0	0	0		003
557485 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	28	211,178	1,889.7100	(17,711)	0	0	(284)		(284)	5,635	0	0	0	61,789		003
557486 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	28	0	2,099.6800	22,335	0	0	35,584		35,584	15,879	0	0	0	0		003
557487 SCS COLLAR 1755 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	28	0	2,751.8400	(4,487)	0	0	(248)		(248)	386	0	0	0	0		003
557488 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	76	577,143	1,679.7400	(33,398)	0	0	(387)		(387)	8,690	0	0	0	61,789		003
557489 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	76	0	2,099.6800	61,048	0	0	97,249		97,249	43,396	0	0	0	0		003
557490 SCS COLLAR 1756 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	76	0	2,456.8400	(27,275)	0	0	(24,638)		(24,638)	(13,326)	0	0	0	0		003
557491 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	27	203,980	1,679.7400	(18,646)	0	0	(3,458)		(3,458)	6,598	0	0	0	155,439		003
557492 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	27	0	2,099.6800	31,524	0	0	41,657		41,657	12,891	0	0	0	0		003
557493 SCS COLLAR 1757 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	27	0	2,997.5000	(9,083)	0	0	(4,423)		(4,423)	(1,080)	0	0	0	0		003
564147 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	87	388,849	1,118.0000	(36,450)	0	0	(1,160)		(1,160)	12,563	0	0	0	67,810		003
564148 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	87	0	1,242.2300	46,752	0	0	67,670		67,670	18,064	0	0	0	0		003
564149 SCS COLLAR 1789 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	87	0	1,681.4800	(10,295)	0	0	(1,474)		(1,474)	2,470	0	0	0	0		003
564151 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	84	374,448	993.7800	(24,491)	0	0	(429)		(429)	7,226	0	0	0	67,810		003
564152 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	84	0	1,242.2300	45,021	0	0	65,164		65,164	17,395	0	0	0	0		003
564153 SCS COLLAR 1790 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	03/17/2015	03/14/2018	84	0	1,488.5600	(20,520)	0	0	(15,973)		(15,973)	(1,239)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
564158 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	78	346,844	1,118.0000	(46,674)	0	0	(12,695)		(12,695)	15,057	0	0	0	158,193		003
564159 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	78	0	1,242.2300	60,458	0	0	76,987		76,987	12,665	0	0	0	0		003
564160 SCS COLLAR 1791 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	78	0	2,153.7700	(7,938)	0	0	(3,262)		(3,262)	474	0	0	0	0		003
564165 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	62	276,034	993.7800	(28,060)	0	0	(6,372)		(6,372)	9,241	0	0	0	158,193		003
564166 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	62	0	1,242.2300	48,115	0	0	61,270		61,270	10,079	0	0	0	0		003
564167 SCS COLLAR 1792 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	62	0	1,801.7200	(15,403)	0	0	(10,555)		(10,555)	79	0	0	0	0		003
564181 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	45	336,435	1,866.8500	(25,902)	0	0	(615)		(615)	8,904	0	0	0	67,810		003
564182 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	45	0	2,074.2800	33,013	0	0	60,177		60,177	25,730	0	0	0	0		003
564183 SCS COLLAR 1805 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	45	0	2,626.4500	(7,102)	0	0	(2,979)		(2,979)	(339)	0	0	0	0		003
564184 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	99	744,531	1,659.4200	(38,907)	0	0	(679)		(679)	11,299	0	0	0	67,810		003
564185 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	99	0	2,074.2800	73,057	0	0	133,173		133,173	56,941	0	0	0	0		003
564186 SCS COLLAR 1806 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	99	0	2,381.4800	(34,132)	0	0	(51,730)		(51,730)	(27,857)	0	0	0	0		003
564206 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/16/2020	57	433,602	1,866.8500	(49,266)	0	0	(12,021)		(12,021)	18,630	0	0	0	158,193		003
564207 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/16/2020	57	0	2,074.2800	62,571	0	0	92,408		92,408	27,874	0	0	0	0		003
564208 SCS COLLAR 1807 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/16/2020	57	0	3,430.8600	(6,083)	0	0	(2,235)		(2,235)	(98)	0	0	0	0		003
564221 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	53	400,808	1,659.4200	(33,660)	0	0	(6,778)		(6,778)	12,792	0	0	0	158,193		003
564222 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	53	0	2,074.2800	57,915	0	0	85,419		85,419	25,766	0	0	0	0		003
564223 SCS COLLAR 1808 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	53	0	2,837.6200	(17,580)	0	0	(15,772)		(15,772)	(4,719)	0	0	0	0		003
570392 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	22	0	2,832.1500	(7,608)	0	0	(6,866)		(6,866)	(2,019)	0	0	0	0		003
570393 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	22	0	2,106.6300	23,530	0	0	33,591		33,591	10,143	0	0	0	0		003
570394 SCS COLLAR 1856 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/15/2015	04/14/2020	22	163,842	1,685.3000	(14,602)	0	0	(3,090)		(3,090)	5,524	0	0	0	160,727		003
570507 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	30	133,264	1,020.2800	0	0	0	(3,543)		(3,543)	4,775	0	0	0	160,727		003
570508 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	30	0	1,275.3500	1,100	0	0	27,752		27,752	4,448	0	0	0	0		003
570509 SCS COLLAR 1842 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446	04/15/2015	04/14/2020	30	0	1,821.7200	0	0	0	(4,939)		(4,939)	75	0	0	0	0		003
575610 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	39	297,899	1,910.4600	(36,157)	0	0	(9,749)		(9,749)	13,780	0	0	0	163,307		003
575611 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	39	0	2,122.7300	44,470	0	0	60,106		60,106	18,019	0	0	0	0		003
575612 SCS COLLAR 1874 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	39	0	3,563.8500	(3,968)	0	0	(1,226)		(1,226)	2	0	0	0	0		003
575613 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	18	132,926	1,698.1800	(12,050)	0	0	(2,700)		(2,700)	4,638	0	0	0	163,307		003
575614 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	18	0	2,122.7300	19,843	0	0	26,820		26,820	8,040	0	0	0	0		003
575615 SCS COLLAR 1864 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	18	0	2,931.9100	(5,854)	0	0	(4,275)		(4,275)	(1,073)	0	0	0	0		003
575616 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	64	480,674	1,485.9100	(31,359)	0	0	(5,542)		(5,542)	12,060	0	0	0	163,307		003
575617 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	64	0	2,122.7300	71,754	0	0	96,984		96,984	29,074	0	0	0	0		003
575618 SCS COLLAR 1882 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	64	0	2,660.4200	(33,384)	0	0	(34,172)		(34,172)	(11,158)	0	0	0	0		003
575767 SCS COLLAR 1873 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	59	262,469	1,119.5500	0	0	0	(10,321)		(10,321)	11,521	0	0	0	163,307		003
575768 SCS COLLAR 1873 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	59	0	1,243.9500	3,791	0	0	58,907		58,907	9,366	0	0	0	0		003
575769 SCS COLLAR 1873 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	59	0	2,152.0300	0	0	0	(2,898)		(2,898)	394	0	0	0	0		003
582597 SCS COLLAR 1917 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/16/2015	06/15/2020	44	219,933	1,886.6600	(3,312)	0	0	(7,094)		(7,094)	10,008	0	0	0	166,015		003
582598 SCS COLLAR 1917 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/16/2015	06/15/2020	44	0	2,096.2900	10,632	0	0	46,374		46,374	13,550	0	0	0	0		003
582600 SCS COLLAR 1922 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/16/2015	06/15/2020	310	1,561,162	1,886.6600	(23,512)	0	0	(50,356)		(50,356)	71,040	0	0	0	166,015		003
582601 SCS COLLAR 1922 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/16/2015	06/15/2020	310	0	2,201.1000	46,244	0	0	283,016		283,016	85,901	0	0	0	0		003
582614 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	2,589	19,569,209	1,677.0300	(1,653,537)	0	0	(393,961)		(393,961)	673,218	0	0	0	166,015		003
582615 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	2,589	0	2,096.2900	2,919,870	0	0	4,126,284		4,126,284	1,205,625	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
582616 SCS COLLAR 1929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	2,589	0	2,825.1700	(968,021)	0	0	(916,753)		(916,753)	(258,335)	0	0	0	0		003
582617 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	376	2,838,696	1,467.4000	(171,458)	0	0	(32,613)		(32,613)	70,667	0	0	0	166,015		003
582618 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	376	0	2,096.2900	423,554	0	0	598,556		598,556	174,887	0	0	0	0		003
582619 SCS COLLAR 1925 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	376	0	2,588.7100	(208,825)	0	0	(247,509)		(247,509)	(79,929)	0	0	0	0		003
582620 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	117	885,739	1,886.6600	(69,160)	0	0	(4,586)		(4,586)	27,811	0	0	0	84,628		003
582621 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	117	0	2,096.2900	89,147	0	0	155,491		155,491	64,018	0	0	0	0		003
582622 SCS COLLAR 1920 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	117	0	2,758.9300	(13,502)	0	0	(4,686)		(4,686)	717	0	0	0	0		003
582623 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	296	2,235,383	1,677.0300	(118,091)	0	0	(4,887)		(4,887)	43,595	0	0	0	84,628		003
582624 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	296	0	2,096.2900	224,985	0	0	392,420		392,420	161,565	0	0	0	0		003
582625 SCS COLLAR 1923 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	296	0	2,463.1400	(90,526)	0	0	(124,191)		(124,191)	(62,916)	0	0	0	0		003
582626 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	153	1,159,755	1,781.8500	(114,198)	0	0	(29,821)		(29,821)	46,165	0	0	0	166,015		003
582627 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	153	0	2,201.1000	151,264	0	0	210,246		210,246	63,814	0	0	0	0		003
582628 SCS COLLAR 1921 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	153	0	3,400.6000	(19,387)	0	0	(8,787)		(8,787)	(369)	0	0	0	0		003
582629 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	56	420,637	1,572.2200	(30,212)	0	0	(6,481)		(6,481)	12,392	0	0	0	166,015		003
582630 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	56	0	2,201.1000	54,863	0	0	76,255		76,255	23,145	0	0	0	0		003
582631 SCS COLLAR 1918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/15/2020	56	0	2,899.5900	(18,239)	0	0	(15,767)		(15,767)	(4,028)	0	0	0	0		003
582644 SCS COLLAR 1928 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2015	06/15/2020	3,458	15,467,245	2,083.3000	(443,622)	0	0	(239,498)		(239,498)	24,900	0	0	0	166,015		003
582645 SCS COLLAR 1928 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2015	06/15/2020	3,458	0	1,269.5300	2,792,248	0	0	3,317,614		3,317,614	513,292	0	0	0	0		003
582646 SCS COLLAR 1928 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/16/2015	06/15/2020	3,458	0	1,142.5800	(2,107,310)	0	0	(678,767)		(678,767)	708,777	0	0	0	0		003
582657 SCS COLLAR 1932 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	4,443	19,869,848	1,015.6200	(2,065,497)	0	0	(561,265)		(561,265)	716,090	0	0	0	166,015		003
582658 SCS COLLAR 1932 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	4,443	0	1,269.5300	3,632,003	0	0	4,261,942		4,261,942	659,395	0	0	0	0		003
582659 SCS COLLAR 1932 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	4,443	0	1,797.5300	(1,256,502)	0	0	(882,345)		(882,345)	2,939	0	0	0	0		003
582660 SCS COLLAR 1933 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	193	864,315	1,142.5800	(82,705)	0	0	(6,981)		(6,981)	32,887	0	0	0	84,628		003
582661 SCS COLLAR 1933 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	193	0	1,269.5300	108,635	0	0	142,272		142,272	34,882	0	0	0	0		003
582662 SCS COLLAR 1933 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	193	0	1,749.6700	(19,454)	0	0	(4,442)		(4,442)	3,658	0	0	0	0		003
582663 SCS COLLAR 1934 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	206	923,032	1,015.6200	(62,125)	0	0	(3,427)		(3,427)	22,079	0	0	0	84,628		003
582664 SCS COLLAR 1934 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	206	0	1,269.5300	116,024	0	0	151,938		151,938	37,252	0	0	0	0		003
582665 SCS COLLAR 1934 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	206	0	1,547.4300	(46,984)	0	0	(33,154)		(33,154)	(1,045)	0	0	0	0		003
582666 SCS COLLAR 1935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	51	230,171	1,142.5800	(31,308)	0	0	(10,101)		(10,101)	10,547	0	0	0	166,015		003
582667 SCS COLLAR 1935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	51	0	1,269.5300	42,123	0	0	49,370		49,370	7,638	0	0	0	0		003
582668 SCS COLLAR 1935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	51	0	2,521.6700	(1,838)	0	0	(659)		(659)	296	0	0	0	0		003
582669 SCS COLLAR 1936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	44	194,941	1,015.6200	(20,247)	0	0	(5,506)		(5,506)	7,025	0	0	0	166,015		003
582670 SCS COLLAR 1936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	44	0	1,269.5300	35,663	0	0	41,813		41,813	6,469	0	0	0	0		003
582671 SCS COLLAR 1936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	44	0	1,983.3900	(7,813)	0	0	(4,381)		(4,381)	321	0	0	0	0		003
582673 SCS COLLAR 1937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	238	1,063,953	1,142.5800	(144,694)	0	0	(46,691)		(46,691)	48,755	0	0	0	166,015		003
582674 SCS COLLAR 1937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	238	0	1,333.0100	174,844	0	0	198,050		198,050	29,399	0	0	0	0		003
582675 SCS COLLAR 1937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	238	0	2,380.7500	(13,550)	0	0	(5,262)		(5,262)	1,592	0	0	0	0		003
582676 SCS COLLAR 1938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	214	955,913	1,079.1000	(114,050)	0	0	(33,858)		(33,858)	39,148	0	0	0	166,015		003
582677 SCS COLLAR 1938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	214	0	1,333.0100	157,057	0	0	177,939		177,939	26,414	0	0	0	0		003
582678 SCS COLLAR 1938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	214	0	2,099.5500	(28,093)	0	0	(13,922)		(13,922)	1,531	0	0	0	0		003
582679 SCS COLLAR 1939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	147	655,283	952.1500	(58,700)	0	0	(14,578)		(14,578)	20,498	0	0	0	166,015		003
582680 SCS COLLAR 1939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	147	0	1,333.0100	107,636	0	0	121,978		121,978	18,107	0	0	0	0		003
582681 SCS COLLAR 1939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/15/2020	147	0	1,826.2200	(38,713)	0	0	(26,224)		(26,224)	409	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
582708 SCS COLLAR 1942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	482	2,153,741	888.6700	(166,132)	0	0	(37,090)		(37,090)	57,817	0	0	0	166,015		003
582709 SCS COLLAR 1942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	482	0	1,269.5300	388,605	0	0	461,962		461,962	71,473	0	0	0	0		003
582710 SCS COLLAR 1942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	482	0	1,637.6900	(188,874)	0	0	(168,329)		(168,329)	(11,155)	0	0	0	0		003
582790 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	2,624	19,836,015	1,886.6600	(2,204,562)	0	0	(639,818)		(639,818)	902,623	0	0	0	166,015		003
582791 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	2,624	0	2,096.2900	2,821,870	0	0	4,182,541		4,182,541	1,222,062	0	0	0	0		003
582792 SCS COLLAR 1954 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/15/2020	2,624	0	3,333.1000	(314,937)	0	0	(186,110)		(186,110)	(12,405)	0	0	0	0		003
588208 SCS COLLAR 1966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	612	2,736,443	885.1600	(194,779)	0	0	(48,370)		(48,370)	73,688	0	0	0	168,432		003
588209 SCS COLLAR 1966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	612	0	1,264.5200	477,384	0	0	597,594		597,594	91,008	0	0	0	0		003
588210 SCS COLLAR 1966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	612	0	1,595.7000	(246,095)	0	0	(251,677)		(251,677)	(20,641)	0	0	0	0		003
588211 SCS COLLAR 1967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	67	298,286	1,011.6200	(29,092)	0	0	(8,592)		(8,592)	10,736	0	0	0	168,432		003
588212 SCS COLLAR 1967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	67	0	1,264.5200	52,037	0	0	65,141		65,141	9,920	0	0	0	0		003
588213 SCS COLLAR 1967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	67	0	1,927.3800	(12,007)	0	0	(8,661)		(8,661)	471	0	0	0	0		003
588214 SCS COLLAR 1968 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	253	1,131,833	1,138.0700	(145,987)	0	0	(50,340)		(50,340)	51,646	0	0	0	168,432		003
588215 SCS COLLAR 1968 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	253	0	1,327.7500	176,217	0	0	215,267		215,267	31,476	0	0	0	0		003
588216 SCS COLLAR 1968 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	253	0	2,307.7500	(15,130)	0	0	(8,034)		(8,034)	1,902	0	0	0	0		003
588218 SCS COLLAR 1969 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	327	1,463,129	1,074.8400	(164,767)	0	0	(52,674)		(52,674)	59,737	0	0	0	168,432		003
588219 SCS COLLAR 1969 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	327	0	1,327.7500	227,797	0	0	278,277		278,277	40,689	0	0	0	0		003
588220 SCS COLLAR 1969 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	327	0	2,038.9100	(43,509)	0	0	(28,345)		(28,345)	2,497	0	0	0	0		003
588221 SCS COLLAR 1970 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	72	320,686	948.3900	(26,855)	0	0	(7,298)		(7,298)	10,038	0	0	0	168,432		003
588222 SCS COLLAR 1970 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	72	0	1,327.7500	49,928	0	0	60,992		60,992	8,918	0	0	0	0		003
588223 SCS COLLAR 1970 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	72	0	1,779.6900	(18,795)	0	0	(15,774)		(15,774)	(68)	0	0	0	0		003
588230 SCS COLLAR 1973 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	21	160,194	1,896.6600	(11,553)	0	0	(1,076)		(1,076)	5,269	0	0	0	89,743		003
588231 SCS COLLAR 1973 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	21	0	2,107.4000	14,815	0	0	27,785		27,785	11,358	0	0	0	0		003
588232 SCS COLLAR 1973 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	21	0	2,694.3100	(2,421)	0	0	(2,041)		(2,041)	(462)	0	0	0	0		003
588233 SCS COLLAR 1974 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	63	474,607	1,685.9200	(22,550)	0	0	(1,401)		(1,401)	9,905	0	0	0	89,743		003
588234 SCS COLLAR 1974 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	63	0	2,107.4000	43,892	0	0	82,320		82,320	33,651	0	0	0	0		003
588235 SCS COLLAR 1974 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/16/2018	63	0	2,423.5100	(18,853)	0	0	(33,279)		(33,279)	(16,568)	0	0	0	0		003
588236 SCS COLLAR 1975 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	27	200,841	1,896.6600	(21,469)	0	0	(6,824)		(6,824)	9,339	0	0	0	168,432		003
588237 SCS COLLAR 1975 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	27	0	2,107.4000	27,989	0	0	41,974		41,974	12,153	0	0	0	0		003
588239 SCS COLLAR 1976 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	19	142,263	1,685.9200	(11,154)	0	0	(3,037)		(3,037)	5,029	0	0	0	168,432		003
588240 SCS COLLAR 1976 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	19	0	2,107.4000	19,829	0	0	29,732		29,732	8,608	0	0	0	0		003
588241 SCS COLLAR 1976 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	19	0	3,088.1800	(3,532)	0	0	(3,179)		(3,179)	(584)	0	0	0	0		003
588244 SCS COLLAR 1977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	143	1,079,521	1,791.2900	(99,384)	0	0	(29,324)		(29,324)	44,048	0	0	0	168,432		003
588245 SCS COLLAR 1977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	143	0	2,212.7700	130,086	0	0	193,821		193,821	58,100	0	0	0	0		003
588246 SCS COLLAR 1977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	143	0	3,308.4100	(16,498)	0	0	(11,846)		(11,846)	(878)	0	0	0	0		003
588247 SCS COLLAR 1978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	150	1,136,904	1,580.5500	(75,167)	0	0	(18,644)		(18,644)	34,516	0	0	0	168,432		003
588248 SCS COLLAR 1978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	150	0	2,212.7700	137,001	0	0	204,124		204,124	61,188	0	0	0	0		003
588249 SCS COLLAR 1978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/15/2015	07/14/2020	150	0	2,839.9300	(46,875)	0	0	(53,096)		(53,096)	(14,339)	0	0	0	0		003
588268 SCS COLLAR 1983 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	2,540	19,194,669	1,685.9200	(1,561,868)	0	0	(409,717)		(409,717)	678,527	0	0	0	168,432		003
588269 SCS COLLAR 1983 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	2,540	0	2,107.4000	2,705,833	0	0	4,011,499		4,011,499	1,161,453	0	0	0	0		003
588270 SCS COLLAR 1983 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	2,540	0	2,779.6600	(891,407)	0	0	(1,062,927)		(1,062,927)	(307,045)	0	0	0	0		003
588279 SCS COLLAR 1986 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	1,796	13,573,511	1,896.6600	(1,476,225)	0	0	(461,181)		(461,181)	631,130	0	0	0	168,432		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
588280 SCS COLLAR 1986 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	1,796	0	2,107.4000	1,913,430	0	0	2,836,731		2,836,731	821,321	0	0	0	0		003
588281 SCS COLLAR 1986 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	1,796	0	3,259.0900	(258,609)	0	0	(174,678)		(174,678)	(17,169)	0	0	0	0		003
588288 SCS COLLAR 1987 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	407	3,077,172	1,475.1800	(173,440)	0	0	(37,781)		(37,781)	79,231	0	0	0	168,432		003
588289 SCS COLLAR 1987 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	407	0	2,107.4000	433,783	0	0	643,099		643,099	186,197	0	0	0	0		003
588290 SCS COLLAR 1987 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	407	0	2,548.2700	(219,854)	0	0	(300,190)		(300,190)	(95,130)	0	0	0	0		003
588291 SCS COLLAR 1988 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	238	1,799,201	1,896.6600	(194,963)	0	0	(61,131)		(61,131)	83,658	0	0	0	168,432		003
588292 SCS COLLAR 1988 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	238	0	2,212.7700	219,350	0	0	323,036		323,036	96,833	0	0	0	0		003
588293 SCS COLLAR 1988 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/14/2020	238	0	5,270.6100	(714)	0	0	(30)		(30)	98	0	0	0	0		003
588304 SCS COLLAR 1990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	5,086	22,748,663	1,011.6200	(2,218,926)	0	0	(655,260)		(655,260)	818,756	0	0	0	168,432		003
588305 SCS COLLAR 1990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	5,086	0	1,264.5200	3,873,081	0	0	4,967,935		4,967,935	756,570	0	0	0	0		003
588306 SCS COLLAR 1990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	5,086	0	1,753.8900	(1,350,643)	0	0	(1,226,110)		(1,226,110)	(19,220)	0	0	0	0		003
588307 SCS COLLAR 1991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	2,483	11,106,111	1,138.0700	(1,431,839)	0	0	(493,962)		(493,962)	506,776	0	0	0	168,432		003
588308 SCS COLLAR 1991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	2,483	0	1,264.5200	1,890,874	0	0	2,425,393		2,425,393	369,365	0	0	0	0		003
588309 SCS COLLAR 1991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	07/15/2015	07/14/2020	2,483	0	2,035.8800	(310,859)	0	0	(217,548)		(217,548)	18,971	0	0	0	0		003
588321 SCS COLLAR 1993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	56	251,125	1,707.3600	(5,712)	0	0	(2,554)		(2,554)	1,022	0	0	0	89,743		003
588322 SCS COLLAR 1993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	56	0	1,264.5200	30,141	0	0	42,721		42,721	10,312	0	0	0	0		003
588323 SCS COLLAR 1993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	56	0	1,138.0700	(23,094)	0	0	(2,377)		(2,377)	9,611	0	0	0	0		003
588324 SCS COLLAR 1994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	97	432,690	1,515.9100	(21,997)	0	0	(21,721)		(21,721)	(2,515)	0	0	0	89,743		003
588325 SCS COLLAR 1994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	97	0	1,264.5200	51,942	0	0	73,608		73,608	17,768	0	0	0	0		003
588326 SCS COLLAR 1994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/15/2015	07/16/2018	97	0	1,011.6200	(27,644)	0	0	(1,960)		(1,960)	10,582	0	0	0	0		003
596272 SCS COLLAR 2015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	2,625	19,840,303	1,892.2000	(2,219,300)	0	0	(689,268)		(689,268)	927,418	0	0	0	170,977		003
596273 SCS COLLAR 2015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	2,625	0	2,102.4400	2,785,050	0	0	4,201,972		4,201,972	1,196,907	0	0	0	0		003
596274 SCS COLLAR 2015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	2,625	0	3,273.0800	(355,972)	0	0	(263,382)		(263,382)	(23,071)	0	0	0	0		003
596275 SCS COLLAR 2016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	3,352	25,333,321	1,681.9500	(2,089,786)	0	0	(556,056)		(556,056)	904,056	0	0	0	170,977		003
596276 SCS COLLAR 2016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	3,352	0	2,783.0000	(1,198,480)	0	0	(1,443,382)		(1,443,382)	(405,080)	0	0	0	0		003
596277 SCS COLLAR 2016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	3,352	0	2,102.4400	3,556,123	0	0	5,365,336		5,365,336	1,528,285	0	0	0	0		003
596278 SCS COLLAR 2017 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	825	6,235,968	2,550.2600	(444,057)	0	0	(619,029)		(619,029)	(191,635)	0	0	0	170,977		003
596279 SCS COLLAR 2017 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	825	0	1,471.7100	(365,372)	0	0	(79,215)		(79,215)	163,116	0	0	0	0		003
596280 SCS COLLAR 2017 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	825	0	2,102.4400	875,364	0	0	1,320,714		1,320,714	376,198	0	0	0	0		003
596281 SCS COLLAR 2018 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	64	484,115	2,742.8400	(6,957)	0	0	(4,982)		(4,982)	(718)	0	0	0	94,138		003
596282 SCS COLLAR 2018 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	64	0	2,102.4400	46,096	0	0	85,634		85,634	34,390	0	0	0	0		003
596283 SCS COLLAR 2018 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	64	0	1,892.2000	(36,170)	0	0	(3,775)		(3,775)	16,128	0	0	0	0		003
596284 SCS COLLAR 2019 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	176	1,327,720	2,443.8800	(52,198)	0	0	(89,385)		(89,385)	(43,805)	0	0	0	94,138		003
596285 SCS COLLAR 2019 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	176	0	2,102.4400	126,423	0	0	234,856		234,856	94,316	0	0	0	0		003
596286 SCS COLLAR 2019 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2018	176	0	1,681.9500	(66,081)	0	0	(4,754)		(4,754)	28,451	0	0	0	0		003
596287 SCS COLLAR 2020 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	71	534,442	2,102.4400	75,021	0	0	113,189		113,189	32,241	0	0	0	170,977		003
596288 SCS COLLAR 2020 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	71	0	3,124.0200	(13,041)	0	0	(11,395)		(11,395)	(1,869)	0	0	0	0		003
596289 SCS COLLAR 2020 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	71	0	1,681.9500	(44,087)	0	0	(11,731)		(11,731)	19,072	0	0	0	0		003
596290 SCS COLLAR 2021 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	185	1,397,222	1,787.0700	(134,766)	0	0	(38,918)		(38,918)	57,402	0	0	0	170,977		003
596291 SCS COLLAR 2021 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	185	0	2,207.5600	169,700	0	0	255,071		255,071	75,092	0	0	0	0		003
596292 SCS COLLAR 2021 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	185	0	3,363.9000	(20,160)	0	0	(13,974)		(13,974)	(656)	0	0	0	0		003
596293 SCS COLLAR 2022 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/17/2015	08/14/2020	54	411,018	1,576.8300	(28,730)	0	0	(6,952)		(6,952)	12,634	0	0	0	170,977		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
596294 SCS COLLAR 2022 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	54	0	2,857.2200	(16,845)	0	0	(19,065)		(19,065)	(4,903)	0	0	0	0		003
596295 SCS COLLAR 2022 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	54	0	2,207.5600	49,920	0	0	75,034		75,034	22,090	0	0	0	0		003
596328 SCS COLLAR 2026 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	113	507,464	1,225.0900	57,237	0	0	98,847		98,847	23,460	0	0	0	94,138		003
596329 SCS COLLAR 2026 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	113	0	1,663.4300	(9,170)	0	0	(9,051)		(9,051)	1,409	0	0	0	0		003
596330 SCS COLLAR 2026 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	113	0	1,102.5800	(45,003)	0	0	(4,532)		(4,532)	17,667	0	0	0	0		003
596331 SCS COLLAR 2027 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	78	348,044	1,225.0900	57,269	0	0	82,864		82,864	12,535	0	0	0	170,977		003
596332 SCS COLLAR 2027 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	78	0	2,452.3900	(1,885)	0	0	(1,575)		(1,575)	567	0	0	0	0		003
596333 SCS COLLAR 2027 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	78	0	1,102.5800	(43,910)	0	0	(14,192)		(14,192)	15,018	0	0	0	0		003
596334 SCS COLLAR 2028 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	318	1,421,385	1,286.3400	208,266	0	0	298,898		298,898	44,178	0	0	0	170,977		003
596335 SCS COLLAR 2028 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	318	0	1,102.5800	(179,323)	0	0	(57,957)		(57,957)	61,333	0	0	0	0		003
596336 SCS COLLAR 2028 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	318	0	2,282.2200	(14,145)	0	0	(12,024)		(12,024)	2,579	0	0	0	0		003
596337 SCS COLLAR 2029 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	327	1,461,545	1,286.3400	214,150	0	0	307,343		307,343	45,427	0	0	0	170,977		003
596338 SCS COLLAR 2029 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	327	0	1,977.4200	(38,108)	0	0	(37,401)		(37,401)	2,589	0	0	0	0		003
596339 SCS COLLAR 2029 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2020	327	0	1,041.3300	(160,826)	0	0	(48,392)		(48,392)	56,262	0	0	0	0		003
596357 SCS COLLAR 2035 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	112	501,380	980.0700	(47,755)	0	0	(13,338)		(13,338)	16,998	0	0	0	170,977		003
596358 SCS COLLAR 2035 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	112	0	1,864.1000	(17,774)	0	0	(19,122)		(19,122)	587	0	0	0	0		003
596359 SCS COLLAR 2035 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	112	0	1,225.0900	82,058	0	0	119,370		119,370	18,057	0	0	0	0		003
596360 SCS COLLAR 2036 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	147	658,364	918.8200	(53,875)	0	0	(13,883)		(13,883)	19,442	0	0	0	170,977		003
596361 SCS COLLAR 2036 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	147	0	1,717.7000	(35,540)	0	0	(41,699)		(41,699)	(1,287)	0	0	0	0		003
596362 SCS COLLAR 2036 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	147	0	1,286.3500	96,269	0	0	138,442		138,442	20,462	0	0	0	0		003
596383 SCS COLLAR 2042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2015	08/14/2020	1,345	6,017,764	1,225.0900	1,029,291	0	0	1,432,729		1,432,729	216,733	0	0	0	170,977		003
596384 SCS COLLAR 2042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2015	08/14/2020	1,345	0	857.5600	(435,935)	0	0	(98,753)		(98,753)	153,170	0	0	0	0		003
596385 SCS COLLAR 2042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2015	08/14/2020	1,345	0	1,543.8600	(530,702)	0	0	(662,882)		(662,882)	(65,072)	0	0	0	0		003
596398 SCS COLLAR 2043 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2015	08/14/2020	73	366,680	1,892.2000	(40,753)	0	0	(12,739)		(12,739)	17,140	0	0	0	170,977		003
596399 SCS COLLAR 2043 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2015	08/14/2020	73	0	2,102.4400	51,004	0	0	77,659		77,659	22,121	0	0	0	0		003
596413 SCS COLLAR 2045 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	257	1,148,790	980.0700	(70,121)	0	0	(5,201)		(5,201)	25,591	0	0	0	94,138		003
596414 SCS COLLAR 2045 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	257	0	1,473.1700	(53,168)	0	0	(80,417)		(80,417)	(13,903)	0	0	0	0		003
596415 SCS COLLAR 2045 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	257	0	1,225.0900	130,224	0	0	223,768		223,768	53,109	0	0	0	0		003
596448 SCS COLLAR 2056 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	299	1,508,663	1,892.2000	(164,299)	0	0	(52,412)		(52,412)	70,521	0	0	0	170,977		003
596449 SCS COLLAR 2056 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	299	0	2,207.5600	178,148	0	0	275,415		275,415	81,081	0	0	0	0		003
596461 SCS COLLAR 2060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	3,610	16,146,347	1,225.0900	2,633,703	0	0	3,844,175		3,844,175	581,520	0	0	0	170,977		003
596462 SCS COLLAR 2060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	3,610	0	1,102.5800	(2,063,178)	0	0	(658,368)		(658,368)	696,717	0	0	0	0		003
596463 SCS COLLAR 2060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	3,610	0	1,999.3500	(402,418)	0	0	(382,226)		(382,226)	28,884	0	0	0	0		003
596464 SCS COLLAR 2061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	6,638	29,687,227	980.0700	(2,854,222)	0	0	(789,740)		(789,740)	1,006,483	0	0	0	170,977		003
596465 SCS COLLAR 2061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	6,638	0	1,700.6700	(1,679,108)	0	0	(1,992,099)		(1,992,099)	(75,987)	0	0	0	0		003
596466 SCS COLLAR 2061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2020	6,638	0	1,225.0900	4,842,416	0	0	7,068,033		7,068,033	1,069,203	0	0	0	0		003
606786 SCS COLLAR 2069 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	2,094	15,824,886	1,780.2800	(1,818,773)	0	0	(448,951)		(448,951)	652,561	0	0	0	173,485		003
606787 SCS COLLAR 2069 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	2,094	0	3,458.8900	(136,053)	0	0	(129,290)		(129,290)	(1,114)	0	0	0	0		003
606788 SCS COLLAR 2069 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	2,094	0	1,978.0900	2,153,253	0	0	3,938,975		3,938,975	1,057,083	0	0	0	0		003
606789 SCS COLLAR 2070 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	3,680	27,813,591	1,978.0900	3,784,526	0	0	6,923,085		6,923,085	1,857,914	0	0	0	173,485		003
606790 SCS COLLAR 2070 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	3,680	0	2,753.5000	(1,048,662)	0	0	(1,771,877)		(1,771,877)	(496,686)	0	0	0	0		003
606791 SCS COLLAR 2070 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	3,680	0	1,582.4700	(2,387,112)	0	0	(496,169)		(496,169)	877,324	0	0	0	0		003
606792 SCS COLLAR 2071 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	686	5,183,684	1,384.6600	(319,982)	0	0	(53,094)		(53,094)	120,224	0	0	0	173,485		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
606793 SCS COLLAR 2071 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	686	0	2,484.2800	(320,349)	0	0	(599,440)		(599,440)	(181,431)	0	0	0	0		003
606794 SCS COLLAR 2071 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	686	0	1,978.0900	705,331	0	0	1,290,272		1,290,272	346,264	0	0	0	0		003
606795 SCS COLLAR 2072 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	69	519,643	1,978.0900	49,927	0	0	115,525		115,525	41,693	0	0	0	98,619		003
606796 SCS COLLAR 2072 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	69	0	2,805.3300	(3,745)	0	0	(4,031)		(4,031)	(107)	0	0	0	0		003
606797 SCS COLLAR 2072 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	69	0	1,780.2800	(42,306)	0	0	(3,131)		(3,131)	14,269	0	0	0	0		003
606798 SCS COLLAR 2073 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	121	911,920	2,392.3000	(29,757)	0	0	(77,697)		(77,697)	(36,968)	0	0	0	98,619		003
606799 SCS COLLAR 2073 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	121	0	1,978.0900	87,617	0	0	202,734		202,734	73,166	0	0	0	0		003
606800 SCS COLLAR 2073 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2018	121	0	1,582.4700	(51,058)	0	0	(2,908)		(2,908)	15,889	0	0	0	0		003
606801 SCS COLLAR 2074 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	400	3,022,330	1,978.0900	411,241	0	0	752,289		752,289	201,888	0	0	0	173,485		003
606802 SCS COLLAR 2074 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	400	0	3,171.0800	(48,717)	0	0	(59,448)		(59,448)	(8,187)	0	0	0	0		003
606803 SCS COLLAR 2074 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	400	0	1,582.4700	(259,393)	0	0	(53,916)		(53,916)	95,333	0	0	0	0		003
606804 SCS COLLAR 2075 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	328	2,477,216	2,076.9900	296,068	0	0	545,930		545,930	151,918	0	0	0	173,485		003
606805 SCS COLLAR 2075 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	328	0	1,780.2800	(284,709)	0	0	(70,278)		(70,278)	102,151	0	0	0	0		003
606806 SCS COLLAR 2076 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	1,283	9,696,165	1,681.3800	(967,080)	0	0	(220,292)		(220,292)	350,965	0	0	0	173,485		003
606807 SCS COLLAR 2076 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	1,283	0	2,076.9900	1,151,543	0	0	2,136,846		2,136,846	594,630	0	0	0	0		003
606808 SCS COLLAR 2076 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	1,283	0	3,584.1000	(62,883)	0	0	(54,887)		(54,887)	2,127	0	0	0	0		003
606810 SCS COLLAR 2077 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	104	783,284	2,076.9900	93,025	0	0	172,621		172,621	48,036	0	0	0	173,485		003
606811 SCS COLLAR 2077 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	104	0	1,483.5700	(57,318)	0	0	(10,729)		(10,729)	21,317	0	0	0	0		003
606812 SCS COLLAR 2077 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	104	0	2,821.1500	(25,885)	0	0	(41,836)		(41,836)	(10,978)	0	0	0	0		003
606828 SCS COLLAR 2079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	136	607,342	2,599.5900	(1,586)	0	0	(1,775)		(1,775)	911	0	0	0	173,485		003
606829 SCS COLLAR 2079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	136	0	1,049.4000	(77,092)	0	0	(21,342)		(21,342)	23,892	0	0	0	0		003
606830 SCS COLLAR 2079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2015	09/14/2020	136	0	1,166.0000	99,323	0	0	162,418		162,418	24,329	0	0	0	0		003
606834 SCS COLLAR 2081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	1,029	4,603,021	1,521.3900	(365,494)	0	0	(550,763)		(550,763)	(55,758)	0	0	0	173,485		003
606835 SCS COLLAR 2081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	1,029	0	1,166.0000	747,173	0	0	1,230,957		1,230,957	184,391	0	0	0	0		003
606836 SCS COLLAR 2081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	1,029	0	816.2000	(324,187)	0	0	(65,701)		(65,701)	106,751	0	0	0	0		003
606837 SCS COLLAR 2082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	2,162	9,671,458	991.1000	(1,102,818)	0	0	(277,168)		(277,168)	338,468	0	0	0	173,485		003
606838 SCS COLLAR 2082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	2,162	0	2,014.7200	(203,561)	0	0	(229,082)		(229,082)	18,216	0	0	0	0		003
606839 SCS COLLAR 2082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	2,162	0	1,224.2900	1,427,176	0	0	2,321,738		2,321,738	344,930	0	0	0	0		003
606849 SCS COLLAR 2086 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	155	783,284	1,780.2800	(88,608)	0	0	(22,222)		(22,222)	32,300	0	0	0	173,485		003
606850 SCS COLLAR 2086 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2015	09/14/2020	155	0	1,978.0900	105,521	0	0	194,967		194,967	52,322	0	0	0	0		003
606929 SCS COLLAR 2105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	153	685,338	1,049.4000	(64,752)	0	0	(5,206)		(5,206)	20,471	0	0	0	98,619		003
606930 SCS COLLAR 2105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	153	0	1,700.9500	(9,504)	0	0	(10,633)		(10,633)	1,817	0	0	0	0		003
606931 SCS COLLAR 2105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	153	0	1,165.9900	79,349	0	0	158,323		158,323	36,387	0	0	0	0		003
606932 SCS COLLAR 2106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	182	811,921	932.8000	(54,502)	0	0	(3,321)		(3,321)	15,407	0	0	0	98,619		003
606933 SCS COLLAR 2106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	182	0	1,165.9900	94,114	0	0	187,566		187,566	43,108	0	0	0	0		003
606934 SCS COLLAR 2106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2018	182	0	1,464.3700	(33,578)	0	0	(62,850)		(62,850)	(11,627)	0	0	0	0		003
606935 SCS COLLAR 2107 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	77	343,948	1,165.9900	56,205	0	0	91,981		91,981	13,778	0	0	0	173,485		003
606936 SCS COLLAR 2107 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	77	0	932.8000	(34,003)	0	0	(7,947)		(7,947)	10,596	0	0	0	0		003
606937 SCS COLLAR 2107 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	77	0	1,876.9000	(10,513)	0	0	(13,120)		(13,120)	470	0	0	0	0		003
606938 SCS COLLAR 2108 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	209	935,948	2,447.6600	(4,031)	0	0	(4,718)		(4,718)	1,658	0	0	0	173,485		003
606939 SCS COLLAR 2108 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	209	0	1,049.4000	(121,215)	0	0	(32,890)		(32,890)	36,819	0	0	0	0		003
606940 SCS COLLAR 2108 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2015	09/14/2020	209	0	1,224.2900	136,935	0	0	224,684		224,684	33,380	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
606941 SCS COLLAR 2109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	84	377,192	874.5000	(32,161)	0	0	(6,921)		(6,921)	10,140	0	0	0	173,485		003
606942 SCS COLLAR 2109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	84	0	1,707.2500	(18,457)	0	0	(25,560)		(25,560)	(872)	0	0	0	0		003
606943 SCS COLLAR 2109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	84	0	1,224.2900	55,329	0	0	90,549		90,549	13,452	0	0	0	0		003
607000 SCS COLLAR 2118 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	3,563	15,934,124	1,049.4000	(2,093,988)	0	0	(559,936)		(559,936)	626,825	0	0	0	173,485		003
607001 SCS COLLAR 2118 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	3,563	0	2,052.1500	(292,858)	0	0	(331,054)		(331,054)	30,028	0	0	0	0		003
607002 SCS COLLAR 2118 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	3,563	0	1,166.0000	2,585,865	0	0	4,261,161		4,261,161	638,299	0	0	0	0		003
607003 SCS COLLAR 2119 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	7,919	35,416,411	932.8000	(3,546,295)	0	0	(818,337)		(818,337)	1,091,095	0	0	0	173,485		003
607004 SCS COLLAR 2119 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	7,919	0	1,691.2800	(1,758,894)	0	0	(2,529,516)		(2,529,516)	(103,206)	0	0	0	0		003
607005 SCS COLLAR 2119 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/15/2015	09/14/2020	7,919	0	1,166.0000	5,747,543	0	0	9,471,185		9,471,185	1,418,732	0	0	0	0		003
615844 SCS COLLAR 2135 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	1,186	5,305,587	813.9400	(389,145)	0	0	(78,037)		(78,037)	124,030	0	0	0	175,878		003
615845 SCS COLLAR 2135 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	1,186	0	1,465.6700	(419,180)	0	0	(749,304)		(749,304)	(85,106)	0	0	0	0		003
615846 SCS COLLAR 2135 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	1,186	0	1,162.7700	820,158	0	0	1,434,005		1,434,005	211,362	0	0	0	0		003
615847 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	126	561,586	1,046.4900	(50,737)	0	0	(4,825)		(4,825)	16,979	0	0	0	102,906		003
615848 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	126	0	1,623.1100	(7,951)	0	0	(17,502)		(17,502)	(388)	0	0	0	0		003
615849 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	126	0	1,162.7700	59,831	0	0	131,773		131,773	29,867	0	0	0	0		003
615850 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	265	1,183,435	930.2200	(74,667)	0	0	(5,534)		(5,534)	23,018	0	0	0	102,906		003
615851 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	265	0	1,414.7400	(49,006)	0	0	(121,080)		(121,080)	(25,475)	0	0	0	0		003
615852 SCS COLLAR 2136 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/15/2018	265	0	1,162.7700	126,081	0	0	277,686		277,686	62,940	0	0	0	0		003
615853 SCS COLLAR 2137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	90	403,882	1,046.4900	(52,829)	0	0	(14,470)		(14,470)	15,889	0	0	0	175,878		003
615854 SCS COLLAR 2137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	90	0	1,162.7700	62,434	0	0	109,162		109,162	16,090	0	0	0	0		003
615855 SCS COLLAR 2137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	90	0	2,850.7700	(44)	0	0	(536)		(536)	448	0	0	0	0		003
615856 SCS COLLAR 2138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	1,468,076	1,162.7700	226,941	0	0	396,795		396,795	58,485	0	0	0	175,878		003
615857 SCS COLLAR 2138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	0	1,794.8500	(46,995)	0	0	(76,756)		(76,756)	292	0	0	0	0		003
615858 SCS COLLAR 2138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	0	930.2200	(145,196)	0	0	(34,762)		(34,762)	45,388	0	0	0	0		003
615859 SCS COLLAR 2139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	99	443,628	1,162.7700	68,578	0	0	119,905		119,905	17,673	0	0	0	175,878		003
615860 SCS COLLAR 2139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	99	0	1,589.5100	(25,538)	0	0	(44,580)		(44,580)	(3,494)	0	0	0	0		003
615861 SCS COLLAR 2139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	99	0	813.9400	(32,538)	0	0	(6,525)		(6,525)	10,371	0	0	0	0		003
615862 SCS COLLAR 2140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	820	3,666,984	1,046.4900	(479,650)	0	0	(131,379)		(131,379)	144,257	0	0	0	175,878		003
615863 SCS COLLAR 2140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	820	0	2,364.8400	(17,045)	0	0	(26,843)		(26,843)	7,445	0	0	0	0		003
615864 SCS COLLAR 2140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	820	0	1,220.9100	504,883	0	0	891,408		891,408	130,170	0	0	0	0		003
615865 SCS COLLAR 2141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	1,465,512	1,926.3600	(31,616)	0	0	(49,337)		(49,337)	2,637	0	0	0	175,878		003
615866 SCS COLLAR 2141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	0	1,220.9100	201,777	0	0	356,252		356,252	52,023	0	0	0	0		003
615867 SCS COLLAR 2141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	328	0	988.3600	(166,892)	0	0	(42,930)		(42,930)	51,373	0	0	0	0		003
615868 SCS COLLAR 2142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	146	653,902	1,220.9100	90,032	0	0	158,957		158,957	23,212	0	0	0	175,878		003
615869 SCS COLLAR 2142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	146	0	872.0800	(55,648)	0	0	(12,327)		(12,327)	17,679	0	0	0	0		003
615870 SCS COLLAR 2142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2015	10/14/2020	146	0	1,638.8100	(32,925)	0	0	(56,587)		(56,587)	(3,349)	0	0	0	0		003
615892 SCS COLLAR 2146 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	3,271	24,726,042	2,023.8600	3,158,220	0	0	5,852,817		5,852,817	1,577,388	0	0	0	175,878		003
615893 SCS COLLAR 2146 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	3,271	0	1,821.4700	(2,909,925)	0	0	(788,709)		(788,709)	1,086,575	0	0	0	0		003
615894 SCS COLLAR 2146 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	3,271	0	3,440.5600	(191,479)	0	0	(229,976)		(229,976)	(2,140)	0	0	0	0		003
615895 SCS COLLAR 2147 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	4,447	33,614,122	2,732.2100	(1,272,925)	0	0	(2,329,790)		(2,329,790)	(648,179)	0	0	0	175,878		003
615896 SCS COLLAR 2147 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	4,447	0	2,023.8600	4,293,480	0	0	7,956,685		7,956,685	2,144,400	0	0	0	0		003
615897 SCS COLLAR 2147 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	4,447	0	1,619.0900	(2,943,330)	0	0	(680,673)		(680,673)	1,134,511	0	0	0	0		003
615901 SCS COLLAR 2149 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	94	709,553	1,821.4700	(58,140)	0	0	(5,738)		(5,738)	21,662	0	0	0	102,906		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
615902 SCS COLLAR 2149 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	94	0	2,023.8600	64,410	0	0	147,158		147,158	54,191	0	0	0	0		003
615903 SCS COLLAR 2149 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	94	0	2,813.1700	(4,782)	0	0	(6,445)		(6,445)	(548)	0	0	0	0		003
615904 SCS COLLAR 2150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	182	1,376,780	2,408.3900	(45,225)	0	0	(114,645)		(114,645)	(53,617)	0	0	0	102,906		003
615905 SCS COLLAR 2150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	182	0	1,619.0900	(76,867)	0	0	(5,663)		(5,663)	27,358	0	0	0	0		003
615906 SCS COLLAR 2150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	182	0	2,023.8600	124,978	0	0	285,538		285,538	105,149	0	0	0	0		003
615974 SCS COLLAR 2161 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	3,781	16,909,155	1,046.4900	(2,241,959)	0	0	(605,811)		(605,811)	665,198	0	0	0	175,878		003
615975 SCS COLLAR 2161 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	3,781	0	1,979.0400	(318,355)	0	0	(476,103)		(476,103)	33,015	0	0	0	0		003
615976 SCS COLLAR 2161 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	3,781	0	1,162.7700	2,598,037	0	0	4,570,243		4,570,243	673,620	0	0	0	0		003
615977 SCS COLLAR 2162 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	8,421	37,663,514	1,634.8600	(1,884,109)	0	0	(3,299,045)		(3,299,045)	(200,188)	0	0	0	175,878		003
615978 SCS COLLAR 2162 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	8,421	0	1,162.7700	5,786,878	0	0	10,179,776		10,179,776	1,500,423	0	0	0	0		003
615979 SCS COLLAR 2162 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/15/2015	10/14/2020	8,421	0	930.2200	(3,818,744)	0	0	(891,823)		(891,823)	1,164,439	0	0	0	0		003
615998 SCS COLLAR 2166 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	990	7,481,423	2,023.8600	989,091	0	0	1,770,902		1,770,902	477,274	0	0	0	175,878		003
615999 SCS COLLAR 2166 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	990	0	1,416.7000	(462,045)	0	0	(87,937)		(87,937)	187,043	0	0	0	0		003
616000 SCS COLLAR 2166 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	990	0	2,446.8500	(509,888)	0	0	(942,610)		(942,610)	(278,736)	0	0	0	0		003
616001 SCS COLLAR 2167 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	143	718,267	1,821.4700	(85,439)	0	0	(22,911)		(22,911)	31,564	0	0	0	175,878		003
616002 SCS COLLAR 2167 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	143	0	2,023.8600	94,959	0	0	170,019		170,019	45,822	0	0	0	0		003
616003 SCS COLLAR 2168 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	253	1,913,303	1,619.0900	(165,623)	0	0	(38,744)		(38,744)	64,576	0	0	0	175,878		003
616004 SCS COLLAR 2168 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	253	0	3,041.2500	(40,685)	0	0	(58,404)		(58,404)	(10,936)	0	0	0	0		003
616005 SCS COLLAR 2168 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	253	0	2,023.8600	252,950	0	0	452,891		452,891	122,058	0	0	0	0		003
616006 SCS COLLAR 2169 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	62	469,301	2,662.7900	(21,621)	0	0	(38,231)		(38,231)	(11,031)	0	0	0	175,878		003
616007 SCS COLLAR 2169 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	62	0	2,023.8600	62,045	0	0	111,087		111,087	29,939	0	0	0	0		003
616008 SCS COLLAR 2169 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	62	0	1,416.7000	(28,984)	0	0	(5,516)		(5,516)	11,733	0	0	0	0		003
616011 SCS COLLAR 2171 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	312	2,356,461	3,317.3100	(26,729)	0	0	(31,492)		(31,492)	(1,838)	0	0	0	175,878		003
616012 SCS COLLAR 2171 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	312	0	1,720.2800	(237,988)	0	0	(60,469)		(60,469)	91,050	0	0	0	0		003
616013 SCS COLLAR 2171 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	312	0	2,125.0500	270,140	0	0	490,710		490,710	136,811	0	0	0	0		003
616014 SCS COLLAR 2172 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	152	1,147,732	2,751.0300	(44,569)	0	0	(75,951)		(75,951)	(20,806)	0	0	0	175,878		003
616015 SCS COLLAR 2172 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	152	0	1,517.9000	(84,364)	0	0	(17,937)		(17,937)	33,534	0	0	0	0		003
616016 SCS COLLAR 2172 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	152	0	2,125.0500	131,574	0	0	239,004		239,004	66,635	0	0	0	0		003
622413 SCS COLLAR 2174 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	192	0	3,280.7000	(26,131)	0	0	(23,310)		(23,310)	(1,673)	0	0	0	0		003
622414 SCS COLLAR 2174 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	192	0	1,640.3500	(120,838)	0	0	(32,087)		(32,087)	51,289	0	0	0	0		003
622415 SCS COLLAR 2174 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	192	1,452,315	2,050.4400	204,864	0	0	334,735		334,735	89,741	0	0	0	178,473		003
622416 SCS COLLAR 2181 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	342	1,721,398	1,845.4000	(200,791)	0	0	(59,466)		(59,466)	78,770	0	0	0	178,473		003
622417 SCS COLLAR 2181 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	342	0	2,050.4400	242,820	0	0	396,754		396,754	106,368	0	0	0	0		003
622418 SCS COLLAR 2176 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/14/2018	245	0	1,640.3500	(100,617)	0	0	(9,177)		(9,177)	39,983	0	0	0	0		003
622419 SCS COLLAR 2176 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/14/2018	245	0	2,458.2700	(64,380)	0	0	(133,501)		(133,501)	(61,417)	0	0	0	0		003
622420 SCS COLLAR 2176 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/14/2018	245	1,850,412	2,050.4400	181,834	0	0	369,010		369,010	136,563	0	0	0	106,891		003
622421 SCS COLLAR 2182 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	595	0	1,845.4000	(349,556)	0	0	(103,525)		(103,525)	137,131	0	0	0	0		003
622422 SCS COLLAR 2182 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	595	2,996,781	2,152.9600	370,288	0	0	605,669		605,669	167,462	0	0	0	178,473		003
622423 SCS COLLAR 2180 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	5,479	0	2,050.4400	5,841,210	0	0	9,544,190		9,544,190	2,558,756	0	0	0	0		003
622424 SCS COLLAR 2180 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	5,479	41,409,390	2,860.3600	(1,632,717)	0	0	(2,154,476)		(2,154,476)	(508,727)	0	0	0	178,473		003
622425 SCS COLLAR 2180 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	11/17/2015	11/16/2020	5,479	0	1,640.3500	(3,484,236)	0	0	(914,888)		(914,888)	1,462,385	0	0	0	0		003
622450 SCS COLLAR 2184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	90	402,058	1,634.6800	(6,177)	0	0	(12,747)		(12,747)	(383)	0	0	0	106,891		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
622451 SCS COLLAR 2184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	90	0	1,153.2100	45,935	0	0	97,246		97,246	21,729	0	0	0	0		003
622452 SCS COLLAR 2184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	90	0	1,037.8900	(36,281)	0	0	(3,730)		(3,730)	12,033	0	0	0	0		003
622453 SCS COLLAR 2185 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	153	455,063	1,037.8900	(59,477)	0	0	(16,334)		(16,334)	17,722	0	0	0	178,473		003
622454 SCS COLLAR 2185 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	153	0	1,153.2100	75,543	0	0	125,728		125,728	18,223	0	0	0	0		003
622456 SCS COLLAR 2186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	404	1,806,031	1,210.8700	269,509	0	0	450,229		450,229	64,603	0	0	0	178,473		003
622457 SCS COLLAR 2186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	404	0	1,037.8900	(236,051)	0	0	(64,827)		(64,827)	70,333	0	0	0	0		003
622458 SCS COLLAR 2186 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	404	0	2,707.9700	(3,437)	0	0	(4,442)		(4,442)	2,771	0	0	0	0		003
622472 SCS COLLAR 2188 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	78	589,772	2,050.4400	58,680	0	0	117,613		117,613	43,526	0	0	0	106,891		003
622473 SCS COLLAR 2188 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	78	0	1,845.4000	(47,870)	0	0	(5,795)		(5,795)	19,245	0	0	0	0		003
622474 SCS COLLAR 2188 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	78	0	2,829.0100	(5,443)	0	0	(5,850)		(5,850)	(686)	0	0	0	0		003
622475 SCS COLLAR 2189 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	52	393,181	1,435.3100	(24,806)	0	0	(5,086)		(5,086)	10,357	0	0	0	178,473		003
622476 SCS COLLAR 2189 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	52	0	2,050.4400	56,845	0	0	90,622		90,622	24,295	0	0	0	0		003
622477 SCS COLLAR 2189 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	52	0	2,822.1200	(16,365)	0	0	(22,597)		(22,597)	(5,615)	0	0	0	0		003
622478 SCS COLLAR 2190 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	323	2,437,725	1,742.8700	(248,079)	0	0	(67,977)		(67,977)	98,323	0	0	0	178,473		003
622479 SCS COLLAR 2190 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	323	0	3,698.8300	(17,618)	0	0	(11,760)		(11,760)	1,446	0	0	0	0		003
622480 SCS COLLAR 2190 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	323	0	2,152.9600	308,333	0	0	492,680		492,680	136,222	0	0	0	0		003
622481 SCS COLLAR 2191 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	152	1,152,514	2,926.1400	(39,509)	0	0	(50,453)		(50,453)	(10,872)	0	0	0	178,473		003
622482 SCS COLLAR 2191 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	152	0	1,537.8300	(86,108)	0	0	(19,734)		(19,734)	35,343	0	0	0	0		003
622483 SCS COLLAR 2191 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	152	0	2,152.9600	145,775	0	0	232,931		232,931	64,403	0	0	0	0		003
622493 SCS COLLAR 2195 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	34	258,025	2,658.5600	(14,389)	0	0	(21,820)		(21,820)	(6,138)	0	0	0	178,473		003
622494 SCS COLLAR 2195 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	34	0	2,050.4400	37,304	0	0	59,471		59,471	15,944	0	0	0	0		003
622495 SCS COLLAR 2195 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/16/2020	34	0	1,640.3500	(22,600)	0	0	(5,701)		(5,701)	9,112	0	0	0	0		003
622528 SCS COLLAR 2199 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/17/2015	11/16/2020	3,855	29,133,524	1,845.4000	(3,390,674)	0	0	(1,006,425)		(1,006,425)	1,333,130	0	0	0	178,473		003
622529 SCS COLLAR 2199 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/17/2015	11/16/2020	3,855	0	3,649.7800	(178,072)	0	0	(161,921)		(161,921)	14,833	0	0	0	0		003
622530 SCS COLLAR 2199 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/17/2015	11/16/2020	3,855	0	2,050.4400	4,078,296	0	0	6,714,802		6,714,802	1,800,210	0	0	0	0		003
622536 SCS COLLAR 2201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	4,622	20,670,455	1,037.8900	(2,636,748)	0	0	(741,963)		(741,963)	804,975	0	0	0	178,473		003
622537 SCS COLLAR 2201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	4,622	0	2,035.4200	(223,847)	0	0	(507,307)		(507,307)	43,734	0	0	0	0		003
622538 SCS COLLAR 2201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	4,622	0	1,153.2100	3,204,192	0	0	5,710,983		5,710,983	827,732	0	0	0	0		003
622539 SCS COLLAR 2202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	10,067	45,026,663	1,684.8400	(1,781,845)	0	0	(3,481,431)		(3,481,431)	(140,473)	0	0	0	178,473		003
622540 SCS COLLAR 2202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	10,067	0	922.5700	(4,449,418)	0	0	(1,073,876)		(1,073,876)	1,382,478	0	0	0	0		003
622541 SCS COLLAR 2202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	10,067	0	1,153.2100	6,979,723	0	0	12,440,292		12,440,292	1,803,056	0	0	0	0		003
622542 SCS COLLAR 2203 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	1,289	5,764,560	1,153.2100	893,582	0	0	1,592,674		1,592,674	230,837	0	0	0	178,473		003
622543 SCS COLLAR 2203 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	1,289	0	1,522.2400	(370,408)	0	0	(713,658)		(713,658)	(68,245)	0	0	0	0		003
622544 SCS COLLAR 2203 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	1,289	0	807.2500	(427,352)	0	0	(85,831)		(85,831)	134,417	0	0	0	0		003
622545 SCS COLLAR 2204 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	457	2,042,612	1,153.2100	224,360	0	0	494,047		494,047	110,391	0	0	0	106,891		003
622546 SCS COLLAR 2204 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	457	0	1,427.1000	(77,579)	0	0	(204,388)		(204,388)	(41,969)	0	0	0	0		003
622547 SCS COLLAR 2204 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	457	0	922.5700	(129,117)	0	0	(10,458)		(10,458)	39,665	0	0	0	0		003
622549 SCS COLLAR 2205 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	232	1,035,527	922.5700	(102,328)	0	0	(24,697)		(24,697)	31,794	0	0	0	178,473		003
622550 SCS COLLAR 2205 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	232	0	1,908.5600	(18,959)	0	0	(38,781)		(38,781)	1,871	0	0	0	0		003
622551 SCS COLLAR 2205 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	232	0	1,153.2100	160,520	0	0	286,103		286,103	41,467	0	0	0	0		003
622552 SCS COLLAR 2206 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	79	354,226	807.2500	(26,260)	0	0	(5,274)		(5,274)	8,260	0	0	0	178,473		003
622553 SCS COLLAR 2206 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	79	0	1,654.8600	(15,229)	0	0	(30,008)		(30,008)	(1,544)	0	0	0	0		003
622554 SCS COLLAR 2206 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	79	0	1,153.2100	54,910	0	0	97,868		97,868	14,185	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
622555 SCS COLLAR 2207 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	782	3,499,589	2,075.7800	(31,591)	0	0	(74,931)		(74,931)	7,445	0	0	0	178,473		003
622556 SCS COLLAR 2207 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	782	0	1,210.8700	484,066	0	0	872,419		872,419	125,182	0	0	0	0		003
622557 SCS COLLAR 2207 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	782	0	980.2300	(394,303)	0	0	(102,987)		(102,987)	121,589	0	0	0	0		003
622558 SCS COLLAR 2208 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	83	372,325	1,718.2800	(13,297)	0	0	(25,907)		(25,907)	(691)	0	0	0	178,473		003
622559 SCS COLLAR 2208 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	83	0	1,210.8700	51,500	0	0	92,818		92,818	13,318	0	0	0	0		003
622560 SCS COLLAR 2208 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	83	0	864.9100	(32,014)	0	0	(7,088)		(7,088)	10,019	0	0	0	0		003
622567 SCS COLLAR 2211 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	31	139,622	1,153.2100	21,643	0	0	38,576		38,576	5,591	0	0	0	178,473		003
622568 SCS COLLAR 2211 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	31	0	1,579.9000	(7,684)	0	0	(14,762)		(14,762)	(1,173)	0	0	0	0		003
622569 SCS COLLAR 2211 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/16/2020	31	0	922.5700	(13,797)	0	0	(3,330)		(3,330)	4,287	0	0	0	0		003
622612 SCS COLLAR 2226 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/16/2020	1,519	11,478,444	2,050.4400	1,606,844	0	0	2,645,594		2,645,594	709,272	0	0	0	178,473		003
622613 SCS COLLAR 2226 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/16/2020	1,519	0	1,435.3100	(700,636)	0	0	(148,488)		(148,488)	302,366	0	0	0	0		003
622614 SCS COLLAR 2226 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/16/2020	1,519	0	2,597.9100	(705,420)	0	0	(1,102,684)		(1,102,684)	(315,261)	0	0	0	0		003
631322 SCS COLLAR 2233 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/15/2015	12/14/2020	72	321,479	1,131.5500	50,743	0	0	92,536		92,536	13,246	0	0	0	180,646		003
631323 SCS COLLAR 2233 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/15/2015	12/14/2020	72	0	905.2400	(31,092)	0	0	(7,398)		(7,398)	9,582	0	0	0	0		003
631324 SCS COLLAR 2233 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/15/2015	12/14/2020	72	0	1,554.5300	(19,156)	0	0	(37,119)		(37,119)	(3,162)	0	0	0	0		003
631369 SCS COLLAR 2238 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	4,030	30,460,509	1,839.0700	3,688,858	0	0	1,065,264		1,065,264	1,397,227	0	0	0	180,646		003
631370 SCS COLLAR 2238 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	4,030	0	3,840.5900	(220,133)	0	0	(105,869)		(105,869)	25,433	0	0	0	0		003
631371 SCS COLLAR 2238 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	4,030	0	2,043.4100	4,453,007	0	0	7,114,213		7,114,213	1,879,640	0	0	0	0		003
631372 SCS COLLAR 2239 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	1,235	9,331,966	2,610.4600	(579,181)	0	0	(891,273)		(891,273)	(248,213)	0	0	0	180,646		003
631373 SCS COLLAR 2239 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	1,235	0	1,430.3900	(618,389)	0	0	(123,091)		(123,091)	248,636	0	0	0	0		003
631374 SCS COLLAR 2239 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	1,235	0	2,043.4100	1,364,236	0	0	2,179,530		2,179,530	575,852	0	0	0	0		003
631378 SCS COLLAR 2241 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	91	689,201	2,991.5500	(4,053)	0	0	(3,123)		(3,123)	419	0	0	0	110,733		003
631379 SCS COLLAR 2241 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	91	0	2,043.4100	70,507	0	0	139,906		139,906	50,791	0	0	0	0		003
631380 SCS COLLAR 2241 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	91	0	1,839.0700	(58,181)	0	0	(7,330)		(7,330)	22,700	0	0	0	0		003
631383 SCS COLLAR 2242 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	248	1,876,502	2,043.4100	191,970	0	0	380,925		380,925	138,291	0	0	0	110,733		003
631384 SCS COLLAR 2242 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	248	0	1,634.7300	(109,949)	0	0	(10,105)		(10,105)	41,412	0	0	0	0		003
631385 SCS COLLAR 2242 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	248	0	2,501.1300	(59,495)	0	0	(119,765)		(119,765)	(53,678)	0	0	0	0		003
631386 SCS COLLAR 2243 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	203	1,020,857	2,043.4100	149,239	0	0	238,427		238,427	62,994	0	0	0	180,646		003
631387 SCS COLLAR 2243 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	203	0	1,839.0700	(123,629)	0	0	(35,701)		(35,701)	46,827	0	0	0	0		003
631388 SCS COLLAR 2244 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	212	1,601,562	1,634.7300	(146,280)	0	0	(35,948)		(35,948)	56,913	0	0	0	180,646		003
631389 SCS COLLAR 2244 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	212	0	2,043.4100	234,132	0	0	374,053		374,053	98,828	0	0	0	0		003
631390 SCS COLLAR 2244 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	212	0	3,414.7400	(23,538)	0	0	(18,524)		(18,524)	(144)	0	0	0	0		003
631391 SCS COLLAR 2245 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	61	463,577	1,430.3900	(30,719)	0	0	(6,115)		(6,115)	12,351	0	0	0	180,646		003
631392 SCS COLLAR 2245 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	61	0	2,043.4100	67,770	0	0	108,271		108,271	28,606	0	0	0	0		003
631393 SCS COLLAR 2245 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	61	0	2,870.9900	(18,435)	0	0	(24,288)		(24,288)	(5,512)	0	0	0	0		003
631394 SCS COLLAR 2246 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	30	152,882	2,104.7100	13,863	0	0	27,875		27,875	10,548	0	0	0	110,733		003
631395 SCS COLLAR 2246 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	30	0	1,839.0700	(12,906)	0	0	(1,626)		(1,626)	5,035	0	0	0	0		003
631396 SCS COLLAR 2247 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	375	1,890,067	2,145.5800	242,429	0	0	388,197		388,197	105,645	0	0	0	180,646		003
631397 SCS COLLAR 2247 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	375	0	1,839.0700	(228,893)	0	0	(66,099)		(66,099)	86,698	0	0	0	0		003
631398 SCS COLLAR 2248 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	214	1,620,057	2,145.5800	207,796	0	0	332,740		332,740	90,553	0	0	0	180,646		003
631399 SCS COLLAR 2248 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	214	0	1,736.9000	(171,346)	0	0	(45,816)		(45,816)	65,610	0	0	0	0		003
631400 SCS COLLAR 2248 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	214	0	4,070.6800	(7,516)	0	0	(2,920)		(2,920)	1,312	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
631401 SCS COLLAR 2249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	99	750,847	2,988.9000	(24,189)	0	0	(29,087)		(29,087)	(5,617)	0	0	0	180,646		003
631402 SCS COLLAR 2249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	99	0	1,532.5600	(58,708)	0	0	(13,084)		(13,084)	23,224	0	0	0	0		003
631403 SCS COLLAR 2249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	99	0	2,145.5800	96,307	0	0	154,215		154,215	41,969	0	0	0	0		003
631413 SCS COLLAR 2253 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	22	163,978	2,043.4100	23,972	0	0	38,298		38,298	10,119	0	0	0	180,646		003
631414 SCS COLLAR 2253 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	22	0	1,634.7300	(14,977)	0	0	(3,681)		(3,681)	5,827	0	0	0	0		003
631415 SCS COLLAR 2253 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	22	0	2,702.4100	(8,725)	0	0	(12,889)		(12,889)	(3,464)	0	0	0	0		003
631416 SCS COLLAR 2254 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	36	270,010	2,465.5800	(21,136)	0	0	(33,930)		(33,930)	(9,613)	0	0	0	180,646		003
631417 SCS COLLAR 2254 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	36	0	1,430.3900	(17,892)	0	0	(3,561)		(3,561)	7,194	0	0	0	0		003
631418 SCS COLLAR 2254 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2020	36	0	2,043.4100	39,473	0	0	63,062		63,062	16,662	0	0	0	0		003
631427 SCS COLLAR 2257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	4,110	18,383,586	2,036.7900	(142,039)	0	0	(469,854)		(469,854)	41,101	0	0	0	180,646		003
631428 SCS COLLAR 2257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	4,110	0	1,131.5500	2,755,723	0	0	5,291,603		5,291,603	757,441	0	0	0	0		003
631429 SCS COLLAR 2257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	4,110	0	1,018.4000	(2,306,437)	0	0	(634,009)		(634,009)	693,659	0	0	0	0		003
631430 SCS COLLAR 2258 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	9,060	40,523,469	905.2400	(3,875,394)	0	0	(932,505)		(932,505)	1,207,804	0	0	0	180,646		003
631431 SCS COLLAR 2258 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	9,060	0	1,131.5500	6,074,521	0	0	11,664,433		11,664,433	1,669,649	0	0	0	0		003
631432 SCS COLLAR 2258 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	9,060	0	1,674.7000	(1,521,851)	0	0	(3,311,666)		(3,311,666)	(141,594)	0	0	0	0		003
631433 SCS COLLAR 2259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	1,153	5,155,520	792.0900	(362,736)	0	0	(74,229)		(74,229)	117,017	0	0	0	180,646		003
631434 SCS COLLAR 2259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	1,153	0	1,131.5500	772,819	0	0	1,483,985		1,483,985	212,418	0	0	0	0		003
631435 SCS COLLAR 2259 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	1,153	0	1,495.9100	(323,919)	0	0	(694,379)		(694,379)	(69,960)	0	0	0	0		003
631436 SCS COLLAR 2260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	96	429,517	1,131.5500	46,944	0	0	109,929		109,929	24,150	0	0	0	110,733		003
631437 SCS COLLAR 2260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	96	0	1,018.4000	(39,120)	0	0	(4,023)		(4,023)	12,261	0	0	0	0		003
631438 SCS COLLAR 2260 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	96	0	1,671.3600	(2,999)	0	0	(11,817)		(11,817)	(63)	0	0	0	0		003
631439 SCS COLLAR 2261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	386	1,725,973	1,131.5500	188,639	0	0	441,737		441,737	97,042	0	0	0	110,733		003
631440 SCS COLLAR 2261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	386	0	1,429.2100	(61,832)	0	0	(176,614)		(176,614)	(36,053)	0	0	0	0		003
631441 SCS COLLAR 2261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	386	0	905.2400	(107,420)	0	0	(9,033)		(9,033)	32,140	0	0	0	0		003
631442 SCS COLLAR 2262 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	171	509,886	1,131.5500	76,433	0	0	146,768		146,768	21,008	0	0	0	180,646		003
631443 SCS COLLAR 2262 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	171	0	1,018.4000	(60,566)	0	0	(17,585)		(17,585)	19,239	0	0	0	0		003
631444 SCS COLLAR 2263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	309	1,383,413	905.2400	(132,300)	0	0	(31,834)		(31,834)	41,233	0	0	0	180,646		003
631445 SCS COLLAR 2263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	309	0	1,901.0100	(23,090)	0	0	(55,137)		(55,137)	2,568	0	0	0	0		003
631446 SCS COLLAR 2263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	309	0	1,131.5500	207,375	0	0	398,207		398,207	56,999	0	0	0	0		003
631447 SCS COLLAR 2264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	64	285,905	1,131.5500	42,858	0	0	82,296		82,296	11,780	0	0	0	180,646		003
631448 SCS COLLAR 2264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	64	0	1,640.7500	(11,998)	0	0	(25,826)		(25,826)	(1,412)	0	0	0	0		003
631449 SCS COLLAR 2264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	64	0	792.0900	(20,116)	0	0	(4,116)		(4,116)	6,489	0	0	0	0		003
631450 SCS COLLAR 2265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	37	163,375	1,165.5000	16,120	0	0	38,627		38,627	8,571	0	0	0	110,733		003
631451 SCS COLLAR 2265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	37	0	1,018.4000	(13,665)	0	0	(1,530)		(1,530)	4,664	0	0	0	0		003
631452 SCS COLLAR 2265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	37	0	2,048.1100	(620)	0	0	(362)		(362)	186	0	0	0	0		003
631453 SCS COLLAR 2266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	184	824,777	1,018.4000	(93,887)	0	0	(28,445)		(28,445)	31,121	0	0	0	180,646		003
631454 SCS COLLAR 2266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	184	0	1,188.1300	110,802	0	0	215,295		215,295	30,537	0	0	0	0		003
631455 SCS COLLAR 2266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	184	0	3,168.3500	(3,130)	0	0	(473)		(473)	631	0	0	0	0		003
631456 SCS COLLAR 2267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	239	1,071,157	1,188.1300	143,901	0	0	279,608		279,608	39,659	0	0	0	180,646		003
631457 SCS COLLAR 2267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	239	0	2,042.5800	(8,114)	0	0	(26,856)		(26,856)	2,398	0	0	0	0		003
631458 SCS COLLAR 2267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	239	0	961.8200	(117,885)	0	0	(30,358)		(30,358)	36,066	0	0	0	0		003
631459 SCS COLLAR 2268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	138	619,243	848.6600	(51,230)	0	0	(11,389)		(11,389)	16,200	0	0	0	180,646		003
631460 SCS COLLAR 2268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	138	0	1,188.1300	83,190	0	0	161,643		161,643	22,927	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
631461 SCS COLLAR 2268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2020	138	0	1,692.0800	(21,611)	0	0	(48,000)	..	(48,000)	(1,724)	0	0	0	0		003
631474 SCS COLLAR 2272 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	12/15/2015	12/14/2020	5,140	38,850,527	2,913.9000	(1,511,854)	0	0	(1,823,184)	..	(1,823,184)	(389,569)	0	0	0	180,646		003
631475 SCS COLLAR 2272 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	12/15/2015	12/14/2020	5,140	0	2,043.4100	5,514,475	0	0	9,073,746	..	9,073,746	2,397,367	0	0	0	0		003
631476 SCS COLLAR 2272 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	12/15/2015	12/14/2020	5,140	0	1,634.7300	(3,308,685)	0	0	(872,013)	..	(872,013)	1,380,585	0	0	0	0		003
639117 SCS COLLAR 2297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	4,854	21,707,711	906.9500	(2,585,060)	0	0	(521,860)	..	(521,860)	652,786	0	0	0	183,021		003
639118 SCS COLLAR 2297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	4,854	0	1,007.7300	2,971,453	0	0	7,626,130	..	7,626,130	1,093,082	0	0	0	0		003
639119 SCS COLLAR 2297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	4,854	0	1,835.2700	(256,950)	0	0	(1,111,701)	..	(1,111,701)	17,950	0	0	0	0		003
639123 SCS COLLAR 2299 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	100	448,268	1,007.7300	45,360	0	0	148,288	..	148,288	30,715	0	0	0	114,567		003
639124 SCS COLLAR 2299 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	100	0	1,501.4100	(4,615)	0	0	(34,376)	..	(34,376)	(5,879)	0	0	0	0		003
639125 SCS COLLAR 2299 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	100	0	906.9500	(38,689)	0	0	(2,672)	..	(2,672)	8,713	0	0	0	0		003
639126 SCS COLLAR 2300 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	189	843,277	1,280.2100	(29,015)	0	0	(148,714)	..	(148,714)	(33,114)	0	0	0	114,567		003
639127 SCS COLLAR 2300 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	189	0	806.1800	(52,483)	0	0	(2,829)	..	(2,829)	10,682	0	0	0	0		003
639128 SCS COLLAR 2300 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	189	0	1,007.7300	85,367	0	0	278,958	..	278,958	57,782	0	0	0	0		003
639129 SCS COLLAR 2301 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	251	1,124,369	1,674.6400	(23,922)	0	0	(94,482)	..	(94,482)	(4,300)	0	0	0	183,021		003
639130 SCS COLLAR 2301 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	251	0	806.1800	(102,682)	0	0	(18,009)	..	(18,009)	26,710	0	0	0	0		003
639131 SCS COLLAR 2301 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	251	0	1,007.7250	154,199	0	0	395,005	..	395,005	56,617	0	0	0	0		003
639132 SCS COLLAR 2302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	505	2,259,093	1,058.1100	277,347	0	0	735,326	..	735,326	105,108	0	0	0	183,021		003
639133 SCS COLLAR 2302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	505	0	1,829.5300	(27,363)	0	0	(117,795)	..	(117,795)	1,648	0	0	0	0		003
639134 SCS COLLAR 2302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	505	0	856.5700	(236,513)	0	0	(44,677)	..	(44,677)	60,644	0	0	0	0		003
639135 SCS COLLAR 2303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	302	1,352,200	1,058.1100	165,516	0	0	440,136	..	440,136	62,913	0	0	0	183,021		003
639136 SCS COLLAR 2303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	302	0	1,498.3900	(50,735)	0	0	(184,072)	..	(184,072)	(18,420)	0	0	0	0		003
639137 SCS COLLAR 2303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	302	0	755.7900	(106,718)	0	0	(17,197)	..	(17,197)	28,124	0	0	0	0		003
639177 SCS COLLAR 2312 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2016	01/14/2021	226	1,706,970	1,598.2800	(176,161)	0	0	(36,525)	..	(36,525)	58,295	0	0	0	183,021		003
639178 SCS COLLAR 2312 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2016	01/14/2021	226	0	1,974.3500	192,140	0	0	434,165	..	434,165	111,157	0	0	0	0		003
639179 SCS COLLAR 2312 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2016	01/14/2021	226	0	3,779.4600	(4,743)	0	0	(7,898)	..	(7,898)	1,227	0	0	0	0		003
639186 SCS COLLAR 2314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2016	01/14/2021	391	1,968,240	1,880.3300	249,064	0	0	555,047	..	555,047	138,059	0	0	0	183,021		003
639187 SCS COLLAR 2314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	01/15/2016	01/14/2021	391	0	1,692.3000	(234,374)	0	0	(52,316)	..	(52,316)	75,867	0	0	0	0		003
639221 SCS COLLAR 2321 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2019	57	431,433	1,880.3300	38,572	0	0	112,480	..	112,480	36,228	0	0	0	114,567		003
639222 SCS COLLAR 2321 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2019	57	0	1,692.3000	(35,099)	0	0	(3,188)	..	(3,188)	11,016	0	0	0	0		003
639223 SCS COLLAR 2321 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2019	57	0	2,858.1000	(1,288)	0	0	(5,013)	..	(5,013)	(852)	0	0	0	0		003
639227 SCS COLLAR 2323 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2021	4,280	32,345,317	3,798.2700	(120,684)	0	0	(142,073)	..	(142,073)	23,980	0	0	0	183,021		003
639228 SCS COLLAR 2323 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2021	4,280	0	1,692.3000	(3,862,524)	0	0	(859,736)	..	(859,736)	1,246,763	0	0	0	0		003
639229 SCS COLLAR 2323 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/15/2016	01/14/2021	4,280	0	1,880.3300	4,196,202	0	0	9,121,896	..	9,121,896	2,268,890	0	0	0	0		003
639230 SCS COLLAR 2324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/15/2016	01/14/2021	361	1,614,061	1,058.1100	202,926	0	0	525,370	..	525,370	75,097	0	0	0	183,021		003
639231 SCS COLLAR 2324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/15/2016	01/14/2021	361	0	3,527.0400	(2,379)	0	0	(273)	..	(273)	673	0	0	0	0		003
639232 SCS COLLAR 2324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/15/2016	01/14/2021	361	0	906.9500	(190,925)	0	0	(38,803)	..	(38,803)	48,537	0	0	0	0		003
639245 SCS COLLAR 2329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	6,822	51,562,542	1,880.2900	6,503,647	0	0	14,541,332	..	14,541,332	3,616,891	0	0	0	183,021		003
639246 SCS COLLAR 2329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	6,822	0	1,504.2300	(4,579,385)	0	0	(871,376)	..	(871,376)	1,548,935	0	0	0	0		003
639247 SCS COLLAR 2329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	6,822	0	2,726.4200	(1,584,723)	0	0	(3,954,450)	..	(3,954,450)	(1,041,239)	0	0	0	0		003
639249 SCS COLLAR 2330 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	171	1,292,983	3,290.5100	(13,210)	0	0	(22,998)	..	(22,998)	(1,796)	0	0	0	183,021		003
639250 SCS COLLAR 2330 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	171	0	1,504.2300	(114,833)	0	0	(21,851)	..	(21,851)	38,841	0	0	0	0		003
639251 SCS COLLAR 2330 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	171	0	1,880.2900	163,086	0	0	364,639	..	364,639	90,697	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
639309 SCS COLLAR 2337 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	279	2,108,969	2,801.6300	(101,022)	0	0	(136,116)		(136,116)	(33,692)	0	0	0	183,021		003
639310 SCS COLLAR 2337 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	279	0	1,974.3000	266,007	0	0	536,444		536,444	137,341	0	0	0	0		003
639311 SCS COLLAR 2337 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	279	0	1,410.2200	(151,106)	0	0	(27,539)		(27,539)	55,219	0	0	0	0		003
639321 SCS COLLAR 2339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	11,529	51,564,797	1,007.7400	7,110,449	0	0	18,114,947		18,114,947	2,596,482	0	0	0	183,021		003
639322 SCS COLLAR 2339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	11,529	0	806.1900	(4,879,571)	0	0	(825,966)		(825,966)	1,224,970	0	0	0	0		003
639323 SCS COLLAR 2339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	11,529	0	1,506.5700	(1,923,398)	0	0	(6,875,608)		(6,875,608)	(673,676)	0	0	0	0		003
639324 SCS COLLAR 2340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	2,363	10,568,897	1,334.2500	(644,260)	0	0	(2,097,433)		(2,097,433)	(271,178)	0	0	0	183,021		003
639325 SCS COLLAR 2340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	2,363	0	705.4200	(750,100)	0	0	(104,115)		(104,115)	190,277	0	0	0	0		003
639326 SCS COLLAR 2340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	2,363	0	1,007.7400	1,457,382	0	0	3,712,901		3,712,901	532,184	0	0	0	0		003
639327 SCS COLLAR 2341 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	118	352,100	906.9700	(42,603)	0	0	(8,465)		(8,465)	10,589	0	0	0	183,021		003
639328 SCS COLLAR 2341 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2021	118	0	1,007.7400	48,552	0	0	123,701		123,701	17,730	0	0	0	0		003
639329 SCS COLLAR 2342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	1,762	13,315,427	1,880.3300	1,675,179	0	0	3,754,970		3,754,970	933,991	0	0	0	183,021		003
639330 SCS COLLAR 2342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	1,762	0	2,398.5500	(722,989)	0	0	(1,902,606)		(1,902,606)	(531,342)	0	0	0	0		003
639331 SCS COLLAR 2342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	1,762	0	1,316.2300	(864,560)	0	0	(130,913)		(130,913)	300,294	0	0	0	0		003
639332 SCS COLLAR 2343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	129	978,091	1,880.3300	89,892	0	0	255,001		255,001	82,132	0	0	0	114,567		003
639333 SCS COLLAR 2343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	129	0	2,323.5200	(27,744)	0	0	(112,645)		(112,645)	(47,885)	0	0	0	0		003
639334 SCS COLLAR 2343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	129	0	1,504.2600	(57,190)	0	0	(3,609)		(3,609)	16,858	0	0	0	0		003
639347 SCS COLLAR 2346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	18	138,006	2,639.4200	(4,681)	0	0	(12,712)		(12,712)	(3,472)	0	0	0	183,021		003
639348 SCS COLLAR 2346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	18	0	1,880.3300	17,376	0	0	38,918		38,918	9,680	0	0	0	0		003
639349 SCS COLLAR 2346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2021	18	0	1,316.2300	(8,955)	0	0	(1,357)		(1,357)	3,112	0	0	0	0		003
648069 SCS COLLAR 2360 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	47	358,261	1,348.7700	(25,838)	0	0	(4,120)		(4,120)	8,647	0	0	0	185,517		003
648070 SCS COLLAR 2360 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	47	0	2,551.3000	(15,618)	0	0	(39,992)		(39,992)	(11,016)	0	0	0	0		003
648071 SCS COLLAR 2360 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	47	0	1,926.8200	45,429	0	0	96,511		96,511	24,117	0	0	0	0		003
648174 SCS COLLAR 2387 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	199	889,091	910.0200	(110,864)	0	0	(22,481)		(22,481)	27,039	0	0	0	185,517		003
648175 SCS COLLAR 2387 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	199	0	1,011.1300	121,097	0	0	311,950		311,950	44,300	0	0	0	0		003
648176 SCS COLLAR 2388 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	206	921,528	808.9100	(89,380)	0	0	(15,630)		(15,630)	22,230	0	0	0	185,517		003
648177 SCS COLLAR 2388 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	206	0	1,575.3500	(28,099)	0	0	(104,993)		(104,993)	(8,501)	0	0	0	0		003
648178 SCS COLLAR 2388 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	206	0	1,011.1300	126,553	0	0	323,330		323,330	45,916	0	0	0	0		003
648179 SCS COLLAR 2389 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	35	157,766	707.7900	(11,376)	0	0	(1,660)		(1,660)	2,899	0	0	0	185,517		003
648180 SCS COLLAR 2389 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	35	0	1,376.2500	(8,727)	0	0	(28,968)		(28,968)	(3,550)	0	0	0	0		003
648181 SCS COLLAR 2389 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/16/2021	35	0	1,011.1300	21,656	0	0	55,354		55,354	7,861	0	0	0	0		003
648206 SCS COLLAR 2398 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/17/2016	02/16/2021	216	1,635,710	1,926.8200	208,918	0	0	440,640		440,640	110,112	0	0	0	185,517		003
648207 SCS COLLAR 2398 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/17/2016	02/16/2021	216	0	2,986.5700	(36,878)	0	0	(70,207)		(70,207)	(14,195)	0	0	0	0		003
648208 SCS COLLAR 2398 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	02/17/2016	02/16/2021	216	0	1,541.4600	(153,874)	0	0	(31,819)		(31,819)	52,236	0	0	0	0		003
653814 SCS COLLAR 2429 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	1,523	11,511,225	2,459.4300	(804,026)	0	0	(1,527,721)		(1,527,721)	(417,968)	0	0	0	187,534		003
653815 SCS COLLAR 2429 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	1,523	0	1,411.1500	(736,860)	0	0	(165,319)		(165,319)	308,858	0	0	0	0		003
653816 SCS COLLAR 2429 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	1,523	0	2,015.9300	1,547,465	0	0	2,818,617		2,818,617	717,770	0	0	0	0		003
653817 SCS COLLAR 2430 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	44	333,677	2,015.9300	32,574	0	0	72,046		72,046	24,650	0	0	0	121,531		003
653818 SCS COLLAR 2430 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	44	0	1,814.3400	(27,233)	0	0	(4,286)		(4,286)	11,163	0	0	0	0		003
653819 SCS COLLAR 2430 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	44	0	2,688.8500	(5,164)	0	0	(11,162)		(11,162)	(4,040)	0	0	0	0		003
653820 SCS COLLAR 2431 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	149	1,129,752	2,373.9600	(46,412)	0	0	(118,379)		(118,379)	(49,573)	0	0	0	121,531		003
653821 SCS COLLAR 2431 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	149	0	2,015.9300	110,286	0	0	243,930		243,930	83,460	0	0	0	0		003
653822 SCS COLLAR 2431 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	149	0	1,612.7400	(63,282)	0	0	(7,763)		(7,763)	26,026	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
653823 SCS COLLAR 2432 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	112	563,626	2,015.9300	75,769	0	0	138,008		138,008	35,144	0	0	0	187,534		003
653824 SCS COLLAR 2432 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	112	0	1,814.3400	(68,191)	0	0	(20,616)		(20,616)	25,386	0	0	0	0		003
653825 SCS COLLAR 2433 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	208	1,568,405	3,140.8200	(37,384)	0	0	(47,716)		(47,716)	(7,895)	0	0	0	187,534		003
653826 SCS COLLAR 2433 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	208	0	2,015.9300	210,842	0	0	384,037		384,037	97,796	0	0	0	0		003
653827 SCS COLLAR 2433 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	208	0	1,612.7400	(138,048)	0	0	(37,443)		(37,443)	55,363	0	0	0	0		003
653828 SCS COLLAR 2434 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	84	638,610	2,015.9300	85,849	0	0	156,369		156,369	39,820	0	0	0	187,534		003
653829 SCS COLLAR 2434 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	84	0	1,411.1500	(40,879)	0	0	(9,171)		(9,171)	17,135	0	0	0	0		003
653830 SCS COLLAR 2434 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	84	0	2,697.3100	(30,552)	0	0	(54,723)		(54,723)	(14,392)	0	0	0	0		003
653859 SCS COLLAR 2441 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	178	1,343,456	2,116.7300	150,500	0	0	291,967		291,967	76,435	0	0	0	187,534		003
653860 SCS COLLAR 2441 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	178	0	1,713.5400	(132,225)	0	0	(40,046)		(40,046)	53,721	0	0	0	0		003
653861 SCS COLLAR 2441 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	178	0	3,366.6000	(17,512)	0	0	(22,362)		(22,362)	(1,854)	0	0	0	0		003
653862 SCS COLLAR 2442 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	183	1,382,196	1,511.9500	(99,538)	0	0	(25,899)		(25,899)	42,744	0	0	0	187,534		003
653863 SCS COLLAR 2442 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	183	0	2,116.7300	154,840	0	0	300,386		300,386	78,639	0	0	0	0		003
653864 SCS COLLAR 2442 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	183	0	2,781.9800	(54,517)	0	0	(99,056)		(99,056)	(24,844)	0	0	0	0		003
653871 SCS COLLAR 2445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	3,247	14,523,325	960.0000	(1,856,246)	0	0	(451,672)		(451,672)	491,195	0	0	0	187,534		003
653872 SCS COLLAR 2445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	3,247	0	1,802.7700	(241,279)	0	0	(882,174)		(882,174)	(6,637)	0	0	0	0		003
653873 SCS COLLAR 2445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	3,247	0	1,066.6700	2,104,910	0	0	4,702,296		4,702,296	660,292	0	0	0	0		003
653874 SCS COLLAR 2446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	1,273	5,692,763	746.6700	(416,790)	0	0	(75,770)		(75,770)	117,780	0	0	0	187,534		003
653875 SCS COLLAR 2446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	1,273	0	1,351.4700	(405,385)	0	0	(1,112,093)		(1,112,093)	(139,346)	0	0	0	0		003
653876 SCS COLLAR 2446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	1,273	0	1,066.6700	825,069	0	0	1,843,177		1,843,177	258,817	0	0	0	0		003
653877 SCS COLLAR 2447 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	86	384,363	1,511.4700	(4,832)	0	0	(30,289)		(30,289)	(4,926)	0	0	0	121,531		003
653878 SCS COLLAR 2447 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	86	0	960.0000	(34,779)	0	0	(3,666)		(3,666)	9,632	0	0	0	0		003
653879 SCS COLLAR 2447 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	86	0	1,066.6700	39,792	0	0	114,289		114,289	23,382	0	0	0	0		003
653880 SCS COLLAR 2448 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	237	1,059,443	1,066.6700	109,683	0	0	315,022		315,022	64,449	0	0	0	121,531		003
653881 SCS COLLAR 2448 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	237	0	853.3300	(68,758)	0	0	(5,815)		(5,815)	17,881	0	0	0	0		003
653882 SCS COLLAR 2448 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	237	0	1,313.0700	(40,424)	0	0	(174,032)		(174,032)	(37,041)	0	0	0	0		003
653883 SCS COLLAR 2449 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	64	191,483	960.0000	(24,474)	0	0	(5,955)		(5,955)	6,476	0	0	0	187,534		003
653884 SCS COLLAR 2449 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	64	0	1,066.6700	28,269	0	0	61,998		61,998	8,706	0	0	0	0		003
653885 SCS COLLAR 2450 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	180	803,668	1,066.6700	116,478	0	0	260,208		260,208	36,538	0	0	0	187,534		003
653886 SCS COLLAR 2450 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	180	0	853.3300	(79,091)	0	0	(16,927)		(16,927)	21,663	0	0	0	0		003
653887 SCS COLLAR 2450 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	180	0	1,690.6700	(21,166)	0	0	(67,958)		(67,958)	(3,130)	0	0	0	0		003
653888 SCS COLLAR 2451 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	647,128	746.6700	(47,379)	0	0	(8,613)		(8,613)	13,389	0	0	0	187,534		003
653889 SCS COLLAR 2451 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	1,066.6700	93,790	0	0	209,524		209,524	29,421	0	0	0	0		003
653890 SCS COLLAR 2451 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	1,477.3300	(33,350)	0	0	(95,635)		(95,635)	(9,973)	0	0	0	0		003
653891 SCS COLLAR 2452 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	306	912,687	1,120.0000	121,027	0	0	271,761		271,761	37,899	0	0	0	187,534		003
653892 SCS COLLAR 2452 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	306	0	960.0000	(116,652)	0	0	(28,384)		(28,384)	30,868	0	0	0	0		003
653893 SCS COLLAR 2453 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	331	1,478,749	1,804.8000	(24,356)	0	0	(89,277)		(89,277)	(609)	0	0	0	187,534		003
653894 SCS COLLAR 2453 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	331	0	906.6700	(166,476)	0	0	(38,098)		(38,098)	44,806	0	0	0	0		003
653895 SCS COLLAR 2453 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	331	0	1,120.0000	191,583	0	0	440,311		440,311	61,405	0	0	0	0		003
653896 SCS COLLAR 2454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	120	535,313	1,522.1300	(23,421)	0	0	(70,981)		(70,981)	(6,710)	0	0	0	187,534		003
653897 SCS COLLAR 2454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	120	0	800.0000	(45,661)	0	0	(9,062)		(9,062)	12,715	0	0	0	0		003
653898 SCS COLLAR 2454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	120	0	1,120.0000	69,354	0	0	159,394		159,394	22,229	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
653934 SCS COLLAR 2464 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	8,417	37,646,593	1,505.6000	(1,732,183)	0	0	(5,200,688)		(5,200,688)	(514,021)	0	0	0	187,534		003
653935 SCS COLLAR 2464 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	8,417	0	853.3300	(3,704,912)	0	0	(792,931)		(792,931)	1,014,764	0	0	0	0		003
653936 SCS COLLAR 2464 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	8,417	0	1,066.6700	5,456,235	0	0	12,189,042		12,189,042	1,711,573	0	0	0	0		003
653942 SCS COLLAR 2465 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	3,865	29,209,845	2,015.9300	3,926,708	0	0	7,152,267		7,152,267	1,821,347	0	0	0	187,534		003
653943 SCS COLLAR 2465 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	3,865	0	1,814.3400	(3,505,956)	0	0	(1,068,443)		(1,068,443)	1,315,616	0	0	0	0		003
653944 SCS COLLAR 2465 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	3,865	0	3,386.7600	(404,172)	0	0	(461,245)		(461,245)	(35,424)	0	0	0	0		003
654001 SCS COLLAR 2470 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	6,754	51,045,055	1,612.7400	(4,492,944)	0	0	(1,218,602)		(1,218,602)	1,801,837	0	0	0	187,534		003
654002 SCS COLLAR 2470 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	6,754	0	2,737.6300	(2,340,018)	0	0	(4,025,768)		(4,025,768)	(1,039,748)	0	0	0	0		003
654003 SCS COLLAR 2470 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/15/2021	6,754	0	2,015.9300	6,861,955	0	0	12,498,795		12,498,795	3,182,857	0	0	0	0		003
658350 SCS COLLAR 2508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	84	636,655	1,633.5300	(58,504)	0	0	(16,233)		(16,233)	23,137	0	0	0	188,719		003
658351 SCS COLLAR 2508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	84	0	2,041.9100	80,785	0	0	151,698		151,698	38,714	0	0	0	0		003
658352 SCS COLLAR 2508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	84	0	3,213.5600	(8,932)	0	0	(16,469)		(16,469)	(2,374)	0	0	0	0		003
660235 SCS COLLAR 2534 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	125	373,070	1,017.8300	(49,723)	0	0	(14,465)		(14,465)	14,114	0	0	0	189,750		003
660236 SCS COLLAR 2534 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	125	0	1,130.9200	53,487	0	0	109,691		109,691	15,157	0	0	0	0		003
660237 SCS COLLAR 2535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	198	884,559	1,130.9200	125,477	0	0	260,080		260,080	35,937	0	0	0	189,750		003
660238 SCS COLLAR 2535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	198	0	904.7400	(90,048)	0	0	(23,389)		(23,389)	26,784	0	0	0	0		003
660239 SCS COLLAR 2535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	198	0	1,779.1500	(17,480)	0	0	(59,521)		(59,521)	(1,220)	0	0	0	0		003
660240 SCS COLLAR 2536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	31	139,737	791.6500	(10,483)	0	0	(2,373)		(2,373)	3,274	0	0	0	189,750		003
660241 SCS COLLAR 2536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	31	0	1,130.9200	19,822	0	0	41,086		41,086	5,677	0	0	0	0		003
660242 SCS COLLAR 2536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	31	0	1,538.8500	(6,503)	0	0	(18,105)		(18,105)	(1,669)	0	0	0	0		003
660333 SCS COLLAR 2549 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	50	380,194	2,741.3600	(14,664)	0	0	(30,530)		(30,530)	(7,823)	0	0	0	189,750		003
660334 SCS COLLAR 2549 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	50	0	1,456.5100	(24,837)	0	0	(6,434)		(6,434)	10,991	0	0	0	0		003
660335 SCS COLLAR 2549 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	50	0	2,080.7300	47,916	0	0	86,818		86,818	22,299	0	0	0	0		003
660348 SCS COLLAR 2554 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	155	1,172,059	1,664.5800	(107,158)	0	0	(32,506)		(32,506)	44,385	0	0	0	189,750		003
660349 SCS COLLAR 2554 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	155	0	2,080.7300	147,717	0	0	267,641		267,641	68,743	0	0	0	0		003
660350 SCS COLLAR 2554 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	155	0	3,219.9300	(14,617)	0	0	(30,637)		(30,637)	(4,500)	0	0	0	0		003
660433 SCS COLLAR 2568 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	04/15/2016	04/14/2021	141	710,744	2,080.7300	2,924	0	0	162,299		162,299	41,686	0	0	0	189,750		003
660434 SCS COLLAR 2568 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	04/15/2016	04/14/2021	141	0	1,872.6600	(282)	0	0	(29,910)		(29,910)	34,196	0	0	0	0		003
660776 SCS COLLAR 2593 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2016	04/14/2021	4,198	10,576,233	2,091.4800	57,860	0	0	1,800,368		1,800,368	1,121,564	0	0	0	189,750		003
661117 SCS COLLAR 2578 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	113	0	1,192.5600	43,343	0	0	89,215		89,215	12,193	0	0	0	0		003
661118 SCS COLLAR 2578 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	113	336,037	1,022.1900	(42,755)	0	0	(13,212)		(13,212)	12,814	0	0	0	189,750		003
661119 SCS COLLAR 2582 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	136	0	1,976.0100	(7,729)	0	0	(22,835)		(22,835)	901	0	0	0	0		003
661120 SCS COLLAR 2582 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	136	610,379	1,192.5600	78,757	0	0	162,051		162,051	22,147	0	0	0	189,750		003
661121 SCS COLLAR 2582 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	136	0	965.4100	(67,964)	0	0	(19,930)		(19,930)	20,904	0	0	0	0		003
661134 SCS COLLAR 2591 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,031	0	2,091.4800	2,006,510	0	0	3,460,678		3,460,678	891,404	0	0	0	0		003
661135 SCS COLLAR 2591 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,031	0	2,846.5000	(552,411)	0	0	(981,364)		(981,364)	(232,717)	0	0	0	0		003
661136 SCS COLLAR 2591 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,031	15,349,994	1,673.1800	(1,370,128)	0	0	(433,704)		(433,704)	587,402	0	0	0	189,750		003
661137 SCS COLLAR 2588 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	235	0	1,464.0400	(113,298)	0	0	(30,684)		(30,684)	51,941	0	0	0	0		003
661138 SCS COLLAR 2588 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	235	0	2,563.7400	(109,387)	0	0	(200,537)		(200,537)	(54,081)	0	0	0	0		003
661139 SCS COLLAR 2588 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	235	1,777,963	2,091.4800	232,411	0	0	400,844		400,844	103,250	0	0	0	189,750		003
661140 SCS COLLAR 2584 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	102	767,319	1,777.7600	(79,905)	0	0	(26,904)		(26,904)	33,226	0	0	0	189,750		003
661141 SCS COLLAR 2584 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	102	0	3,957.9200	(2,236)	0	0	(3,079)		(3,079)	475	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
661142 SCS COLLAR 2584 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	102	0	2,196.0500	86,339	0	0	151,730		151,730	39,956	0	0	0	0		003
661143 SCS COLLAR 2572 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	26	0	2,196.0500	21,686	0	0	38,111		38,111	10,036	0	0	0	0		003
661144 SCS COLLAR 2572 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	26	0	2,916.3600	(6,019)	0	0	(10,513)		(10,513)	(2,337)	0	0	0	0		003
661145 SCS COLLAR 2572 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	26	192,734	1,568.6100	(14,613)	0	0	(4,304)		(4,304)	6,472	0	0	0	189,750		003
661146 SCS COLLAR 2573 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	27	0	2,770.3700	(2,089)	0	0	(5,074)		(5,074)	(1,563)	0	0	0	0		003
661147 SCS COLLAR 2573 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	27	0	2,091.4800	18,538	0	0	39,195		39,195	13,842	0	0	0	0		003
661148 SCS COLLAR 2573 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	27	203,574	1,882.3300	(16,143)	0	0	(3,405)		(3,405)	7,777	0	0	0	125,369		003
661157 SCS COLLAR 2594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	50	149,641	1,135.7700	21,660	0	0	43,655		43,655	6,029	0	0	0	189,750		003
661158 SCS COLLAR 2594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	50	0	1,022.1900	(18,991)	0	0	(5,883)		(5,883)	5,706	0	0	0	0		003
661162 SCS COLLAR 2596 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	1,109	8,381,485	2,091.4800	1,078,489	0	0	1,889,618		1,889,618	486,729	0	0	0	189,750		003
661163 SCS COLLAR 2596 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	1,109	0	1,882.3300	(1,015,868)	0	0	(359,154)		(359,154)	407,298	0	0	0	0		003
661164 SCS COLLAR 2596 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	1,109	0	3,836.0000	(16,767)	0	0	(45,722)		(45,722)	3,800	0	0	0	0		003
661167 SCS COLLAR 2598 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	44	221,643	1,882.3300	(26,568)	0	0	(9,498)		(9,498)	10,771	0	0	0	189,750		003
661168 SCS COLLAR 2598 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	44	0	2,091.4800	28,520	0	0	49,970		49,970	12,871	0	0	0	0		003
661189 SCS COLLAR 2601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	843	3,769,909	1,135.7700	549,586	0	0	1,099,791		1,099,791	151,881	0	0	0	189,750		003
661190 SCS COLLAR 2601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	843	0	1,022.1900	(479,653)	0	0	(148,218)		(148,218)	143,759	0	0	0	0		003
661191 SCS COLLAR 2601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	843	0	1,960.6800	(51,006)	0	0	(147,776)		(147,776)	5,204	0	0	0	0		003
661192 SCS COLLAR 2602 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,415	10,799,108	1,605.6400	(476,176)	0	0	(1,180,303)		(1,180,303)	(87,906)	0	0	0	189,750		003
661193 SCS COLLAR 2602 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,415	0	908.6200	(1,043,924)	0	0	(289,561)		(289,561)	329,651	0	0	0	0		003
661194 SCS COLLAR 2602 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	2,415	0	1,135.7700	1,574,318	0	0	3,150,412		3,150,412	435,071	0	0	0	0		003
661195 SCS COLLAR 2603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	347	1,552,855	1,135.7700	226,379	0	0	453,013		453,013	62,561	0	0	0	189,750		003
661196 SCS COLLAR 2603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	347	0	1,442.5400	(108,552)	0	0	(252,148)		(252,148)	(27,951)	0	0	0	0		003
661197 SCS COLLAR 2603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	347	0	795.0400	(110,031)	0	0	(26,752)		(26,752)	36,690	0	0	0	0		003
661227 SCS COLLAR 2607 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2016	04/14/2021	290	1,146,446	1,716.5100	143,651	0	0	221,413		221,413	87,904	0	0	0	189,750		003
661228 SCS COLLAR 2607 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/21/2016	04/14/2021	290	0	1,544.8600	(137,082)	0	0	(58,768)		(58,768)	62,813	0	0	0	0		003
664040 SCS COLLAR 2609 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	05/05/2016	05/05/2021	3,474	8,752,393	2,050.6300	855	0	0	1,442,277		1,442,277	803,431	0	0	0	191,285		003
664185 SCS COLLAR 2610 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/05/2016	05/05/2021	422	1,667,673	1,477.4500	(206,257)	0	0	(74,000)		(74,000)	82,748	0	0	0	191,285		003
664186 SCS COLLAR 2610 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/05/2016	05/05/2021	422	0	1,641.6100	206,410	0	0	364,710		364,710	139,435	0	0	0	0		003
664201 SCS COLLAR 2615 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	109	324,291	997.1500	(42,536)	0	0	(11,995)		(11,995)	11,813	0	0	0	191,285		003
664202 SCS COLLAR 2615 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	109	0	1,107.9500	47,641	0	0	99,218		99,218	13,667	0	0	0	0		003
664250 SCS COLLAR 3538 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	41	207,631	2,050.6300	26,930	0	0	49,284		49,284	12,477	0	0	0	191,285		003
664251 SCS COLLAR 3538 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	41	0	1,845.5700	(26,280)	0	0	(8,466)		(8,466)	9,722	0	0	0	0		003
664255 SCS COLLAR 2621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	871	6,583,952	3,711.6400	(5,789)	0	0	(52,413)		(52,413)	(66)	0	0	0	191,285		003
664256 SCS COLLAR 2621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	871	0	1,845.5700	(836,539)	0	0	(268,459)		(268,459)	308,283	0	0	0	0		003
664257 SCS COLLAR 2621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	871	0	2,050.6300	842,970	0	0	1,562,794		1,562,794	395,658	0	0	0	0		003
664258 SCS COLLAR 2622 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	2,062	15,588,205	1,640.5000	(1,479,418)	0	0	(419,821)		(419,821)	575,343	0	0	0	191,285		003
664259 SCS COLLAR 2622 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	2,062	0	2,050.6300	1,995,822	0	0	3,700,081		3,700,081	936,763	0	0	0	0		003
664260 SCS COLLAR 2622 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	2,062	0	2,795.0100	(514,882)	0	0	(1,139,709)		(1,139,709)	(281,948)	0	0	0	0		003
664261 SCS COLLAR 2623 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	82	620,433	2,153.1600	68,832	0	0	130,275		130,275	33,817	0	0	0	191,285		003
664262 SCS COLLAR 2623 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	82	0	3,752.6500	(394)	0	0	(4,460)		(4,460)	83	0	0	0	0		003
664263 SCS COLLAR 2623 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	05/05/2021	82	0	1,743.0400	(68,377)	0	0	(20,725)		(20,725)	25,868	0	0	0	0		003
664265 SCS COLLAR 2624 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	943	4,219,819	997.1500	(540,552)	0	0	(156,079)		(156,079)	153,718	0	0	0	191,285		003
664266 SCS COLLAR 2624 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	943	0	1,107.9500	612,304	0	0	1,291,076		1,291,076	177,836	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
664267 SCS COLLAR 2624 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	943	0	1,897.5800	(71,376)	0	0	(205,432)		(205,432)	2,626	0	0	0	0		003
664268 SCS COLLAR 2625 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	2,570	11,495,509	886.3600	(1,131,438)	0	0	(290,895)		(290,895)	335,656	0	0	0	191,285		003
664269 SCS COLLAR 2625 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	2,570	0	1,561.4300	(535,559)	0	0	(1,425,760)		(1,425,760)	(124,420)	0	0	0	0		003
664270 SCS COLLAR 2625 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	2,570	0	1,107.9500	1,668,022	0	0	3,517,110		3,517,110	484,455	0	0	0	0		003
664271 SCS COLLAR 2626 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	370	1,655,094	1,107.9500	240,158	0	0	506,385		506,385	69,751	0	0	0	191,285		003
664272 SCS COLLAR 2626 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	370	0	775.5600	(120,122)	0	0	(26,924)		(26,924)	37,439	0	0	0	0		003
664273 SCS COLLAR 2626 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	370	0	1,400.5600	(119,888)	0	0	(297,204)		(297,204)	(34,973)	0	0	0	0		003
664276 SCS COLLAR 2627 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	68	304,107	2,720.6800	(226)	0	0	(1,227)		(1,227)	622	0	0	0	191,285		003
664277 SCS COLLAR 2627 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	68	0	1,163.3500	39,209	0	0	85,123		85,123	11,631	0	0	0	0		003
664278 SCS COLLAR 2627 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	68	0	997.1500	(38,956)	0	0	(11,248)		(11,248)	11,078	0	0	0	0		003
664279 SCS COLLAR 2628 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	102	457,506	941.7600	(51,728)	0	0	(14,080)		(14,080)	14,969	0	0	0	191,285		003
664280 SCS COLLAR 2628 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	102	0	1,163.3500	58,987	0	0	128,061		128,061	17,497	0	0	0	0		003
664281 SCS COLLAR 2628 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	102	0	1,904.3400	(7,218)	0	0	(21,831)		(21,831)	322	0	0	0	0		003
664282 SCS COLLAR 2629 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	84	375,424	1,581.2600	(16,483)	0	0	(44,320)		(44,320)	(3,656)	0	0	0	191,285		003
664283 SCS COLLAR 2629 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	84	0	830.9600	(31,887)	0	0	(7,693)		(7,693)	9,702	0	0	0	0		003
664284 SCS COLLAR 2629 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	84	0	1,163.3500	48,404	0	0	105,085		105,085	14,358	0	0	0	0		003
664286 SCS COLLAR 2630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	261	1,974,327	2,506.6900	(126,423)	0	0	(248,430)		(248,430)	(66,698)	0	0	0	191,285		003
664287 SCS COLLAR 2630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	261	0	1,435.4400	(132,176)	0	0	(32,533)		(32,533)	55,787	0	0	0	0		003
664288 SCS COLLAR 2630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	261	0	2,050.6300	258,791	0	0	468,634		468,634	118,646	0	0	0	0		003
664291 SCS COLLAR 2631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	80	602,004	2,153.1600	68,232	0	0	126,405		126,405	32,812	0	0	0	191,285		003
664292 SCS COLLAR 2631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	80	0	2,846.0700	(20,433)	0	0	(39,382)		(39,382)	(9,357)	0	0	0	0		003
664293 SCS COLLAR 2631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/05/2016	05/05/2021	80	0	1,537.9700	(47,741)	0	0	(12,825)		(12,825)	19,526	0	0	0	0		003
665990 SCS COLLAR 2654 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	41	184,715	878.1400	(11,862)	0	0	(1,380)		(1,380)	3,686	0	0	0	128,334		003
665991 SCS COLLAR 2654 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	41	0	1,097.6800	18,703	0	0	52,054		52,054	10,334	0	0	0	0		003
665992 SCS COLLAR 2654 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	41	0	1,360.4600	(5,891)	0	0	(27,063)		(27,063)	(5,390)	0	0	0	0		003
666012 SCS COLLAR 2657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	46	205,087	1,152.5600	25,690	0	0	58,516		58,516	7,995	0	0	0	191,940		003
666013 SCS COLLAR 2657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	46	0	1,941.2300	(1,931)	0	0	(8,871)		(8,871)	207	0	0	0	0		003
666014 SCS COLLAR 2657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	46	0	933.0200	(23,375)	0	0	(6,180)		(6,180)	6,597	0	0	0	0		003
666016 SCS COLLAR 2658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	39	172,491	1,152.5600	21,607	0	0	49,216		49,216	6,724	0	0	0	191,940		003
666017 SCS COLLAR 2658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	39	0	823.2600	(14,842)	0	0	(3,464)		(3,464)	4,386	0	0	0	0		003
666018 SCS COLLAR 2658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	39	0	1,578.1900	(6,441)	0	0	(20,635)		(20,635)	(1,725)	0	0	0	0		003
666027 SCS COLLAR 2661 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	68	511,942	2,047.2100	47,050	0	0	106,477		106,477	36,124	0	0	0	128,334		003
666028 SCS COLLAR 2661 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	68	0	1,842.4900	(42,024)	0	0	(8,157)		(8,157)	18,640	0	0	0	0		003
666029 SCS COLLAR 2661 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	68	0	2,955.1100	(2,122)	0	0	(5,755)		(5,755)	(840)	0	0	0	0		003
666030 SCS COLLAR 2662 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	40	301,504	2,452.1700	(8,908)	0	0	(26,670)		(26,670)	(10,976)	0	0	0	128,334		003
666031 SCS COLLAR 2662 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	40	0	1,637.7700	(17,091)	0	0	(2,667)		(2,667)	7,673	0	0	0	0		003
666032 SCS COLLAR 2662 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	40	0	2,047.2100	27,710	0	0	62,709		62,709	21,275	0	0	0	0		003
666047 SCS COLLAR 2664 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	3,104	23,459,517	2,047.2100	2,935,699	0	0	5,598,089		5,598,089	1,412,079	0	0	0	191,940		003
666048 SCS COLLAR 2664 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	3,104	0	1,842.4900	(2,879,279)	0	0	(958,799)		(958,799)	1,095,362	0	0	0	0		003
666049 SCS COLLAR 2664 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	3,104	0	3,898.5000	(8,008)	0	0	(121,102)		(121,102)	10,280	0	0	0	0		003
666050 SCS COLLAR 2665 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,981	37,649,923	2,047.2100	4,659,465	0	0	8,984,313		8,984,313	2,266,230	0	0	0	191,940		003
666051 SCS COLLAR 2665 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,981	0	2,809.8600	(1,127,692)	0	0	(2,689,118)		(2,689,118)	(657,887)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
666052 SCS COLLAR 2665 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	4,981	0	1,637.7700	(3,454,062)	0	0	(1,017,819)		(1,017,819)	1,387,038	0	0	0	0		003
666053 SCS COLLAR 2666 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	1,341	10,137,937	1,433.0500	(670,574)	0	0	(168,013)		(168,013)	286,266	0	0	0	191,940		003
666054 SCS COLLAR 2666 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	1,341	0	2,047.2100	1,254,647	0	0	2,419,192		2,419,192	610,224	0	0	0	0		003
666055 SCS COLLAR 2666 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	1,341	0	2,526.3600	(563,149)	0	0	(1,239,899)		(1,239,899)	(331,678)	0	0	0	0		003
666056 SCS COLLAR 2667 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	230	1,160,485	2,047.2100	143,619	0	0	276,924		276,924	69,852	0	0	0	191,940		003
666057 SCS COLLAR 2667 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	230	0	1,842.4900	(140,394)	0	0	(47,429)		(47,429)	54,185	0	0	0	0		003
666058 SCS COLLAR 2668 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	79	594,395	2,047.2100	73,561	0	0	141,839		141,839	35,778	0	0	0	191,940		003
666059 SCS COLLAR 2668 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	79	0	3,258.1100	(4,540)	0	0	(14,908)		(14,908)	(2,154)	0	0	0	0		003
666060 SCS COLLAR 2668 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	79	0	1,637.7700	(54,531)	0	0	(16,069)		(16,069)	21,898	0	0	0	0		003
666061 SCS COLLAR 2669 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	35	264,586	2,047.2100	32,745	0	0	63,137		63,137	15,926	0	0	0	191,940		003
666062 SCS COLLAR 2669 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	35	0	1,433.0500	(17,501)	0	0	(4,385)		(4,385)	7,471	0	0	0	0		003
666063 SCS COLLAR 2669 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	35	0	2,753.6200	(8,794)	0	0	(21,249)		(21,249)	(5,381)	0	0	0	0		003
666066 SCS COLLAR 2671 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	55	414,722	2,149.5700	45,158	0	0	87,633		87,633	22,665	0	0	0	191,940		003
666067 SCS COLLAR 2671 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	55	0	4,098.4100	(121)	0	0	(1,313)		(1,313)	263	0	0	0	0		003
666068 SCS COLLAR 2671 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	55	0	1,740.1300	(44,181)	0	0	(13,895)		(13,895)	17,250	0	0	0	0		003
666069 SCS COLLAR 2672 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	45	339,655	1,535.4100	(26,606)	0	0	(7,270)		(7,270)	11,002	0	0	0	191,940		003
666070 SCS COLLAR 2672 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	45	0	2,861.4100	(8,987)	0	0	(21,681)		(21,681)	(5,089)	0	0	0	0		003
666071 SCS COLLAR 2672 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	45	0	2,149.5700	36,294	0	0	71,771		71,771	18,562	0	0	0	0		003
666121 SCS COLLAR 2677 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	220	656,010	987.9100	(85,804)	0	0	(23,743)		(23,743)	23,487	0	0	0	191,940		003
666122 SCS COLLAR 2677 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	220	0	1,097.6800	90,634	0	0	204,193		204,193	28,103	0	0	0	0		003
666129 SCS COLLAR 2680 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,871	8,367,855	1,918.5200	(112,255)	0	0	(387,191)		(387,191)	6,569	0	0	0	191,940		003
666130 SCS COLLAR 2680 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,871	0	987.9100	(1,078,841)	0	0	(302,862)		(302,862)	299,594	0	0	0	0		003
666131 SCS COLLAR 2680 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,871	0	1,097.6800	1,206,745	0	0	2,604,619		2,604,619	358,476	0	0	0	0		003
666132 SCS COLLAR 2681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,190	23,211,598	878.1400	(2,257,542)	0	0	(575,444)		(575,444)	666,647	0	0	0	191,940		003
666133 SCS COLLAR 2681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,190	0	1,552.6600	(1,046,441)	0	0	(2,958,307)		(2,958,307)	(265,914)	0	0	0	0		003
666134 SCS COLLAR 2681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	5,190	0	1,097.6800	3,347,390	0	0	7,224,955		7,224,955	994,377	0	0	0	0		003
666135 SCS COLLAR 2682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,143	5,110,898	1,392.1800	(363,384)	0	0	(937,050)		(937,050)	(111,091)	0	0	0	191,940		003
666136 SCS COLLAR 2682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,143	0	1,097.6800	737,053	0	0	1,590,843		1,590,843	218,949	0	0	0	0		003
666137 SCS COLLAR 2682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	1,143	0	768.3700	(364,111)	0	0	(81,475)		(81,475)	113,767	0	0	0	0		003
666144 SCS COLLAR 2683 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2019	75	336,833	987.9100	(29,120)	0	0	(4,336)		(4,336)	9,641	0	0	0	128,334		003
666145 SCS COLLAR 2683 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2019	75	0	1,097.6800	34,100	0	0	94,922		94,922	18,844	0	0	0	0		003
666146 SCS COLLAR 2683 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2019	75	0	1,593.7200	(3,249)	0	0	(19,715)		(19,715)	(2,239)	0	0	0	0		003
666147 SCS COLLAR 2684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2021	96	427,832	1,097.6800	60,971	0	0	133,169		133,169	18,328	0	0	0	191,940		003
666148 SCS COLLAR 2684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2021	96	0	1,732.6800	(10,732)	0	0	(33,888)		(33,888)	(1,343)	0	0	0	0		003
666149 SCS COLLAR 2684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/17/2016	05/14/2021	96	0	878.1400	(40,789)	0	0	(10,606)		(10,606)	12,288	0	0	0	0		003
666533 SCS COLLAR 2698 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/19/2021	206	1,220,002	3,238.9800	(8,809)	0	0	(3,731)		(3,731)	(953)	0	0	0	192,303		003
666534 SCS COLLAR 2698 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/19/2021	206	0	1,619.4900	155,556	0	0	276,564		276,564	104,443	0	0	0	0		003
666535 SCS COLLAR 2698 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/19/2021	206	0	1,457.5400	(138,738)	0	0	(52,124)		(52,124)	58,770	0	0	0	0		003
666559 SCS COLLAR 2706 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/15/2019	40	300,094	2,468.6500	(8,801)	0	0	(25,320)		(25,320)	(10,437)	0	0	0	128,443		003
666560 SCS COLLAR 2706 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/15/2019	40	0	2,040.0400	28,212	0	0	63,127		63,127	21,311	0	0	0	0		003
666561 SCS COLLAR 2706 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/15/2019	40	0	1,632.0300	(16,835)	0	0	(2,613)		(2,613)	7,562	0	0	0	0		003
666564 SCS COLLAR 2708 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	62	311,209	2,040.0400	41,079	0	0	74,939		74,939	18,835	0	0	0	192,303		003
666565 SCS COLLAR 2708 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	62	0	1,836.0400	(39,539)	0	0	(12,625)		(12,625)	14,437	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
666566 SCS COLLAR 2709 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	114	860,765	2,142.0400	98,598	0	0	183,802		183,802	47,378	0	0	0	192,303		003
666567 SCS COLLAR 2709 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	114	0	6,120.1200	(390)	0	0	(18)		(18)	61	0	0	0	0		003
666568 SCS COLLAR 2709 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	114	0	1,734.0300	(92,980)	0	0	(28,631)		(28,631)	35,577	0	0	0	0		003
666569 SCS COLLAR 2710 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/19/2016	05/19/2021	6,786	17,095,498	2,040.0400	111,298	0	0	3,150,990		3,150,990	1,714,576	0	0	0	192,303		003
666584 SCS COLLAR 2714 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	124	554,250	1,149.5200	71,225	0	0	159,077		159,077	21,717	0	0	0	192,303		003
666585 SCS COLLAR 2714 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	124	0	1,974.6500	(4,868)	0	0	(21,846)		(21,846)	687	0	0	0	0		003
666586 SCS COLLAR 2714 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	124	0	930.5600	(63,085)	0	0	(16,646)		(16,646)	17,750	0	0	0	0		003
666587 SCS COLLAR 2715 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	35	155,245	766.3400	(11,400)	0	0	(2,469)		(2,469)	3,443	0	0	0	192,303		003
666588 SCS COLLAR 2715 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	35	0	1,537.8300	(7,348)	0	0	(20,571)		(20,571)	(1,916)	0	0	0	0		003
666589 SCS COLLAR 2715 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	35	0	1,094.7800	22,800	0	0	48,579		48,579	6,680	0	0	0	0		003
666593 SCS COLLAR 2717 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	168	499,778	1,149.5200	65,326	0	0	143,443		143,443	19,583	0	0	0	192,303		003
666594 SCS COLLAR 2717 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	168	0	985.3000	(64,225)	0	0	(18,021)		(18,021)	17,810	0	0	0	0		003
666595 SCS COLLAR 2718 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	2,711	12,126,766	1,094.7800	1,781,003	0	0	3,794,705		3,794,705	521,770	0	0	0	192,303		003
666596 SCS COLLAR 2718 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	2,711	0	875.8200	(1,202,175)	0	0	(299,728)		(299,728)	346,825	0	0	0	0		003
666597 SCS COLLAR 2718 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	2,711	0	1,589.2900	(507,232)	0	0	(1,415,486)		(1,415,486)	(114,462)	0	0	0	0		003
666598 SCS COLLAR 2719 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	340	1,522,485	1,094.7800	223,600	0	0	476,416		476,416	65,507	0	0	0	192,303		003
666599 SCS COLLAR 2719 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	340	0	766.3400	(111,800)	0	0	(24,210)		(24,210)	33,762	0	0	0	0		003
666600 SCS COLLAR 2719 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	340	0	1,417.0800	(102,812)	0	0	(265,407)		(265,407)	(30,541)	0	0	0	0		003
666601 SCS COLLAR 2720 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	62	276,444	1,094.7800	40,600	0	0	86,505		86,505	11,894	0	0	0	192,303		003
666602 SCS COLLAR 2720 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	62	0	1,786.7900	(5,980)	0	0	(18,861)		(18,861)	(441)	0	0	0	0		003
666603 SCS COLLAR 2720 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	62	0	875.8200	(27,405)	0	0	(6,833)		(6,833)	7,906	0	0	0	0		003
666604 SCS COLLAR 2721 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/15/2019	35	156,606	1,094.7800	16,100	0	0	44,395		44,395	8,802	0	0	0	128,443		003
666605 SCS COLLAR 2721 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/15/2019	35	0	1,379.8600	(4,646)	0	0	(21,574)		(21,574)	(4,232)	0	0	0	0		003
666606 SCS COLLAR 2721 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/15/2019	35	0	875.8200	(10,235)	0	0	(1,159)		(1,159)	3,102	0	0	0	0		003
666613 SCS COLLAR 2722 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,057	4,728,145	985.3000	(607,599)	0	0	(170,490)		(170,490)	168,492	0	0	0	192,303		003
666614 SCS COLLAR 2722 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,057	0	1,991.0700	(58,884)	0	0	(177,412)		(177,412)	6,377	0	0	0	0		003
666615 SCS COLLAR 2722 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,057	0	1,094.7800	694,401	0	0	1,479,530		1,479,530	203,434	0	0	0	0		003
666619 SCS COLLAR 2724 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	337	2,550,184	2,040.0400	330,400	0	0	614,082		614,082	154,346	0	0	0	192,303		003
666620 SCS COLLAR 2724 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	337	0	2,557.1900	(138,272)	0	0	(296,802)		(296,802)	(79,165)	0	0	0	0		003
666621 SCS COLLAR 2724 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	337	0	1,428.0300	(175,525)	0	0	(41,995)		(41,995)	71,627	0	0	0	0		003
666622 SCS COLLAR 2725 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,210	9,146,086	2,040.0400	1,184,959	0	0	2,202,368		2,202,368	553,554	0	0	0	192,303		003
666623 SCS COLLAR 2725 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,210	0	1,836.0400	(1,110,900)	0	0	(371,022)		(371,022)	424,295	0	0	0	0		003
666624 SCS COLLAR 2725 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	1,210	0	4,851.6200	(14,514)	0	0	(4,625)		(4,625)	3,914	0	0	0	0		003
666625 SCS COLLAR 2726 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	40	300,094	1,632.0300	(27,945)	0	0	(8,056)		(8,056)	10,990	0	0	0	192,303		003
666626 SCS COLLAR 2726 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	40	0	3,388.3000	(2,299)	0	0	(5,490)		(5,490)	(611)	0	0	0	0		003
666627 SCS COLLAR 2726 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/19/2016	05/19/2021	40	0	2,040.0400	38,880	0	0	72,262		72,262	18,163	0	0	0	0		003
666668 SCS COLLAR 2728 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	22	167,953	2,040.0400	4,833	0	0	40,443		40,443	10,165	0	0	0	192,303		003
666669 SCS COLLAR 2728 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	22	0	1,428.0300	0	0	0	2,766		2,766	4,717	0	0	0	0		003
666670 SCS COLLAR 2728 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	22	0	2,803.0200	0	0	0	12,231		12,231	(3,006)	0	0	0	0		003
666671 SCS COLLAR 2729 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	2,012	15,204,781	2,858.9100	0	0	0	981,185		981,185	230,901	0	0	0	192,303		003
666672 SCS COLLAR 2729 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	2,012	0	1,632.0300	0	0	0	408,176		408,176	556,805	0	0	0	0		003
666673 SCS COLLAR 2729 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	2,012	0	2,040.0400	98,988	0	0	3,661,296		3,661,296	920,248	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
669826 SCS COLLAR 2737 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/02/2016	06/02/2021	5,081	12,801,076	2,105.2600	42,895	0	0	2,063,257		2,063,257	1,260,603	0	0	0	193,314		003
669862 SCS COLLAR 2738 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	1,197	9,045,838	2,105.2600	1,215,186	0	0	2,025,278		2,025,278	515,272	0	0	0	193,314		003
669863 SCS COLLAR 2738 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	1,197	0	1,894.7300	(1,131,017)	0	0	(414,075)		(414,075)	446,058	0	0	0	0		003
669864 SCS COLLAR 2738 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	1,197	0	3,654.7300	(53,858)	0	0	(89,723)		(89,723)	(4,201)	0	0	0	0		003
669868 SCS COLLAR 2740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	286	1,281,246	1,170.5800	194,821	0	0	356,257		356,257	48,249	0	0	0	193,314		003
669869 SCS COLLAR 2740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	286	0	1,462.6400	(96,253)	0	0	(203,451)		(203,451)	(21,900)	0	0	0	0		003
669870 SCS COLLAR 2740 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	286	0	819.4100	(94,534)	0	0	(25,902)		(25,902)	32,402	0	0	0	0		003
669874 SCS COLLAR 2742 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	43	127,360	1,053.5300	(16,829)	0	0	(5,760)		(5,760)	5,125	0	0	0	193,314		003
669875 SCS COLLAR 2742 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/02/2016	06/02/2021	43	0	1,170.5800	19,529	0	0	35,413		35,413	4,796	0	0	0	0		003
669897 SCS COLLAR 2750 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	87	655,789	2,210.5200	73,980	0	0	128,812		128,812	33,430	0	0	0	193,314		003
669898 SCS COLLAR 2750 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	87	0	3,703.5700	(3,726)	0	0	(5,776)		(5,776)	(156)	0	0	0	0		003
669899 SCS COLLAR 2750 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	87	0	1,789.4700	(68,056)	0	0	(24,658)		(24,658)	28,917	0	0	0	0		003
669903 SCS COLLAR 2752 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	39	297,977	1,894.7300	(35,988)	0	0	(13,640)		(13,640)	14,694	0	0	0	193,314		003
669904 SCS COLLAR 2752 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	39	0	2,105.2600	38,827	0	0	66,714		66,714	16,973	0	0	0	0		003
669905 SCS COLLAR 2753 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	74	562,447	1,684.2100	(49,562)	0	0	(17,128)		(17,128)	21,975	0	0	0	193,314		003
669906 SCS COLLAR 2753 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	74	0	2,105.2600	73,287	0	0	125,927		125,927	32,038	0	0	0	0		003
669907 SCS COLLAR 2753 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	74	0	3,274.3100	(8,916)	0	0	(14,054)		(14,054)	(2,058)	0	0	0	0		003
669926 SCS COLLAR 2758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	31	138,823	1,053.5300	(12,622)	0	0	(2,533)		(2,533)	4,834	0	0	0	130,701		003
669927 SCS COLLAR 2758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	31	0	1,672.7500	(1,155)	0	0	(5,731)		(5,731)	(331)	0	0	0	0		003
669928 SCS COLLAR 2758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	31	0	1,170.5800	14,759	0	0	33,688		33,688	6,694	0	0	0	0		003
669929 SCS COLLAR 2759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	37	164,294	1,170.5800	17,467	0	0	39,869		39,869	7,922	0	0	0	130,701		003
669930 SCS COLLAR 2759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	37	0	936.4700	(10,591)	0	0	(1,744)		(1,744)	4,075	0	0	0	0		003
669931 SCS COLLAR 2759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	37	0	1,439.2100	(5,715)	0	0	(18,757)		(18,757)	(3,392)	0	0	0	0		003
669932 SCS COLLAR 2760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	1,157	5,173,382	1,053.5300	(470,381)	0	0	(233,982)		(233,982)	208,159	0	0	0	193,314		003
669933 SCS COLLAR 2760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	1,157	0	1,170.5800	549,995	0	0	1,438,484		1,438,484	194,817	0	0	0	0		003
669934 SCS COLLAR 2760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	1,157	0	1,932.6300	(63,325)	0	0	(235,270)		(235,270)	4,003	0	0	0	0		003
669935 SCS COLLAR 2761 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	2,770	12,388,351	1,623.6200	(574,770)	0	0	(1,336,537)		(1,336,537)	(96,245)	0	0	0	193,314		003
669936 SCS COLLAR 2761 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	2,770	0	1,170.5800	1,865,639	0	0	3,444,642		3,444,642	466,516	0	0	0	0		003
669937 SCS COLLAR 2761 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	2,770	0	936.4700	(1,251,864)	0	0	(384,912)		(384,912)	401,815	0	0	0	0		003
669938 SCS COLLAR 2762 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	49	219,060	2,857.8800	(84)	0	0	(641)		(641)	401	0	0	0	193,314		003
669939 SCS COLLAR 2762 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	49	0	1,229.1100	29,773	0	0	55,204		55,204	7,388	0	0	0	0		003
669940 SCS COLLAR 2762 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	49	0	1,053.5300	(28,999)	0	0	(9,908)		(9,908)	8,814	0	0	0	0		003
669941 SCS COLLAR 2763 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	108	483,969	1,951.3900	(5,810)	0	0	(20,826)		(20,826)	462	0	0	0	193,314		003
669942 SCS COLLAR 2763 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	108	0	995.0000	(58,444)	0	0	(18,234)		(18,234)	17,567	0	0	0	0		003
669943 SCS COLLAR 2763 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	108	0	1,229.1100	65,778	0	0	121,963		121,963	16,323	0	0	0	0		003
669944 SCS COLLAR 2764 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	42	187,219	936.4700	(18,919)	0	0	(5,817)		(5,817)	6,072	0	0	0	193,314		003
669945 SCS COLLAR 2764 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	42	0	1,805.8100	(4,644)	0	0	(12,278)		(12,278)	(244)	0	0	0	0		003
669946 SCS COLLAR 2764 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	42	0	1,170.5800	28,195	0	0	52,057		52,057	7,050	0	0	0	0		003
669968 SCS COLLAR 2772 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	06/02/2016	06/05/2019	23	172,324	1,894.7300	(14,072)	0	0	(3,280)		(3,280)	6,882	0	0	0	130,701		003
669969 SCS COLLAR 2772 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	06/02/2016	06/05/2019	23	0	2,974.3100	(851)	0	0	(1,916)		(1,916)	(270)	0	0	0	0		003
669970 SCS COLLAR 2772 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	06/02/2016	06/05/2019	23	0	2,105.2600	16,219	0	0	32,809		32,809	11,406	0	0	0	0		003
669971 SCS COLLAR 2773 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	06/02/2016	06/05/2019	27	203,438	1,684.2100	(11,288)	0	0	(2,181)		(2,181)	5,731	0	0	0	130,701		003
669972 SCS COLLAR 2773 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	06/02/2016	06/05/2019	27	0	2,105.2600	19,147	0	0	38,733		38,733	13,466	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
669973 SCS COLLAR 2773 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	27	0	2,517.2600	(6,329)	0	0	(15,124)		(15,124)	(6,177)	0	0	0	0		003
669974 SCS COLLAR 2774 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	2,828	21,370,630	1,684.2100	(1,964,918)	0	0	(650,774)		(650,774)	834,966	0	0	0	193,314		003
669975 SCS COLLAR 2774 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	2,828	0	2,105.2600	2,882,638	0	0	4,784,684		4,784,684	1,217,320	0	0	0	0		003
669976 SCS COLLAR 2774 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	2,828	0	2,852.6300	(846,110)	0	0	(1,418,879)		(1,418,879)	(336,016)	0	0	0	0		003
669977 SCS COLLAR 2775 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	314	2,371,854	1,473.6800	(156,360)	0	0	(44,701)		(44,701)	71,185	0	0	0	193,314		003
669978 SCS COLLAR 2775 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	314	0	2,574.3100	(155,627)	0	0	(270,158)		(270,158)	(71,582)	0	0	0	0		003
669979 SCS COLLAR 2775 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	314	0	2,105.2600	319,934	0	0	531,036		531,036	135,106	0	0	0	0		003
670012 SCS COLLAR 2783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/02/2016	06/02/2021	300	1,777,999	1,652.9800	212,579	0	0	383,988		383,988	147,236	0	0	0	193,314		003
670013 SCS COLLAR 2783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/02/2016	06/02/2021	300	0	1,487.6800	(206,156)	0	0	(82,467)		(82,467)	90,040	0	0	0	0		003
670014 SCS COLLAR 2783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/02/2016	06/02/2021	300	0	3,322.8200	(450)	0	0	(4,385)		(4,385)	(987)	0	0	0	0		003
672962 SCS COLLAR 2787 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	100	752,828	2,071.5000	72,881	0	0	151,636		151,636	51,437	0	0	0	131,657		003
672963 SCS COLLAR 2787 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	100	0	1,864.3500	(66,264)	0	0	(13,480)		(13,480)	28,855	0	0	0	0		003
672964 SCS COLLAR 2787 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	100	0	2,916.4600	(5,484)	0	0	(11,285)		(11,285)	(2,311)	0	0	0	0		003
672965 SCS COLLAR 2788 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	64	486,481	1,657.2000	(29,716)	0	0	(4,910)		(4,910)	13,139	0	0	0	131,657		003
672966 SCS COLLAR 2788 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	64	0	2,480.0000	(16,648)	0	0	(40,835)		(40,835)	(16,577)	0	0	0	0		003
672967 SCS COLLAR 2788 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	64	0	2,071.5000	47,096	0	0	97,988		97,988	33,239	0	0	0	0		003
672982 SCS COLLAR 2793 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	27	205,537	1,864.3500	(27,342)	0	0	(8,993)		(8,993)	9,836	0	0	0	194,177		003
672983 SCS COLLAR 2793 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	27	0	2,071.5000	27,542	0	0	47,970		47,970	12,057	0	0	0	0		003
672984 SCS COLLAR 2794 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	103	777,152	3,315.0200	(11,208)	0	0	(17,980)		(17,980)	(2,521)	0	0	0	194,177		003
672985 SCS COLLAR 2794 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	103	0	2,071.5000	104,138	0	0	181,378		181,378	45,589	0	0	0	0		003
672986 SCS COLLAR 2794 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	103	0	1,657.2000	(77,901)	0	0	(22,637)		(22,637)	29,462	0	0	0	0		003
672987 SCS COLLAR 2795 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	21	161,756	1,450.0500	(11,814)	0	0	(2,916)		(2,916)	4,718	0	0	0	194,177		003
672988 SCS COLLAR 2795 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	21	0	2,071.5000	21,675	0	0	37,752		37,752	9,489	0	0	0	0		003
672989 SCS COLLAR 2795 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	21	0	2,800.2500	(6,732)	0	0	(12,139)		(12,139)	(2,984)	0	0	0	0		003
673015 SCS COLLAR 2804 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	98	437,152	1,149.3000	66,500	0	0	126,090		126,090	17,100	0	0	0	194,177		003
673016 SCS COLLAR 2804 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	98	0	919.4400	(45,262)	0	0	(12,965)		(12,965)	13,717	0	0	0	0		003
673017 SCS COLLAR 2804 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	98	0	1,785.1000	(13,311)	0	0	(30,768)		(30,768)	(854)	0	0	0	0		003
673021 SCS COLLAR 2805 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/15/2016	06/14/2021	44	131,015	1,149.3000	20,408	0	0	37,789		37,789	5,125	0	0	0	194,177		003
673022 SCS COLLAR 2805 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/15/2016	06/14/2021	44	0	1,034.3700	(18,641)	0	0	(5,644)		(5,644)	5,102	0	0	0	0		003
673040 SCS COLLAR 2810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	157	703,077	1,149.3000	75,609	0	0	178,953		178,953	35,168	0	0	0	131,657		003
673041 SCS COLLAR 2810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	157	0	1,637.0800	(7,246)	0	0	(35,168)		(35,168)	(3,005)	0	0	0	0		003
673042 SCS COLLAR 2810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	157	0	1,034.3700	(67,371)	0	0	(12,017)		(12,017)	23,350	0	0	0	0		003
673043 SCS COLLAR 2811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	75	334,674	1,412.1600	(12,531)	0	0	(42,228)		(42,228)	(7,849)	0	0	0	131,657		003
673044 SCS COLLAR 2811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	75	0	1,149.3000	35,991	0	0	85,184		85,184	16,741	0	0	0	0		003
673045 SCS COLLAR 2811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	75	0	919.4400	(22,988)	0	0	(3,335)		(3,335)	7,920	0	0	0	0		003
673318 SCS COLLAR 2844 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	120	357,072	1,148.1900	3,163	0	0	103,211		103,211	13,993	0	0	0	194,321		003
673319 SCS COLLAR 2844 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	120	0	1,033.3700	0	0	0	(15,360)		(15,360)	13,881	0	0	0	0		003
673355 SCS COLLAR 2852 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	33	146,725	1,148.1900	2,156	0	0	42,410		42,410	5,750	0	0	0	194,321		003
673356 SCS COLLAR 2852 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	33	0	918.5500	0	0	0	(4,347)		(4,347)	4,597	0	0	0	0		003
673357 SCS COLLAR 2852 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	33	0	1,782.7900	0	0	0	(10,415)		(10,415)	(299)	0	0	0	0		003
673380 SCS COLLAR 2859 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	85	430,402	1,870.1900	(56,551)	0	0	(19,067)		(19,067)	20,721	0	0	0	194,321		003
673381 SCS COLLAR 2859 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	85	0	2,077.9900	57,261	0	0	99,740		99,740	25,091	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
673382 SCS COLLAR 2860 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	21	160,037	3,131.1400	(2,643)	0	0	(5,824)		(5,824)	(1,104)	0	0	0	194,321		003
673383 SCS COLLAR 2860 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	21	0	2,077.9900	21,292	0	0	37,086		37,086	9,330	0	0	0	0		003
673384 SCS COLLAR 2860 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	21	0	1,662.3900	(16,130)	0	0	(4,723)		(4,723)	6,107	0	0	0	0		003
673414 SCS COLLAR 2871 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/19/2019	39	152,236	1,568.8300	21,626	0	0	32,938		32,938	14,944	0	0	0	132,185		003
673415 SCS COLLAR 2871 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/19/2019	39	0	1,411.9500	(21,505)	0	0	(2,366)		(2,366)	6,083	0	0	0	0		003
674100 SCS COLLAR 2874 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/20/2016	06/16/2021	337	848,682	2,077.9900	6,790	0	0	135,029		135,029	76,129	0	0	0	194,321		003
679521 SCS COLLAR 2879 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	147	658,712	1,675.0800	(25,785)	0	0	(63,512)		(63,512)	(3,870)	0	0	0	195,322		003
679522 SCS COLLAR 2879 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	147	0	1,149.7600	95,529	0	0	190,378		190,378	25,711	0	0	0	0		003
679523 SCS COLLAR 2879 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	147	0	919.8000	(62,882)	0	0	(19,869)		(19,869)	20,708	0	0	0	0		003
679524 SCS COLLAR 2880 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	44	198,392	1,468.0100	(13,873)	0	0	(31,523)		(31,523)	(3,360)	0	0	0	195,322		003
679525 SCS COLLAR 2880 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	44	0	1,149.7600	28,772	0	0	57,338		57,338	7,744	0	0	0	0		003
679526 SCS COLLAR 2880 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	44	0	804.8300	(12,832)	0	0	(3,906)		(3,906)	4,875	0	0	0	0		003
679632 SCS COLLAR 2915 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	173	1,304,174	2,097.9000	168,493	0	0	296,085		296,085	74,524	0	0	0	195,322		003
679633 SCS COLLAR 2915 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	173	0	3,210.6300	(22,198)	0	0	(40,132)		(40,132)	(6,941)	0	0	0	0		003
679634 SCS COLLAR 2915 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	173	0	1,678.3200	(131,623)	0	0	(40,355)		(40,355)	50,809	0	0	0	0		003
679635 SCS COLLAR 2916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	83	629,271	1,468.5300	(46,060)	0	0	(12,122)		(12,122)	18,897	0	0	0	195,322		003
679636 SCS COLLAR 2916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	83	0	2,097.9000	81,299	0	0	142,863		142,863	35,958	0	0	0	0		003
679637 SCS COLLAR 2916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/07/2016	06/30/2021	83	0	2,743.6300	(28,160)	0	0	(53,613)		(53,613)	(13,536)	0	0	0	0		003
679677 SCS COLLAR 2930 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	86	385,113	1,149.7560	4,012	0	0	111,304		111,304	15,032	0	0	0	195,322		003
679678 SCS COLLAR 2930 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	86	0	1,034.7800	0	0	0	16,832		16,832	15,003	0	0	0	0		003
679679 SCS COLLAR 2930 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	86	0	2,207.3020	0	0	0	8,018		8,018	883	0	0	0	0		003
681681 SCS COLLAR 2944 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	134	1,011,594	1,945.5700	(86,331)	0	0	23,499		23,499	44,084	0	0	0	134,898		003
681682 SCS COLLAR 2944 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	134	0	2,161.7400	94,378	0	0	176,942		176,942	62,354	0	0	0	0		003
681683 SCS COLLAR 2944 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	134	0	2,924.1900	(8,029)	0	0	(16,200)		(16,200)	(3,505)	0	0	0	0		003
681684 SCS COLLAR 2945 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	53	403,239	1,729.3900	(23,455)	0	0	(5,367)		(5,367)	12,604	0	0	0	134,898		003
681685 SCS COLLAR 2945 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	53	0	2,161.7400	37,621	0	0	70,532		70,532	24,856	0	0	0	0		003
681686 SCS COLLAR 2945 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	53	0	2,531.8300	(14,158)	0	0	(29,914)		(29,914)	(11,954)	0	0	0	0		003
681729 SCS COLLAR 2956 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	168	749,569	1,084.7800	(70,538)	0	0	(16,950)		(16,950)	28,648	0	0	0	134,898		003
681730 SCS COLLAR 2956 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	168	0	1,205.3100	79,204	0	0	169,814		169,814	33,066	0	0	0	0		003
681731 SCS COLLAR 2956 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	168	0	1,669.9600	(8,654)	0	0	(33,743)		(33,743)	(2,099)	0	0	0	0		003
681733 SCS COLLAR 2957 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	88	395,812	964.2500	(26,304)	0	0	(5,268)		(5,268)	10,980	0	0	0	134,898		003
681734 SCS COLLAR 2957 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	88	0	1,205.3100	41,824	0	0	89,671		89,671	17,461	0	0	0	0		003
681735 SCS COLLAR 2957 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	88	0	1,451.0700	(15,513)	0	0	(44,633)		(44,633)	(7,667)	0	0	0	0		003
681757 SCS COLLAR 2963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	36	159,561	1,084.7800	(22,420)	0	0	(8,188)		(8,188)	6,740	0	0	0	196,318		003
681758 SCS COLLAR 2963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	36	0	1,205.3100	24,639	0	0	42,239		42,239	5,622	0	0	0	0		003
681759 SCS COLLAR 2963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	36	0	3,413.4400	(23)	0	0	(111)		(111)	142	0	0	0	0		003
682225 SCS COLLAR 2981 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	68	515,469	1,732.1400	(50,786)	0	0	(18,024)		(18,024)	21,396	0	0	0	196,318		003
682226 SCS COLLAR 2981 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	68	0	2,165.1700	69,644	0	0	108,287		108,287	27,508	0	0	0	0		003
682227 SCS COLLAR 2981 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	68	0	3,278.5000	(9,635)	0	0	(13,800)		(13,800)	(2,205)	0	0	0	0		003
682228 SCS COLLAR 2982 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	58	437,507	1,515.6200	(31,103)	0	0	(9,600)		(9,600)	14,013	0	0	0	196,318		003
682229 SCS COLLAR 2982 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	58	0	2,165.1700	59,111	0	0	91,910		91,910	23,347	0	0	0	0		003
682230 SCS COLLAR 2982 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	58	0	2,832.4800	(20,180)	0	0	(31,589)		(31,589)	(7,601)	0	0	0	0		003
682264 SCS COLLAR 2994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	42	189,475	842.7000	(14,670)	0	0	(4,394)		(4,394)	5,082	0	0	0	196,318		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
682265 SCS COLLAR 2994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	42	0	1,203.8600	31,319	0	0	50,279		50,279	6,694	0	0	0	0		003
682266 SCS COLLAR 2994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	42	0	1,553.3400	(13,464)	0	0	(24,980)		(24,980)	(2,283)	0	0	0	0		003
682322 SCS COLLAR 3002 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/14/2021	39	195,482	1,948.6500	(26,535)	0	0	(10,198)		(10,198)	10,158	0	0	0	196,318		003
682323 SCS COLLAR 3002 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/14/2021	39	0	2,165.1700	26,909	0	0	41,066		41,066	10,432	0	0	0	0		003
683743 SCS COLLAR 3031 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	90	677,494	1,731.4000	(70,946)	0	0	(24,115)		(24,115)	28,159	0	0	0	197,803		003
683744 SCS COLLAR 3031 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	90	0	2,164.2500	92,654	0	0	143,153		143,153	36,105	0	0	0	0		003
683745 SCS COLLAR 3031 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	90	0	3,252.8500	(13,357)	0	0	(20,027)		(20,027)	(3,449)	0	0	0	0		003
685818 SCS COLLAR 3059 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	56	283,380	1,960.3400	(38,027)	0	0	(15,471)		(15,471)	14,886	0	0	0	198,647		003
685819 SCS COLLAR 3059 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	56	0	2,178.1500	38,899	0	0	59,026		59,026	14,856	0	0	0	0		003
685820 SCS COLLAR 3060 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	89	675,483	1,742.5200	(67,919)	0	0	(24,838)		(24,838)	28,459	0	0	0	198,647		003
685821 SCS COLLAR 3060 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	89	0	2,178.1500	92,722	0	0	140,697		140,697	35,413	0	0	0	0		003
685822 SCS COLLAR 3060 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	89	0	3,246.9700	(14,693)	0	0	(20,669)		(20,669)	(3,657)	0	0	0	0		003
685933 SCS COLLAR 3081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	43	191,333	1,108.0200	(27,302)	0	0	(10,748)		(10,748)	8,353	0	0	0	198,647		003
685934 SCS COLLAR 3081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	43	0	1,231.1300	31,142	0	0	48,854		48,854	6,415	0	0	0	0		003
685935 SCS COLLAR 3081 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	43	0	3,186.0400	(1,119)	0	0	(284)		(284)	260	0	0	0	0		003
685936 SCS COLLAR 3082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	28	127,153	984.9000	(13,892)	0	0	(4,951)		(4,951)	4,533	0	0	0	198,647		003
685937 SCS COLLAR 3082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	28	0	1,231.1300	20,695	0	0	32,467		32,467	4,263	0	0	0	0		003
685938 SCS COLLAR 3082 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	28	0	1,817.5200	(4,996)	0	0	(8,715)		(8,715)	(244)	0	0	0	0		003
688755 SCS COLLAR 3144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	371	1,659,446	991.8400	(180,090)	0	0	(66,898)		(66,898)	59,905	0	0	0	199,766		003
688756 SCS COLLAR 3144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	371	0	1,239.8000	271,598	0	0	419,070		419,070	54,629	0	0	0	0		003
688757 SCS COLLAR 3144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	371	0	1,889.9600	(58,126)	0	0	(94,899)		(94,899)	(1,080)	0	0	0	0		003
688786 SCS COLLAR 3148 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	254	1,916,044	1,736.6900	(179,317)	0	0	(70,652)		(70,652)	80,323	0	0	0	199,766		003
688787 SCS COLLAR 3148 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	254	0	2,170.8600	247,651	0	0	404,115		404,115	101,065	0	0	0	0		003
688788 SCS COLLAR 3148 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	254	0	3,376.1200	(28,398)	0	0	(44,889)		(44,889)	(7,102)	0	0	0	0		003
694104 SCS COLLAR 3157 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	36	183,034	1,932.5300	(24,135)	0	0	(9,733)		(9,733)	9,378	0	0	0	200,670		003
694105 SCS COLLAR 3157 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	36	0	2,147.2600	24,461	0	0	39,813		39,813	9,879	0	0	0	0		003
694106 SCS COLLAR 3158 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	18	134,929	1,717.8100	(13,466)	0	0	(4,852)		(4,852)	5,547	0	0	0	200,670		003
694107 SCS COLLAR 3158 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	18	0	2,147.2600	18,032	0	0	29,350		29,350	7,283	0	0	0	0		003
694108 SCS COLLAR 3158 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	18	0	3,269.9100	(2,019)	0	0	(4,116)		(4,116)	(742)	0	0	0	0		003
694158 SCS COLLAR 3176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	35	154,309	981.6200	(16,904)	0	0	(6,091)		(6,091)	5,469	0	0	0	200,670		003
694159 SCS COLLAR 3176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	35	0	1,227.0200	24,435	0	0	39,924		39,924	5,213	0	0	0	0		003
694160 SCS COLLAR 3176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	35	0	1,852.6300	(4,719)	0	0	(9,907)		(9,907)	(231)	0	0	0	0		003
694237 SCS COLLAR 3199 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2016	09/15/2021	85	641,789	1,503.0800	(44,701)	0	0	(14,667)		(14,667)	20,509	0	0	0	200,740		003
694238 SCS COLLAR 3199 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2016	09/15/2021	85	0	2,147.2600	86,809	0	0	139,629		139,629	34,636	0	0	0	0		003
694239 SCS COLLAR 3199 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2016	09/15/2021	85	0	2,811.4100	(29,987)	0	0	(51,175)		(51,175)	(12,436)	0	0	0	0		003
697613 SCS COLLAR 3233 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/06/2016	10/06/2021	122	923,436	1,728.6200	(85,932)	0	0	(34,564)		(34,564)	38,497	0	0	0	202,192		003
697614 SCS COLLAR 3233 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/06/2016	10/06/2021	122	0	2,160.7700	121,952	0	0	198,585		198,585	49,030	0	0	0	0		003
697615 SCS COLLAR 3233 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/06/2016	10/06/2021	122	0	3,310.9500	(14,771)	0	0	(26,687)		(26,687)	(4,794)	0	0	0	0		003
699874 SCS COLLAR 3261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	898	4,016,248	847.1000	(308,722)	0	0	(103,789)		(103,789)	109,903	0	0	0	202,743		003
699875 SCS COLLAR 3261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	898	0	1,210.1400	625,920	0	0	1,074,698		1,074,698	139,856	0	0	0	0		003
699876 SCS COLLAR 3261 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	898	0	1,496.5800	(315,732)	0	0	(629,811)		(629,811)	(64,508)	0	0	0	0		003
699901 SCS COLLAR 3263 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	10/17/2016	10/14/2021	33	249,981	1,594.8800	(19,602)	0	0	(7,204)		(7,204)	8,969	0	0	0	202,743		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
699902 SCS COLLAR 3263 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	10/17/2016	10/14/2021	33	0	2,232.8300	27,282	0	0	49,356		49,356	12,286	0	0	0	0		003
699903 SCS COLLAR 3263 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	10/17/2016	10/14/2021	33	0	2,881.4100	(7,585)	0	0	(17,894)		(17,894)	(4,224)	0	0	0	0		003
699927 SCS COLLAR 3271 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	98	738,097	1,913.8500	(63,465)	0	0	(18,412)		(18,412)	31,827	0	0	0	143,991		003
699928 SCS COLLAR 3271 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	98	0	2,126.5000	68,761	0	0	140,473		140,473	46,577	0	0	0	0		003
699929 SCS COLLAR 3271 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	98	0	2,886.2300	(3,265)	0	0	(17,946)		(17,946)	(5,072)	0	0	0	0		003
699930 SCS COLLAR 3272 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	19	143,354	1,701.2000	(8,551)	0	0	(2,101)		(2,101)	4,491	0	0	0	143,991		003
699931 SCS COLLAR 3272 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	19	0	2,126.5000	13,355	0	0	27,283		27,283	9,046	0	0	0	0		003
699932 SCS COLLAR 3272 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	19	0	2,495.2400	(4,409)	0	0	(12,870)		(12,870)	(4,901)	0	0	0	0		003
699938 SCS COLLAR 3274 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	58	290,263	1,913.8500	(35,993)	0	0	(15,283)		(15,283)	14,620	0	0	0	202,743		003
699939 SCS COLLAR 3274 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	58	0	2,126.5000	37,336	0	0	65,051		65,051	15,916	0	0	0	0		003
699940 SCS COLLAR 3275 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	47	354,240	1,701.2000	(33,010)	0	0	(12,661)		(12,661)	14,342	0	0	0	202,743		003
699941 SCS COLLAR 3275 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	47	0	2,126.5000	45,565	0	0	79,389		79,389	19,424	0	0	0	0		003
699942 SCS COLLAR 3275 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	47	0	3,243.1700	(4,210)	0	0	(12,054)		(12,054)	(2,322)	0	0	0	0		003
699945 SCS COLLAR 3277 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	24	184,820	1,807.5200	(20,077)	0	0	(8,067)		(8,067)	8,388	0	0	0	202,743		003
699946 SCS COLLAR 3277 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	24	0	2,232.8300	20,391	0	0	36,491		36,491	9,084	0	0	0	0		003
699947 SCS COLLAR 3277 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	24	0	3,776.9200	(243)	0	0	(1,968)		(1,968)	(172)	0	0	0	0		003
699955 SCS COLLAR 3278 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	1,136	8,588,216	1,488.5500	(576,804)	0	0	(195,783)		(195,783)	271,122	0	0	0	202,743		003
699956 SCS COLLAR 3278 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	1,136	0	2,126.5000	1,139,976	0	0	1,924,719		1,924,719	470,907	0	0	0	0		003
699957 SCS COLLAR 3278 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2021	1,136	0	2,561.7900	(559,913)	0	0	(1,073,907)		(1,073,907)	(272,764)	0	0	0	0		003
699964 SCS COLLAR 3281 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	378,217	1,089.1200	(36,226)	0	0	(10,124)		(10,124)	15,004	0	0	0	143,991		003
699965 SCS COLLAR 3281 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	1,210.1400	42,090	0	0	86,638		86,638	15,799	0	0	0	0		003
699966 SCS COLLAR 3281 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	1,678.4800	(4,863)	0	0	(18,978)		(18,978)	(1,051)	0	0	0	0		003
699967 SCS COLLAR 3282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	67	299,371	968.1100	(20,339)	0	0	(4,855)		(4,855)	8,833	0	0	0	143,991		003
699968 SCS COLLAR 3282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	67	0	1,210.1400	33,315	0	0	68,577		68,577	12,505	0	0	0	0		003
699969 SCS COLLAR 3282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	67	0	1,467.5200	(12,184)	0	0	(34,051)		(34,051)	(5,181)	0	0	0	0		003
699973 SCS COLLAR 3284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	1,205	5,389,904	1,089.1200	(729,751)	0	0	(298,893)		(298,893)	227,765	0	0	0	202,743		003
699974 SCS COLLAR 3284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	1,205	0	1,210.1400	832,125	0	0	1,442,272		1,442,272	187,690	0	0	0	0		003
699975 SCS COLLAR 3284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	1,205	0	1,953.6200	(100,408)	0	0	(271,292)		(271,292)	(382)	0	0	0	0		003
699976 SCS COLLAR 3285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	186,028	1,089.1200	(25,187)	0	0	(10,316)		(10,316)	7,861	0	0	0	202,743		003
699977 SCS COLLAR 3285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	0	1,270.6400	25,383	0	0	45,007		45,007	5,722	0	0	0	0		003
699978 SCS COLLAR 3285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	0	2,622.0600	(128)	0	0	(1,490)		(1,490)	503	0	0	0	0		003
699979 SCS COLLAR 3286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	186,028	1,028.6200	(22,303)	0	0	(8,665)		(8,665)	7,148	0	0	0	202,743		003
699980 SCS COLLAR 3286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	0	1,270.6400	25,383	0	0	45,007		45,007	5,722	0	0	0	0		003
699981 SCS COLLAR 3286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	42	0	1,975.7800	(3,012)	0	0	(8,807)		(8,807)	40	0	0	0	0		003
699982 SCS COLLAR 3287 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	52	232,844	907.6000	(20,979)	0	0	(7,427)		(7,427)	7,191	0	0	0	202,743		003
699983 SCS COLLAR 3287 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	52	0	1,270.6400	31,771	0	0	56,333		56,333	7,162	0	0	0	0		003
699984 SCS COLLAR 3287 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	52	0	1,674.7900	(10,707)	0	0	(24,321)		(24,321)	(1,688)	0	0	0	0		003
700066 SCS COLLAR 3303 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/14/2021	3,656	27,629,436	1,701.2000	(2,541,995)	0	0	(987,527)		(987,527)	1,118,592	0	0	0	202,743		003
700067 SCS COLLAR 3303 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/14/2021	3,656	0	2,126.5000	3,568,119	0	0	6,192,077		6,192,077	1,514,971	0	0	0	0		003
700068 SCS COLLAR 3303 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/14/2021	3,656	0	2,845.2600	(1,015,629)	0	0	(2,118,675)		(2,118,675)	(507,280)	0	0	0	0		003
700074 SCS COLLAR 3304 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/14/2021	3,722	16,645,256	968.1100	(1,715,894)	0	0	(645,313)		(645,313)	575,599	0	0	0	202,743		003
700075 SCS COLLAR 3304 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/14/2021	3,722	0	1,210.1400	2,587,356	0	0	4,454,065		4,454,065	579,630	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
700076 SCS COLLAR 3304 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/17/2016	10/14/2021	3,722	0	1,660.6700	(865,377)	0	0	(1,799,326)		(1,799,326)	(130,564)	0	0	0	0		003
700077 SCS COLLAR 3305 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/17/2016	10/14/2021	2,102	15,883,875	1,913.8500	(1,970,832)	0	0	(836,327)		(836,327)	800,017	0	0	0	202,743		003
700078 SCS COLLAR 3305 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/17/2016	10/14/2021	2,102	0	2,126.5000	2,051,274	0	0	3,559,761		3,559,761	870,941	0	0	0	0		003
700079 SCS COLLAR 3305 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/17/2016	10/14/2021	2,102	0	3,709.2500	(74,408)	0	0	(195,820)		(195,820)	(21,350)	0	0	0	0		003
700464 SCS COLLAR 3311 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/20/2016	10/20/2021	106	803,573	1,713.0700	(74,065)	0	0	(29,545)		(29,545)	32,982	0	0	0	203,155		003
700465 SCS COLLAR 3311 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/20/2016	10/20/2021	106	0	2,141.3400	104,977	0	0	177,270		177,270	43,420	0	0	0	0		003
700466 SCS COLLAR 3311 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/20/2016	10/20/2021	106	0	3,264.0400	(13,018)	0	0	(26,370)		(26,370)	(5,028)	0	0	0	0		003
702988 SCS COLLAR 3333 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/03/2016	11/03/2021	13,335	33,595,327	2,088.6600	50,412	0	0	4,029,181		4,029,181	2,551,199	0	0	0	204,113		003
703166 SCS COLLAR 3338 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	2,051	15,502,194	1,879.7900	(1,909,291)	0	0	(781,090)		(781,090)	756,353	0	0	0	204,113		003
703167 SCS COLLAR 3338 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	2,051	0	2,088.6600	2,010,696	0	0	3,638,862		3,638,862	878,136	0	0	0	0		003
703168 SCS COLLAR 3338 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	2,051	0	3,792.5900	(69,144)	0	0	(167,886)		(167,886)	(15,765)	0	0	0	0		003
703169 SCS COLLAR 3339 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	5,021	37,946,122	1,670.9300	(3,470,241)	0	0	(1,300,591)		(1,300,591)	1,489,057	0	0	0	204,113		003
703170 SCS COLLAR 3339 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	5,021	0	2,088.6600	4,921,763	0	0	8,907,172		8,907,172	2,149,493	0	0	0	0		003
703171 SCS COLLAR 3339 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	5,021	0	2,824.9100	(1,372,553)	0	0	(3,077,111)		(3,077,111)	(742,296)	0	0	0	0		003
703172 SCS COLLAR 3340 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	469	3,542,636	1,462.0600	(231,583)	0	0	(77,576)		(77,576)	108,666	0	0	0	204,113		003
703173 SCS COLLAR 3340 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	469	0	2,088.6600	459,494	0	0	831,570		831,570	200,676	0	0	0	0		003
703174 SCS COLLAR 3340 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/03/2021	469	0	2,540.8500	(220,539)	0	0	(462,175)		(462,175)	(116,694)	0	0	0	0		003
703187 SCS COLLAR 3345 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	1,391	6,221,774	1,041.2000	(815,934)	0	0	(305,061)		(305,061)	243,836	0	0	0	204,113		003
703188 SCS COLLAR 3345 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	1,391	0	1,156.8900	941,462	0	0	1,817,372		1,817,372	237,948	0	0	0	0		003
703189 SCS COLLAR 3345 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	1,391	0	1,896.8300	(113,409)	0	0	(373,708)		(373,708)	(7,313)	0	0	0	0		003
703190 SCS COLLAR 3346 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	3,592	16,066,043	925.5100	(1,595,773)	0	0	(552,911)		(552,911)	513,820	0	0	0	204,113		003
703191 SCS COLLAR 3346 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	3,592	0	1,156.8900	2,431,070	0	0	4,692,869		4,692,869	614,436	0	0	0	0		003
703192 SCS COLLAR 3346 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/03/2016	11/03/2021	3,592	0	1,602.4000	(804,002)	0	0	(2,017,940)		(2,017,940)	(171,304)	0	0	0	0		003
703207 SCS COLLAR 3350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/03/2021	527	2,355,717	809.8200	(178,803)	0	0	(54,017)		(54,017)	59,676	0	0	0	204,113		003
703208 SCS COLLAR 3350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/03/2021	527	0	1,156.8900	358,496	0	0	688,102		688,102	90,093	0	0	0	0		003
703209 SCS COLLAR 3350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/03/2021	527	0	1,453.7000	(175,104)	0	0	(407,299)		(407,299)	(44,174)	0	0	0	0		003
703210 SCS COLLAR 3351 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	11/03/2016	11/03/2021	125	948,081	1,775.3600	0	0	0	(39,647)		(39,647)	41,642	0	0	0	204,113		003
703211 SCS COLLAR 3351 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	11/03/2016	11/03/2021	125	0	2,193.0900	1,973	0	0	197,433		197,433	48,511	0	0	0	0		003
703212 SCS COLLAR 3351 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	11/03/2016	11/03/2021	125	0	4,029.4400	0	0	0	(6,258)		(6,258)	(98)	0	0	0	0		003
706434 SCS COLLAR 3357 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	60	270,204	1,041.7200	(17,785)	0	0	(6,271)		(6,271)	9,719	0	0	0	146,960		003
706435 SCS COLLAR 3357 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	60	0	1,302.1400	32,491	0	0	50,388		50,388	8,842	0	0	0	0		003
706436 SCS COLLAR 3357 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	60	0	1,579.7600	(12,350)	0	0	(21,120)		(21,120)	(2,216)	0	0	0	0		003
706440 SCS COLLAR 3359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	1,301	5,819,668	1,171.9300	(766,464)	0	0	(411,242)		(411,242)	274,451	0	0	0	204,930		003
706441 SCS COLLAR 3359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	1,301	0	1,302.1400	997,126	0	0	1,343,740		1,343,740	166,422	0	0	0	0		003
706442 SCS COLLAR 3359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	1,301	0	2,067.5400	(145,095)	0	0	(221,998)		(221,998)	5,933	0	0	0	0		003
706443 SCS COLLAR 3360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	3,360	15,026,033	1,041.7200	(1,502,340)	0	0	(744,089)		(744,089)	588,983	0	0	0	204,930		003
706444 SCS COLLAR 3360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	3,360	0	1,302.1400	2,574,519	0	0	3,469,455		3,469,455	429,692	0	0	0	0		003
706445 SCS COLLAR 3360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	3,360	0	1,795.1400	(851,252)	0	0	(1,190,613)		(1,190,613)	(54,095)	0	0	0	0		003
706446 SCS COLLAR 3361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	957	4,279,740	911.5000	(313,848)	0	0	(142,119)		(142,119)	133,367	0	0	0	204,930		003
706447 SCS COLLAR 3361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	957	0	1,302.1400	733,279	0	0	988,176		988,176	122,385	0	0	0	0		003
706448 SCS COLLAR 3361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	957	0	1,642.0000	(356,506)	0	0	(494,188)		(494,188)	(38,683)	0	0	0	0		003
706449 SCS COLLAR 3362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	36	159,145	2,630.3300	(146)	0	0	(1,337)		(1,337)	442	0	0	0	204,930		003
706450 SCS COLLAR 3362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	36	0	1,171.9300	(20,960)	0	0	(11,246)		(11,246)	7,505	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
706451 SCS COLLAR 3362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	36	0	1,302.1400	27,267	0	0	36,746		36,746	4,551	0	0	0	0		003
706452 SCS COLLAR 3363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	87	388,131	976.6100	(33,399)	0	0	(15,841)		(15,841)	13,628	0	0	0	204,930		003
706453 SCS COLLAR 3363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	87	0	1,367.2500	58,972	0	0	79,671		79,671	9,407	0	0	0	0		003
706454 SCS COLLAR 3363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/15/2021	87	0	1,831.8600	(19,867)	0	0	(27,992)		(27,992)	(1,042)	0	0	0	0		003
706556 SCS COLLAR 3373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	292	1,305,218	1,171.9300	(121,900)	0	0	(49,738)		(49,738)	61,363	0	0	0	146,960		003
706557 SCS COLLAR 3373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	292	0	1,302.1400	158,244	0	0	243,397		243,397	42,711	0	0	0	0		003
706558 SCS COLLAR 3373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	292	0	1,779.5100	(24,966)	0	0	(44,346)		(44,346)	172	0	0	0	0		003
706589 SCS COLLAR 3378 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	240	1,816,388	1,962.3500	(144,750)	0	0	(52,895)		(52,895)	84,012	0	0	0	146,960		003
706590 SCS COLLAR 3378 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	240	0	2,180.3900	181,959	0	0	319,558		319,558	107,369	0	0	0	0		003
706591 SCS COLLAR 3378 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/14/2019	240	0	2,879.8600	(21,521)	0	0	(48,806)		(48,806)	(14,390)	0	0	0	0		003
706592 SCS COLLAR 3379 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	2,133	16,118,709	1,962.3500	(1,884,922)	0	0	(942,433)		(942,433)	848,140	0	0	0	204,930		003
706593 SCS COLLAR 3379 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	2,133	0	2,180.3900	2,260,596	0	0	3,416,375		3,416,375	834,551	0	0	0	0		003
706594 SCS COLLAR 3379 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	2,133	0	3,646.9200	(140,895)	0	0	(244,633)		(244,633)	(34,587)	0	0	0	0		003
706595 SCS COLLAR 3380 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	30	152,522	1,962.3500	(17,836)	0	0	(8,918)		(8,918)	8,025	0	0	0	204,930		003
706596 SCS COLLAR 3380 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	30	0	2,180.3900	21,391	0	0	32,327		32,327	7,897	0	0	0	0		003
706597 SCS COLLAR 3381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	28	210,294	1,744.3100	(17,996)	0	0	(8,383)		(8,383)	8,945	0	0	0	204,930		003
706598 SCS COLLAR 3381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	28	0	2,180.3900	29,493	0	0	44,572		44,572	10,888	0	0	0	0		003
706599 SCS COLLAR 3381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	28	0	3,371.1000	(3,429)	0	0	(5,724)		(5,724)	(1,052)	0	0	0	0		003
706600 SCS COLLAR 3382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	128	647,060	1,962.3500	(75,667)	0	0	(37,832)		(37,832)	34,047	0	0	0	204,930		003
706601 SCS COLLAR 3382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	128	0	2,289.4100	78,176	0	0	120,090		120,090	29,770	0	0	0	0		003
706602 SCS COLLAR 3383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	31	232,247	1,635.2900	(16,757)	0	0	(7,493)		(7,493)	8,769	0	0	0	204,930		003
706603 SCS COLLAR 3383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	31	0	2,289.4100	28,059	0	0	43,104		43,104	10,685	0	0	0	0		003
706604 SCS COLLAR 3383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2016	11/15/2021	31	0	3,022.0200	(7,919)	0	0	(13,126)		(13,126)	(2,973)	0	0	0	0		003
706673 SCS COLLAR 3393 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	34	256,514	1,744.3100	(13,919)	0	0	(4,430)		(4,430)	8,746	0	0	0	146,960		003
706674 SCS COLLAR 3393 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	34	0	2,180.3900	25,639	0	0	45,129		45,129	15,163	0	0	0	0		003
706675 SCS COLLAR 3393 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	34	0	2,559.3000	(9,504)	0	0	(19,973)		(19,973)	(7,509)	0	0	0	0		003
706694 SCS COLLAR 3398 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	3,800	28,717,877	1,744.3100	(2,510,250)	0	0	(1,144,797)		(1,144,797)	1,221,574	0	0	0	204,930		003
706695 SCS COLLAR 3398 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	3,800	0	2,180.3900	4,026,346	0	0	6,086,780		6,086,780	1,486,877	0	0	0	0		003
706696 SCS COLLAR 3398 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	3,800	0	2,952.6800	(1,097,803)	0	0	(1,855,520)		(1,855,520)	(430,675)	0	0	0	0		003
706697 SCS COLLAR 3399 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	1,158	8,751,476	1,526.2700	(537,755)	0	0	(224,450)		(224,450)	291,051	0	0	0	204,930		003
706698 SCS COLLAR 3399 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	1,158	0	2,180.3900	1,226,987	0	0	1,854,883		1,854,883	453,110	0	0	0	0		003
706699 SCS COLLAR 3399 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/15/2016	11/15/2021	1,158	0	2,677.7400	(561,765)	0	0	(926,001)		(926,001)	(230,814)	0	0	0	0		003
706836 SCS COLLAR 3405 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	11/17/2016	11/17/2021	14,509	36,554,634	2,187.1200	561,374	0	0	4,547,739		4,547,739	3,448,964	0	0	0	205,066		003
707054 SCS COLLAR 3406 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/17/2016	11/17/2021	2,587	11,569,542	1,047.5900	(1,168,633)	0	0	(583,549)		(583,549)	457,734	0	0	0	205,066		003
707055 SCS COLLAR 3406 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/17/2016	11/17/2021	2,587	0	1,309.4800	2,052,726	0	0	2,638,470		2,638,470	325,317	0	0	0	0		003
707056 SCS COLLAR 3406 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/17/2016	11/17/2021	2,587	0	1,808.2700	(699,250)	0	0	(888,141)		(888,141)	(38,003)	0	0	0	0		003
707057 SCS COLLAR 3407 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	3,424	25,875,299	1,749.7000	(2,309,238)	0	0	(1,043,597)		(1,043,597)	1,107,132	0	0	0	205,066		003
707058 SCS COLLAR 3407 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	3,424	0	2,187.1200	3,697,410	0	0	5,443,403		5,443,403	1,330,081	0	0	0	0		003
707059 SCS COLLAR 3407 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	3,424	0	2,964.8600	(979,608)	0	0	(1,637,303)		(1,637,303)	(378,964)	0	0	0	0		003
707060 SCS COLLAR 3408 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	591	4,470,554	1,530.9800	(285,248)	0	0	(116,077)		(116,077)	149,570	0	0	0	205,066		003
707061 SCS COLLAR 3408 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	591	0	2,187.1200	638,813	0	0	940,473		940,473	229,802	0	0	0	0		003
707062 SCS COLLAR 3408 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/17/2016	11/17/2021	591	0	2,709.1900	(282,959)	0	0	(449,542)		(449,542)	(111,469)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
707075 SCS COLLAR 3413 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	1,914	14,469,110	1,968.4100	(1,679,906)	0	0	(855,714)		(855,714)	765,373	0	0	0	205,066		003
707076 SCS COLLAR 3413 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	1,914	0	2,187.1200	2,026,971	0	0	3,043,876		3,043,876	743,763	0	0	0	0		003
707077 SCS COLLAR 3413 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	1,914	0	3,669.5500	(118,573)	0	0	(210,237)		(210,237)	(28,726)	0	0	0	0		003
707078 SCS COLLAR 3414 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	193	974,514	1,968.4100	(113,144)	0	0	(57,633)		(57,633)	51,549	0	0	0	205,066		003
707079 SCS COLLAR 3414 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	193	0	2,296.4800	117,603	0	0	179,340		179,340	44,462	0	0	0	0		003
707107 SCS COLLAR 3424 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	1,099	4,914,948	1,178.5400	(663,956)	0	0	(353,685)		(353,685)	233,661	0	0	0	205,066		003
707108 SCS COLLAR 3424 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	1,099	0	1,309.4800	838,362	0	0	1,120,869		1,120,869	138,200	0	0	0	0		003
707109 SCS COLLAR 3424 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	1,099	0	2,101.0100	(95,882)	0	0	(171,195)		(171,195)	6,525	0	0	0	0		003
707110 SCS COLLAR 3425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	404	1,806,816	916.6400	(136,006)	0	0	(61,120)		(61,120)	56,858	0	0	0	205,066		003
707111 SCS COLLAR 3425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	404	0	1,309.4840	308,196	0	0	412,047		412,047	50,804	0	0	0	0		003
707112 SCS COLLAR 3425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/17/2021	404	0	1,643.4500	(143,321)	0	0	(208,210)		(208,210)	(16,272)	0	0	0	0		003
707126 SCS COLLAR 3429 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/17/2021	476	2,819,275	1,469.3900	(314,236)	0	0	(139,491)		(139,491)	142,856	0	0	0	205,066		003
707127 SCS COLLAR 3429 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/17/2021	476	0	1,632.6600	371,369	0	0	645,198		645,198	242,483	0	0	0	0		003
707128 SCS COLLAR 3429 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/17/2021	476	0	2,579.6000	(14,712)	0	0	(79,405)		(79,405)	(32,381)	0	0	0	0		003
710920 SCS COLLAR 3431 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	604	2,701,881	919.6600	(206,480)	0	0	(93,370)		(93,370)	85,545	0	0	0	206,015		003
710921 SCS COLLAR 3431 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	604	0	1,313.8000	476,628	0	0	613,802		613,802	75,326	0	0	0	0		003
710922 SCS COLLAR 3431 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	604	0	1,699.1400	(205,480)	0	0	(275,468)		(275,468)	(18,630)	0	0	0	0		003
710923 SCS COLLAR 3432 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	1,357	6,067,602	1,182.4200	(828,038)	0	0	(444,484)		(444,484)	289,357	0	0	0	206,015		003
710924 SCS COLLAR 3432 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	1,357	0	1,313.8000	1,068,759	0	0	1,378,412		1,378,412	169,158	0	0	0	0		003
710925 SCS COLLAR 3432 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	1,357	0	2,271.7000	(95,499)	0	0	(134,388)		(134,388)	15,482	0	0	0	0		003
710928 SCS COLLAR 3433 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,381	15,123,047	1,051.0400	(1,572,183)	0	0	(777,808)		(777,808)	601,105	0	0	0	206,015		003
710929 SCS COLLAR 3433 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,381	0	1,313.8000	2,662,472	0	0	3,435,589		3,435,589	421,615	0	0	0	0		003
710930 SCS COLLAR 3433 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,381	0	1,880.9700	(728,317)	0	0	(975,002)		(975,002)	(27,051)	0	0	0	0		003
710943 SCS COLLAR 3438 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	2,310	17,460,102	1,971.9700	(2,014,742)	0	0	(1,048,607)		(1,048,607)	926,359	0	0	0	206,015		003
710944 SCS COLLAR 3438 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	2,310	0	2,191.0800	2,508,261	0	0	3,667,214		3,667,214	892,497	0	0	0	0		003
710945 SCS COLLAR 3438 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	2,310	0	4,000.6900	(81,085)	0	0	(132,333)		(132,333)	(6,041)	0	0	0	0		003
710946 SCS COLLAR 3439 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,818	28,854,875	1,752.8600	(2,465,336)	0	0	(1,183,842)		(1,183,842)	1,239,989	0	0	0	206,015		003
710947 SCS COLLAR 3439 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,818	0	2,191.0800	4,142,677	0	0	6,060,502		6,060,502	1,474,956	0	0	0	0		003
710948 SCS COLLAR 3439 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	3,818	0	3,055.2400	(995,769)	0	0	(1,556,503)		(1,556,503)	(349,911)	0	0	0	0		003
710949 SCS COLLAR 3440 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	587	4,433,728	1,533.7600	(270,151)	0	0	(117,417)		(117,417)	149,184	0	0	0	206,015		003
710950 SCS COLLAR 3440 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	587	0	2,191.0800	637,706	0	0	931,233		931,233	226,636	0	0	0	0		003
710951 SCS COLLAR 3440 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	587	0	2,769.0900	(262,825)	0	0	(406,513)		(406,513)	(99,478)	0	0	0	0		003
710952 SCS COLLAR 3441 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	100	754,286	1,752.8600	(64,446)	0	0	(30,946)		(30,946)	32,414	0	0	0	206,015		003
710953 SCS COLLAR 3441 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	100	0	2,191.0800	109,145	0	0	158,426		158,426	38,556	0	0	0	0		003
710954 SCS COLLAR 3441 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	100	0	3,558.7500	(8,843)	0	0	(14,263)		(14,263)	(2,367)	0	0	0	0		003
710955 SCS COLLAR 3442 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	12/01/2016	12/01/2021	134	677,247	1,971.9700	(80,190)	0	0	(40,674)		(40,674)	35,932	0	0	0	206,015		003
710956 SCS COLLAR 3442 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	12/01/2016	12/01/2021	134	0	2,300.6300	86,021	0	0	124,461		124,461	30,718	0	0	0	0		003
710995 SCS COLLAR 3452 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/01/2016	12/01/2021	1,035	4,085,599	1,467.8900	(465,460)	0	0	(203,105)		(203,105)	207,075	0	0	0	206,015		003
710996 SCS COLLAR 3452 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/01/2016	12/01/2021	1,035	0	1,630.9900	523,521	0	0	939,233		939,233	352,535	0	0	0	0		003
712088 SCS COLLAR 3454 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	12/01/2016	12/01/2021	12,016	30,272,610	2,191.0800	720,334	0	0	3,956,962		3,956,962	2,884,127	0	0	0	206,015		003
716111 SCS COLLAR 3455 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/15/2016	12/15/2021	12,727	32,064,055	2,262.0300	998,115	0	0	4,005,283		4,005,283	3,337,572	0	0	0	206,960		003
716598 SCS COLLAR 3457 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/15/2016	12/14/2017	366	2,167,872	1,497.9200	(73,115)	0	0	(548)		(548)	69,111	0	0	0	45,717		003
716599 SCS COLLAR 3457 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/15/2016	12/14/2017	366	0	1,664.3600	108,668	0	0	340,452		340,452	220,104	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716600 SCS COLLAR 3457 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	366	0	1,808.9900	(35,333)	0	0	(187,283)		(187,283)	(140,303)	0	0	0	0		003
716607 SCS COLLAR 3460 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	472	2,796,413	1,497.9200	(279,598)	0	0	(149,952)		(149,952)	148,456	0	0	0	206,960		003
716608 SCS COLLAR 3460 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	472	0	1,664.3600	319,451	0	0	614,110		614,110	233,786	0	0	0	0		003
716617 SCS COLLAR 3461 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	437	1,417,268	772.7900	(60,379)	0	0	(969)		(969)	60,247	0	0	0	45,717		003
716618 SCS COLLAR 3461 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	437	0	858.6500	99,439	0	0	296,485		296,485	203,659	0	0	0	0		003
716619 SCS COLLAR 3461 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	437	0	965.9000	(38,925)	0	0	(161,427)		(161,427)	(126,697)	0	0	0	0		003
716639 SCS COLLAR 3468 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	90	1,614,387	4,440.0700	(50,657)	0	0	(584)		(584)	56,630	0	0	0	45,717		003
716640 SCS COLLAR 3468 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	90	0	4,933.4100	96,907	0	0	285,227		285,227	200,531	0	0	0	0		003
716641 SCS COLLAR 3468 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	90	0	5,314.2700	(46,091)	0	0	(187,189)		(187,189)	(147,731)	0	0	0	0		003
716642 SCS COLLAR 3469 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	3,323	257,835	21.3000	(10,928)	0	0	(445)		(445)	11,953	0	0	0	45,717		003
716643 SCS COLLAR 3469 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	3,323	0	23.6700	18,106	0	0	23,511		23,511	6,521	0	0	0	0		003
716644 SCS COLLAR 3469 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	3,323	0	26.4200	(7,149)	0	0	(4,288)		(4,288)	2,586	0	0	0	0		003
716649 SCS COLLAR 3471 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	1,566	375,212	68.2100	(18,901)	0	0	(386)		(386)	16,296	0	0	0	45,717		003
716650 SCS COLLAR 3471 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	1,566	0	75.7900	21,217	0	0	22,346		22,346	(4,163)	0	0	0	0		003
716651 SCS COLLAR 3471 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	1,566	0	90.2700	(2,273)	0	0	(93)		(93)	5,100	0	0	0	0		003
716664 SCS COLLAR 3476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	79	353,508	1,229.7700	(46,656)	0	0	(29,369)		(29,369)	17,762	0	0	0	206,893		003
716665 SCS COLLAR 3476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	79	0	1,366.4100	68,105	0	0	73,343		73,343	8,633	0	0	0	0		003
716666 SCS COLLAR 3476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2021	79	0	3,135.8100	(1,157)	0	0	(879)		(879)	646	0	0	0	0		003
[illegible] Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	1,061	164,164	45.8100	0	0	0	(2,239)		(2,239)	5,126	0	0	0	45,717		003
[illegible] Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	1,061	0	50.9000	19	0	0	10,479		10,479	(20,185)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	1,061	0	54.7200	0	0	0	(4,623)		(4,623)	18,162	0	0	0	0		003
716729 SCS COLLAR 3484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	542	4,098,638	2,035.8300	(322,934)	0	0	(146,193)		(146,193)	208,263	0	0	0	149,964		003
716730 SCS COLLAR 3484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	542	0	2,262.0300	436,819	0	0	632,755		632,755	217,003	0	0	0	0		003
716731 SCS COLLAR 3484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	542	0	2,836.1300	(103,099)	0	0	(138,717)		(138,717)	(44,512)	0	0	0	0		003
716737 SCS COLLAR 3485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	53	400,954	2,035.8300	(31,597)	0	0	(14,301)		(14,301)	20,374	0	0	0	149,964		003
716738 SCS COLLAR 3485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	53	0	2,262.0300	42,728	0	0	61,900		61,900	21,229	0	0	0	0		003
716739 SCS COLLAR 3485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	53	0	3,077.9400	(4,133)	0	0	(5,568)		(5,568)	(1,185)	0	0	0	0		003
716740 SCS COLLAR 3486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	119	902,145	1,809.6200	(47,944)	0	0	(19,215)		(19,215)	34,490	0	0	0	149,964		003
716741 SCS COLLAR 3486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	119	0	2,262.0300	96,190	0	0	139,275		139,275	47,764	0	0	0	0		003
716742 SCS COLLAR 3486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	119	0	2,719.4100	(32,501)	0	0	(45,403)		(45,403)	(16,273)	0	0	0	0		003
716746 SCS COLLAR 3488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	135	1,022,432	2,035.8300	(80,720)	0	0	(36,557)		(36,557)	51,978	0	0	0	150,149		003
716747 SCS COLLAR 3488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	135	0	2,262.0300	109,070	0	0	157,964		157,964	54,117	0	0	0	0		003
716748 SCS COLLAR 3488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	135	0	2,839.9800	(25,622)	0	0	(34,273)		(34,273)	(10,957)	0	0	0	0		003
716749 SCS COLLAR 3489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	165	1,248,527	1,809.6200	(66,510)	0	0	(26,665)		(26,665)	47,773	0	0	0	150,149		003
716750 SCS COLLAR 3489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	165	0	2,262.0300	132,928	0	0	192,895		192,895	66,084	0	0	0	0		003
716751 SCS COLLAR 3489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	165	0	2,597.0400	(63,088)	0	0	(90,843)		(90,843)	(33,644)	0	0	0	0		003
716752 SCS COLLAR 3490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	2,263	17,100,680	2,035.8300	(1,901,861)	0	0	(1,148,787)		(1,148,787)	957,643	0	0	0	206,893		003
716753 SCS COLLAR 3490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	2,263	0	2,262.0300	2,533,383	0	0	3,308,678		3,308,678	808,883	0	0	0	0		003
716754 SCS COLLAR 3490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	2,263	0	3,986.1500	(91,967)	0	0	(138,268)		(138,268)	(8,140)	0	0	0	0		003
716755 SCS COLLAR 3491 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	4,459	33,699,055	1,809.6200	(2,751,652)	0	0	(1,547,946)		(1,547,946)	1,537,404	0	0	0	206,893		003
716756 SCS COLLAR 3491 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	4,459	0	2,262.0300	4,994,011	0	0	6,520,169		6,520,169	1,594,007	0	0	0	0		003
716757 SCS COLLAR 3491 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	4,459	0	3,196.4700	(1,179,098)	0	0	(1,389,691)		(1,389,691)	(294,307)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716758 SCS COLLAR 3492 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,412	10,670,941	1,583.4200	(615,145)	0	0	(317,846)		(317,846)	381,226	0	0	0	206,893		003
716759 SCS COLLAR 3492 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,412	0	2,262.0300	1,582,644	0	0	2,064,638		2,064,638	504,749	0	0	0	0		003
716760 SCS COLLAR 3492 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,412	0	2,906.7100	(630,813)	0	0	(772,915)		(772,915)	(182,483)	0	0	0	0		003
716761 SCS COLLAR 3493 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	51	383,134	1,809.6200	(31,336)	0	0	(17,599)		(17,599)	17,479	0	0	0	206,893		003
716762 SCS COLLAR 3493 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	51	0	2,262.0300	56,942	0	0	74,130		74,130	18,123	0	0	0	0		003
716763 SCS COLLAR 3493 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	51	0	3,744.7900	(4,062)	0	0	(5,056)		(5,056)	(652)	0	0	0	0		003
716764 SCS COLLAR 3494 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	56	419,887	1,922.7300	(40,258)	0	0	(23,444)		(23,444)	21,330	0	0	0	206,893		003
716765 SCS COLLAR 3494 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	56	0	2,375.1300	54,275	0	0	70,376		70,376	17,401	0	0	0	0		003
716766 SCS COLLAR 3494 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	56	0	4,347.6200	(769)	0	0	(1,651)		(1,651)	105	0	0	0	0		003
716767 SCS COLLAR 3495 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	34	255,050	1,696.5200	(17,613)	0	0	(9,513)		(9,513)	10,336	0	0	0	206,893		003
716768 SCS COLLAR 3495 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	34	0	2,375.1315	33,006	0	0	42,748		42,748	10,570	0	0	0	0		003
716769 SCS COLLAR 3495 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	34	0	3,302.1100	(7,346)	0	0	(8,432)		(8,432)	(1,680)	0	0	0	0		003
716770 SCS COLLAR 3496 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	2,305	17,419,215	2,035.8300	(1,937,709)	0	0	(1,170,919)		(1,170,919)	975,460	0	0	0	206,960		003
716771 SCS COLLAR 3496 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	2,305	0	2,262.0300	2,583,234	0	0	3,371,177		3,371,177	823,889	0	0	0	0		003
716772 SCS COLLAR 3496 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	2,305	0	3,986.1500	(95,436)	0	0	(141,223)		(141,223)	(8,405)	0	0	0	0		003
716773 SCS COLLAR 3497 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,758	28,405,351	1,809.6200	(2,319,390)	0	0	(1,305,766)		(1,305,766)	1,295,952	0	0	0	206,960		003
716774 SCS COLLAR 3497 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,758	0	2,262.0300	4,214,767	0	0	5,497,347		5,497,347	1,343,508	0	0	0	0		003
716775 SCS COLLAR 3497 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,758	0	3,196.4700	(998,352)	0	0	(1,173,043)		(1,173,043)	(248,629)	0	0	0	0		003
716776 SCS COLLAR 3498 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	544	4,108,663	1,583.4200	(236,771)	0	0	(122,493)		(122,493)	146,805	0	0	0	206,960		003
716777 SCS COLLAR 3498 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	544	0	2,262.0300	610,218	0	0	795,158		795,158	194,330	0	0	0	0		003
716778 SCS COLLAR 3498 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	544	0	2,906.7100	(243,697)	0	0	(297,883)		(297,883)	(70,340)	0	0	0	0		003
716779 SCS COLLAR 3499 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	190	1,437,864	1,922.7300	(137,497)	0	0	(80,337)		(80,337)	73,043	0	0	0	206,960		003
716780 SCS COLLAR 3499 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	190	0	2,375.1300	185,541	0	0	241,077		241,077	59,588	0	0	0	0		003
716781 SCS COLLAR 3499 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	190	0	4,347.6200	(2,637)	0	0	(5,674)		(5,674)	354	0	0	0	0		003
716782 SCS COLLAR 3500 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	107	806,361	1,809.6200	(65,833)	0	0	(37,068)		(37,068)	36,789	0	0	0	206,960		003
716783 SCS COLLAR 3500 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	107	0	2,262.0300	119,613	0	0	156,057		156,057	38,139	0	0	0	0		003
716784 SCS COLLAR 3500 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	107	0	3,744.7900	(8,407)	0	0	(10,665)		(10,665)	(1,381)	0	0	0	0		003
716785 SCS COLLAR 3501 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	128	970,085	2,035.8300	(108,036)	0	0	(65,209)		(65,209)	54,324	0	0	0	206,960		003
716786 SCS COLLAR 3501 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	128	0	2,262.0300	144,384	0	0	187,742		187,742	45,883	0	0	0	0		003
716787 SCS COLLAR 3501 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	128	0	3,395.9900	(23,133)	0	0	(26,421)		(26,421)	(5,027)	0	0	0	0		003
716788 SCS COLLAR 3502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	768	3,436,888	1,229.7700	(323,697)	0	0	(166,395)		(166,395)	178,594	0	0	0	149,964		003
716789 SCS COLLAR 3502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	768	0	1,366.4100	462,873	0	0	548,614		548,614	89,236	0	0	0	0		003
716790 SCS COLLAR 3502 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	768	0	1,751.9100	(129,955)	0	0	(139,157)		(139,157)	(1,741)	0	0	0	0		003
716791 SCS COLLAR 3503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	839	3,752,209	1,093.1300	(248,298)	0	0	(111,370)		(111,370)	152,686	0	0	0	149,964		003
716792 SCS COLLAR 3503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	839	0	1,366.4100	505,541	0	0	598,947		598,947	97,424	0	0	0	0		003
716793 SCS COLLAR 3503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	839	0	1,600.4800	(247,176)	0	0	(280,414)		(280,414)	(25,559)	0	0	0	0		003
716794 SCS COLLAR 3504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	84	374,239	1,229.7700	(35,263)	0	0	(18,119)		(18,119)	19,447	0	0	0	149,964		003
716795 SCS COLLAR 3504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	84	0	1,366.4100	50,380	0	0	59,738		59,738	9,717	0	0	0	0		003
716796 SCS COLLAR 3504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	84	0	1,871.3000	(8,450)	0	0	(9,140)		(9,140)	447	0	0	0	0		003
716797 SCS COLLAR 3505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	39	172,390	1,093.1300	(11,420)	0	0	(5,117)		(5,117)	7,015	0	0	0	149,964		003
716798 SCS COLLAR 3505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	39	0	1,366.4100	23,213	0	0	27,518		27,518	4,476	0	0	0	0		003
716799 SCS COLLAR 3505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	39	0	1,680.4200	(8,722)	0	0	(9,403)		(9,403)	(481)	0	0	0	0		003
716806 SCS COLLAR 3508 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	157	703,743	1,229.7700	(65,974)	0	0	(34,144)		(34,144)	36,575	0	0	0	150,149		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716807 SCS COLLAR 3508 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	157	0	1,366.4100	95,462	0	0	112,430		112,430	18,249	0	0	0	0		003
716808 SCS COLLAR 3508 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	157	0	1,751.9100	(27,572)	0	0	(28,589)		(28,589)	(358)	0	0	0	0		003
716809 SCS COLLAR 3509 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	198	887,044	1,093.1300	(58,458)	0	0	(26,397)		(26,397)	36,114	0	0	0	150,149		003
716810 SCS COLLAR 3509 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	198	0	1,366.4100	120,352	0	0	141,715		141,715	23,003	0	0	0	0		003
716811 SCS COLLAR 3509 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/18/2019	198	0	1,600.4800	(59,478)	0	0	(66,434)		(66,434)	(6,038)	0	0	0	0		003
716812 SCS COLLAR 3510 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,323	5,917,994	1,229.7700	(757,217)	0	0	(491,651)		(491,651)	297,355	0	0	0	206,893		003
716813 SCS COLLAR 3510 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,323	0	1,366.4100	1,118,875	0	0	1,227,809		1,227,809	144,515	0	0	0	0		003
716814 SCS COLLAR 3510 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,323	0	2,229.3000	(171,042)	0	0	(149,832)		(149,832)	13,710	0	0	0	0		003
716815 SCS COLLAR 3511 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,286	5,753,242	956.4900	(404,594)	0	0	(225,681)		(225,681)	194,868	0	0	0	206,893		003
716816 SCS COLLAR 3511 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,286	0	1,366.4100	1,088,128	0	0	1,193,628		1,193,628	140,492	0	0	0	0		003
716817 SCS COLLAR 3511 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	1,286	0	1,779.6200	(498,225)	0	0	(486,151)		(486,151)	(25,315)	0	0	0	0		003
716818 SCS COLLAR 3512 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	89	396,061	1,161.4500	(44,148)	0	0	(27,697)		(27,697)	18,365	0	0	0	206,893		003
716819 SCS COLLAR 3512 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	89	0	1,434.7300	66,884	0	0	72,254		72,254	8,012	0	0	0	0		003
716820 SCS COLLAR 3512 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	89	0	2,277.1300	(9,979)	0	0	(8,817)		(8,817)	1,021	0	0	0	0		003
716821 SCS COLLAR 3513 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	79	352,417	1,024.8100	(29,158)	0	0	(16,959)		(16,959)	13,424	0	0	0	206,893		003
716822 SCS COLLAR 3513 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	79	0	1,434.7300	59,533	0	0	64,292		64,292	7,129	0	0	0	0		003
716823 SCS COLLAR 3513 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	79	0	1,988.2700	(19,024)	0	0	(17,300)		(17,300)	(22)	0	0	0	0		003
716824 SCS COLLAR 3514 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,462	6,539,908	1,229.7700	(836,419)	0	0	(543,595)		(543,595)	328,557	0	0	0	206,960		003
716825 SCS COLLAR 3514 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,462	0	1,366.4100	1,236,425	0	0	1,357,262		1,357,262	159,732	0	0	0	0		003
716826 SCS COLLAR 3514 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	1,462	0	2,229.3000	(189,184)	0	0	(165,816)		(165,816)	15,147	0	0	0	0		003
716827 SCS COLLAR 3515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,201	14,314,912	1,093.1300	(1,382,569)	0	0	(835,884)		(835,884)	605,641	0	0	0	206,960		003
716828 SCS COLLAR 3515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,201	0	1,366.4100	2,706,472	0	0	2,970,850		2,970,850	349,629	0	0	0	0		003
716829 SCS COLLAR 3515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	3,201	0	1,942.3600	(862,441)	0	0	(795,862)		(795,862)	(11,040)	0	0	0	0		003
716830 SCS COLLAR 3516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	400	1,789,364	956.4900	(125,752)	0	0	(70,245)		(70,245)	60,607	0	0	0	206,960		003
716831 SCS COLLAR 3516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	400	0	1,366.4100	338,278	0	0	371,356		371,356	43,704	0	0	0	0		003
716832 SCS COLLAR 3516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	400	0	1,779.7500	(154,843)	0	0	(151,281)		(151,281)	(7,890)	0	0	0	0		003
716833 SCS COLLAR 3517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	182	815,033	1,161.4500	(90,909)	0	0	(57,028)		(57,028)	37,788	0	0	0	206,960		003
716834 SCS COLLAR 3517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	182	0	1,434.7300	137,836	0	0	148,745		148,745	16,494	0	0	0	0		003
716835 SCS COLLAR 3517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	182	0	2,277.1300	(20,654)	0	0	(18,172)		(18,172)	2,101	0	0	0	0		003
716836 SCS COLLAR 3518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	926	4,140,632	1,229.7700	(178,105)	0	0	(6,880)		(6,880)	180,158	0	0	0	45,717		003
716837 SCS COLLAR 3518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	926	0	1,366.4100	299,445	0	0	374,471		374,471	102,726	0	0	0	0		003
716838 SCS COLLAR 3518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	926	0	1,513.7100	(120,895)	0	0	(71,784)		(71,784)	29,778	0	0	0	0		003
716842 SCS COLLAR 3520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	171	765,936	1,229.7700	(33,365)	0	0	(1,480)		(1,480)	33,607	0	0	0	47,511		003
716843 SCS COLLAR 3520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	171	0	1,366.4100	56,030	0	0	69,820		69,820	19,013	0	0	0	0		003
716844 SCS COLLAR 3520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	171	0	1,514.9400	(22,516)	0	0	(13,869)		(13,869)	5,179	0	0	0	0		003
716858 SCS COLLAR 3522 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	128	647,095	2,035.8300	(74,335)	0	0	(43,498)		(43,498)	36,237	0	0	0	206,960		003
716859 SCS COLLAR 3522 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	128	0	2,262.0300	99,434	0	0	125,234		125,234	30,606	0	0	0	0		003
716860 SCS COLLAR 3523 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	186	936,673	2,035.8300	(107,492)	0	0	(62,963)		(62,963)	52,453	0	0	0	206,960		003
716861 SCS COLLAR 3523 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/15/2021	186	0	2,375.1300	125,152	0	0	157,046		157,046	38,817	0	0	0	0		003
716862 SCS COLLAR 3524 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	125	631,503	2,035.8300	(72,488)	0	0	(42,423)		(42,423)	35,364	0	0	0	206,893		003
716863 SCS COLLAR 3524 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	125	0	2,375.1300	84,282	0	0	105,845		105,845	26,171	0	0	0	0		003
716864 SCS COLLAR 3525 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	71	358,631	2,035.8300	(36,904)	0	0	(24,092)		(24,092)	20,083	0	0	0	206,893		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716865 SCS COLLAR 3525 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	71	0	2,262.0300	50,782	0	0	69,389		69,389	16,964	0	0	0	0		003
716875 SCS COLLAR 3526 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	608	4,597,603	1,809.6200	(244,295)	0	0	(97,923)		(97,923)	175,773	0	0	0	149,964		003
716876 SCS COLLAR 3526 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	608	0	2,262.0300	489,079	0	0	709,786		709,786	243,421	0	0	0	0		003
716877 SCS COLLAR 3526 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	608	0	2,594.1000	(232,685)	0	0	(336,524)		(336,524)	(124,752)	0	0	0	0		003
716885 SCS COLLAR 3527 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,358	15,019,746	1,093.1300	(1,450,805)	0	0	(876,487)		(876,487)	635,514	0	0	0	206,893		003
716886 SCS COLLAR 3527 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,358	0	1,366.4100	2,840,105	0	0	3,116,154		3,116,154	366,776	0	0	0	0		003
716887 SCS COLLAR 3527 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2021	3,358	0	1,942.3600	(905,520)	0	0	(834,154)		(834,154)	(11,450)	0	0	0	0		003
716909 SCS COLLAR 3529 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	121	917,740	2,035.8300	(29,142)	0	0	(824)		(824)	31,793	0	0	0	47,511		003
716910 SCS COLLAR 3529 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	121	0	2,262.0300	49,177	0	0	95,345		95,345	51,755	0	0	0	0		003
716911 SCS COLLAR 3529 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	121	0	2,435.3100	(19,862)	0	0	(38,275)		(38,275)	(21,710)	0	0	0	0		003
716922 SCS COLLAR 3532 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	773	5,840,562	2,035.8300	(185,462)	0	0	(4,475)		(4,475)	199,879	0	0	0	45,717		003
716923 SCS COLLAR 3532 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	773	0	2,262.0300	312,967	0	0	604,018		604,018	329,770	0	0	0	0		003
716924 SCS COLLAR 3532 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	773	0	2,432.5900	(126,877)	0	0	(243,926)		(243,926)	(139,234)	0	0	0	0		003
716928 SCS COLLAR 3534 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	40	152,567	1,014.2600	0	0	0	(46)		(46)	2,840	0	0	0	45,717		003
716929 SCS COLLAR 3534 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	40	0	1,126.9500	16	0	0	19,065		19,065	8,323	0	0	0	0		003
716930 SCS COLLAR 3534 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	12/15/2016	12/14/2017	40	0	1,160.7600	0	0	0	(15,107)		(15,107)	(6,459)	0	0	0	0		003
720443 SCS COLLAR 3539 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/05/2017	01/05/2022	19,406	48,891,573	2,269.0000	0	1,162,471	0	5,867,688		5,867,688	4,705,217	0	0	0	208,369		003
720572 SCS COLLAR 3541 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/05/2017	01/05/2022	1,348	5,322,655	1,549.5900	0	(606,206)	0	(323,247)		(323,247)	282,958	0	0	0	208,369		003
720573 SCS COLLAR 3541 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/05/2017	01/05/2022	1,348	0	1,721.7700	0	711,132	0	1,077,601		1,077,601	366,469	0	0	0	0		003
720578 SCS COLLAR 3543 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	196	874,781	1,234.7400	0	(37,599)	0	(2,398)		(2,398)	35,201	0	0	0	51,453		003
720579 SCS COLLAR 3543 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	196	0	1,371.9400	0	64,842	0	78,349		78,349	13,507	0	0	0	0		003
720580 SCS COLLAR 3543 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	196	0	1,512.3400	0	(27,188)	0	(18,814)		(18,814)	8,373	0	0	0	0		003
720599 SCS COLLAR 3548 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	203	907,381	1,234.7400	0	(123,335)	0	(77,146)		(77,146)	46,189	0	0	0	208,369		003
720600 SCS COLLAR 3548 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	203	0	1,371.9400	0	173,783	0	187,667		187,667	13,884	0	0	0	0		003
720601 SCS COLLAR 3548 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	203	0	2,039.0400	0	(44,404)	0	(39,838)		(39,838)	4,566	0	0	0	0		003
720602 SCS COLLAR 3549 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	477	2,133,161	960.3600	0	(156,345)	0	(86,142)		(86,142)	70,203	0	0	0	208,369		003
720603 SCS COLLAR 3549 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	477	0	1,371.9400	0	408,546	0	441,186		441,186	32,639	0	0	0	0		003
720604 SCS COLLAR 3549 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	477	0	1,758.9700	0	(198,732)	0	(193,075)		(193,075)	5,657	0	0	0	0		003
720647 SCS COLLAR 3552 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	144	1,088,132	2,042.1000	0	(34,202)	0	(1,387)		(1,387)	32,815	0	0	0	51,453		003
720648 SCS COLLAR 3552 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	144	0	2,269.0000	0	55,762	0	111,636		111,636	55,875	0	0	0	0		003
720649 SCS COLLAR 3552 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	144	0	2,434.8000	0	(21,491)	0	(47,793)		(47,793)	(26,302)	0	0	0	0		003
720656 SCS COLLAR 3555 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	6,006	45,397,335	1,815.2000	0	(4,055,895)	0	(2,141,153)		(2,141,153)	1,914,742	0	0	0	208,369		003
720657 SCS COLLAR 3555 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	6,006	0	2,269.0000	0	6,791,166	0	8,758,395		8,758,395	1,967,229	0	0	0	0		003
720658 SCS COLLAR 3555 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	6,006	0	3,165.7100	0	(1,621,547)	0	(2,047,651)		(2,047,651)	(426,104)	0	0	0	0		003
720659 SCS COLLAR 3556 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	759	5,736,013	1,588.3000	0	(362,654)	0	(176,104)		(176,104)	186,550	0	0	0	208,369		003
720660 SCS COLLAR 3556 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	759	0	2,269.0000	0	858,073	0	1,106,635		1,106,635	248,562	0	0	0	0		003
720661 SCS COLLAR 3556 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	759	0	2,850.2700	0	(354,699)	0	(467,931)		(467,931)	(113,233)	0	0	0	0		003
720662 SCS COLLAR 3557 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	136	686,191	2,042.1000	0	(81,638)	0	(47,192)		(47,192)	34,446	0	0	0	208,369		003
720663 SCS COLLAR 3557 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/05/2022	136	0	2,269.0000	0	102,650	0	132,385		132,385	29,735	0	0	0	0		003
720671 SCS COLLAR 3560 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	3,372	25,488,950	2,042.1000	0	(2,993,325)	0	(1,752,989)		(1,752,989)	1,240,336	0	0	0	208,369		003
720672 SCS COLLAR 3560 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	3,372	0	2,269.0000	0	3,786,172	0	4,917,520		4,917,520	1,131,348	0	0	0	0		003
720673 SCS COLLAR 3560 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	3,372	0	4,004.1700	0	(167,501)	0	(209,858)		(209,858)	(42,357)	0	0	0	0		003
720674 SCS COLLAR 3561 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	309	1,555,586	2,042.1000	0	(183,000)	0	(106,985)		(106,985)	76,015	0	0	0	208,369		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
720675 SCS COLLAR 3561 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	309	0	2,382.4500	0	199,585	0	260,052		260,052	60,467	0	0	0	0		003
720676 SCS COLLAR 3562 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	120	908,257	1,928.6500	0	(91,856)	0	(51,989)		(51,989)	39,867	0	0	0	208,369		003
720677 SCS COLLAR 3562 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	120	0	2,382.4500	0	116,531	0	151,836		151,836	35,305	0	0	0	0		003
720678 SCS COLLAR 3562 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	120	0	4,452.8900	0	(2,392)	0	(3,108)		(3,108)	(716)	0	0	0	0		003
720679 SCS COLLAR 3563 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	232	1,752,117	1,815.2000	0	(150,954)	0	(82,638)		(82,638)	68,316	0	0	0	208,369		003
720680 SCS COLLAR 3563 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	232	0	2,269.0000	0	260,262	0	338,032		338,032	77,769	0	0	0	0		003
720681 SCS COLLAR 3563 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	232	0	3,671.3300	0	(22,925)	0	(28,093)		(28,093)	(5,168)	0	0	0	0		003
720682 SCS COLLAR 3564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	2,136	9,554,126	1,234.7400	0	(1,303,391)	0	(812,301)		(812,301)	491,090	0	0	0	208,369		003
720683 SCS COLLAR 3564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	2,136	0	1,371.9400	0	1,829,821	0	1,976,008		1,976,008	146,187	0	0	0	0		003
720684 SCS COLLAR 3564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	2,136	0	2,227.2700	0	(286,945)	0	(251,428)		(251,428)	35,518	0	0	0	0		003
720685 SCS COLLAR 3565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	4,884	21,845,610	1,097.5500	0	(2,225,676)	0	(1,308,365)		(1,308,365)	917,311	0	0	0	208,369		003
720686 SCS COLLAR 3565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	4,884	0	1,371.9400	0	4,183,905	0	4,518,163		4,518,163	334,258	0	0	0	0		003
720687 SCS COLLAR 3565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	4,884	0	1,923.7300	0	(1,410,646)	0	(1,304,077)		(1,304,077)	106,569	0	0	0	0		003
720688 SCS COLLAR 3566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	337	1,507,231	1,166.1500	0	(179,094)	0	(108,021)		(108,021)	71,073	0	0	0	208,369		003
720689 SCS COLLAR 3566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	337	0	1,440.5300	0	257,505	0	274,137		274,137	16,632	0	0	0	0		003
720690 SCS COLLAR 3566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	337	0	2,266.8100	0	(40,630)	0	(35,706)		(35,706)	4,925	0	0	0	0		003
720691 SCS COLLAR 3567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	135	602,023	1,097.5500	0	(61,674)	0	(36,056)		(36,056)	25,618	0	0	0	208,369		003
720692 SCS COLLAR 3567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	135	0	1,371.9400	0	115,300	0	124,512		124,512	9,212	0	0	0	0		003
720693 SCS COLLAR 3567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/05/2022	135	0	2,131.5900	0	(23,301)	0	(20,548)		(20,548)	2,753	0	0	0	0		003
722360 SCS COLLAR 3576 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	3,025	234,685	20.8300	0	(9,792)	0	(501)		(501)	9,291	0	0	0	54,861		003
722361 SCS COLLAR 3576 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	3,025	0	23.1400	0	15,990	0	26,190		26,190	10,200	0	0	0	0		003
722362 SCS COLLAR 3576 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	3,025	0	25.7700	0	(6,198)	0	(7,857)		(7,857)	(1,658)	0	0	0	0		003
722379 SCS COLLAR 3580 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	174	1,315,187	2,044.7000	0	(107,714)	0	(49,570)		(49,570)	58,144	0	0	0	152,634		003
722380 SCS COLLAR 3580 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	174	0	2,271.8900	0	139,429	0	201,719		201,719	62,290	0	0	0	0		003
722381 SCS COLLAR 3580 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	174	0	2,990.4900	0	(18,288)	0	(27,207)		(27,207)	(8,919)	0	0	0	0		003
722382 SCS COLLAR 3581 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	34	260,598	1,817.5100	0	(14,448)	0	(5,913)		(5,913)	8,535	0	0	0	152,634		003
722383 SCS COLLAR 3581 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	34	0	2,271.8900	0	27,637	0	39,970		39,970	12,333	0	0	0	0		003
722384 SCS COLLAR 3581 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	34	0	2,675.8300	0	(10,528)	0	(15,581)		(15,581)	(5,053)	0	0	0	0		003
722388 SCS COLLAR 3583 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	3,933	29,724,787	1,817.5100	0	(2,606,629)	0	(1,416,939)		(1,416,939)	1,189,690	0	0	0	208,970		003
722389 SCS COLLAR 3583 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	3,933	0	2,271.8900	0	4,414,533	0	5,726,506		5,726,506	1,311,974	0	0	0	0		003
722390 SCS COLLAR 3583 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	3,933	0	3,103.6300	0	(1,210,425)	0	(1,530,782)		(1,530,782)	(320,357)	0	0	0	0		003
722391 SCS COLLAR 3584 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	1,284	9,703,111	1,590.3200	0	(602,358)	0	(301,549)		(301,549)	300,809	0	0	0	208,970		003
722392 SCS COLLAR 3584 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	1,284	0	2,271.8900	0	1,441,544	0	1,869,313		1,869,313	427,769	0	0	0	0		003
722393 SCS COLLAR 3584 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	1,284	0	2,829.6400	0	(644,150)	0	(825,937)		(825,937)	(181,787)	0	0	0	0		003
722394 SCS COLLAR 3585 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	64	320,480	2,044.7000	0	(37,857)	0	(22,251)		(22,251)	15,606	0	0	0	208,970		003
722395 SCS COLLAR 3585 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	64	0	2,271.8900	0	47,209	0	61,744		61,744	14,535	0	0	0	0		003
722396 SCS COLLAR 3586 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	32	243,965	1,590.3200	0	(15,146)	0	(7,582)		(7,582)	7,564	0	0	0	208,970		003
722397 SCS COLLAR 3586 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	32	0	2,271.8900	0	36,249	0	47,000		47,000	10,751	0	0	0	0		003
722398 SCS COLLAR 3586 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2022	32	0	3,091.1300	0	(10,162)	0	(12,872)		(12,872)	(2,710)	0	0	0	0		003
722439 SCS COLLAR 3599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	86	384,085	1,222.7000	0	(37,128)	0	(18,749)		(18,749)	18,379	0	0	0	152,634		003
722440 SCS COLLAR 3599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	86	0	1,358.5600	0	52,521	0	63,399		63,399	10,878	0	0	0	0		003
722441 SCS COLLAR 3599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	86	0	1,825.2200	0	(11,431)	0	(12,044)		(12,044)	(614)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722447 SCS COLLAR 3601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/14/2020	46	207,406	1,086.8400	0	(13,943)	0	(6,260)		(6,260)	7,683	0	0	0	152,634		003
722448 SCS COLLAR 3601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/14/2020	46	0	1,358.5600	0	28,361	0	34,235		34,235	5,874	0	0	0	0		003
722449 SCS COLLAR 3601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/14/2020	46	0	1,640.7300	0	(12,279)	0	(13,717)		(13,717)	(1,437)	0	0	0	0		003
722484 SCS COLLAR 3607 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	29	128,394	950.9900	0	(9,195)	0	(5,073)		(5,073)	4,122	0	0	0	208,970		003
722485 SCS COLLAR 3607 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	29	0	1,358.5600	0	24,077	0	27,273		27,273	3,196	0	0	0	0		003
722486 SCS COLLAR 3607 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	29	0	1,860.3300	0	(9,063)	0	(9,103)		(9,103)	(39)	0	0	0	0		003
722487 SCS COLLAR 3608 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,661	7,428,209	1,222.7000	0	(995,916)	0	(616,149)		(616,149)	379,767	0	0	0	208,970		003
722488 SCS COLLAR 3608 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,661	0	1,358.5600	0	1,392,946	0	1,577,853		1,577,853	184,907	0	0	0	0		003
722489 SCS COLLAR 3608 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,661	0	2,157.4400	0	(246,160)	0	(239,132)		(239,132)	7,028	0	0	0	0		003
722490 SCS COLLAR 3609 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	4,519	20,211,664	1,881.0300	0	(1,360,178)	0	(1,359,471)		(1,359,471)	707	0	0	0	208,970		003
722491 SCS COLLAR 3609 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	4,519	0	1,086.8400	0	(2,019,430)	0	(1,182,363)		(1,182,363)	837,067	0	0	0	0		003
722492 SCS COLLAR 3609 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	4,519	0	1,358.5600	0	3,790,115	0	4,293,234		4,293,234	503,120	0	0	0	0		003
722493 SCS COLLAR 3610 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,469	6,572,248	950.9900	0	(469,865)	0	(259,662)		(259,662)	210,203	0	0	0	208,970		003
722494 SCS COLLAR 3610 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,469	0	1,358.5600	0	1,232,436	0	1,396,035		1,396,035	163,600	0	0	0	0		003
722495 SCS COLLAR 3610 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	1,469	0	1,721.1100	0	(629,086)	0	(656,368)		(656,368)	(27,282)	0	0	0	0		003
722496 SCS COLLAR 3611 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	78	346,774	1,086.8400	0	(34,721)	0	(20,286)		(20,286)	14,435	0	0	0	208,970		003
722497 SCS COLLAR 3611 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	78	0	1,358.5600	0	65,028	0	73,660		73,660	8,632	0	0	0	0		003
722498 SCS COLLAR 3611 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	78	0	2,070.0700	0	(14,592)	0	(14,151)		(14,151)	441	0	0	0	0		003
722499 SCS COLLAR 3612 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	28	124,005	1,222.7000	0	(16,663)	0	(10,286)		(10,286)	6,377	0	0	0	208,970		003
722500 SCS COLLAR 3612 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	28	0	1,426.4800	0	20,745	0	23,246		23,246	2,502	0	0	0	0		003
722501 SCS COLLAR 3612 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	28	0	2,464.3500	0	(1,563)	0	(1,799)		(1,799)	(236)	0	0	0	0		003
722502 SCS COLLAR 3613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	64	286,418	1,154.7700	0	(33,341)	0	(20,039)		(20,039)	13,302	0	0	0	208,970		003
722503 SCS COLLAR 3613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	64	0	1,426.4800	0	47,914	0	53,692		53,692	5,778	0	0	0	0		003
722504 SCS COLLAR 3613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	64	0	2,185.7700	0	(8,756)	0	(8,539)		(8,539)	217	0	0	0	0		003
722505 SCS COLLAR 3614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	97	435,662	1,018.9200	0	(37,056)	0	(21,065)		(21,065)	15,991	0	0	0	208,970		003
722506 SCS COLLAR 3614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	97	0	1,426.4800	0	72,881	0	81,669		81,669	8,789	0	0	0	0		003
722507 SCS COLLAR 3614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	97	0	1,916.4100	0	(26,976)	0	(26,744)		(26,744)	233	0	0	0	0		003
722535 SCS COLLAR 3615 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	2,132	16,117,145	2,044.7000	0	(1,883,325)	0	(1,118,952)		(1,118,952)	764,374	0	0	0	208,970		003
722536 SCS COLLAR 3615 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	2,132	0	2,271.8900	0	2,369,118	0	3,105,151		3,105,151	736,033	0	0	0	0		003
722537 SCS COLLAR 3615 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	2,132	0	3,900.0600	0	(161,833)	0	(166,200)		(166,200)	(4,367)	0	0	0	0		003
722538 SCS COLLAR 3616 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	51	382,580	1,817.5100	0	(32,620)	0	(18,237)		(18,237)	14,383	0	0	0	208,970		003
722539 SCS COLLAR 3616 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	51	0	2,271.8900	0	56,237	0	73,708		73,708	17,472	0	0	0	0		003
722540 SCS COLLAR 3616 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	51	0	3,607.9900	0	(6,460)	0	(7,093)		(7,093)	(633)	0	0	0	0		003
722541 SCS COLLAR 3617 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	136	685,316	2,044.7000	0	(80,625)	0	(47,579)		(47,579)	33,046	0	0	0	208,970		003
722542 SCS COLLAR 3617 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	136	0	2,385.4800	0	86,961	0	114,413		114,413	27,453	0	0	0	0		003
722543 SCS COLLAR 3618 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	111	836,130	1,931.1100	0	(84,026)	0	(48,342)		(48,342)	35,683	0	0	0	208,970		003
722544 SCS COLLAR 3618 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	111	0	2,385.4800	0	106,098	0	139,592		139,592	33,494	0	0	0	0		003
722545 SCS COLLAR 3618 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	111	0	4,173.9800	0	(5,266)	0	(5,052)		(5,052)	213	0	0	0	0		003
722546 SCS COLLAR 3619 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	90	680,882	1,703.9200	0	(48,846)	0	(26,420)		(26,420)	22,426	0	0	0	208,970		003
722547 SCS COLLAR 3619 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	90	0	2,385.4800	0	86,398	0	113,673		113,673	27,275	0	0	0	0		003
722548 SCS COLLAR 3619 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/18/2017	01/14/2022	90	0	3,199.9100	0	(23,866)	0	(28,954)		(28,954)	(5,089)	0	0	0	0		003
722586 SCS COLLAR 3625 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/19/2022	11,985	30,194,168	2,263.6900	0	765,609	0	3,438,941		3,438,941	2,673,333	0	0	0	209,303		003
722732 SCS COLLAR 3626 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	170	1,285,451	2,037.3200	0	(38,566)	0	(2,018)		(2,018)	36,548	0	0	0	55,114		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722733 SCS COLLAR 3626 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	170	0	2,263.6900	0	65,743	0	136,191		136,191	70,448	0	0	0	0		003
722734 SCS COLLAR 3626 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	170	0	2,420.1100	0	(26,727)	0	(65,280)		(65,280)	(38,553)	0	0	0	0		003
722744 SCS COLLAR 3630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	77	583,181	2,037.3200	0	(46,080)	0	(21,666)		(21,666)	24,414	0	0	0	152,726		003
722745 SCS COLLAR 3630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	77	0	2,263.6900	0	62,288	0	90,793		90,793	28,505	0	0	0	0		003
722746 SCS COLLAR 3630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	77	0	2,971.3200	0	(8,641)	0	(12,944)		(12,944)	(4,303)	0	0	0	0		003
722747 SCS COLLAR 3631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/19/2022	380	2,870,282	1,584.5800	0	(176,919)	0	(88,579)		(88,579)	88,340	0	0	0	209,303		003
722748 SCS COLLAR 3631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/19/2022	380	0	2,263.6900	0	443,820	0	559,229		559,229	115,410	0	0	0	0		003
722749 SCS COLLAR 3631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/19/2022	380	0	2,835.5000	0	(194,121)	0	(242,722)		(242,722)	(48,601)	0	0	0	0		003
722750 SCS COLLAR 3632 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/19/2017	01/19/2022	1,595	12,052,069	2,037.3200	0	0	0	(829,729)		(829,729)	(829,729)	0	0	0	209,303		003
722751 SCS COLLAR 3632 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/19/2017	01/19/2022	1,595	0	2,263.6900	0	305,594	0	2,348,157		2,348,157	2,042,563	0	0	0	0		003
722752 SCS COLLAR 3632 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	01/19/2017	01/19/2022	1,595	0	4,063.3200	0	0	0	(91,433)		(91,433)	(91,433)	0	0	0	0		003
722765 SCS COLLAR 3637 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	2,352	17,775,939	1,810.9500	0	(1,474,995)	0	(840,934)		(840,934)	634,061	0	0	0	209,303		003
722766 SCS COLLAR 3637 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	2,352	0	2,263.6900	0	2,654,488	0	3,463,364		3,463,364	808,876	0	0	0	0		003
722767 SCS COLLAR 3637 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	2,352	0	3,111.1500	0	(728,773)	0	(907,026)		(907,026)	(178,253)	0	0	0	0		003
722770 SCS COLLAR 3638 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	164	1,238,706	1,924.1400	0	(121,558)	0	(71,049)		(71,049)	50,509	0	0	0	209,303		003
722771 SCS COLLAR 3638 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	164	0	2,376.8700	0	159,928	0	209,492		209,492	49,564	0	0	0	0		003
722772 SCS COLLAR 3638 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	164	0	4,254.7200	0	(6,962)	0	(6,488)		(6,488)	473	0	0	0	0		003
722773 SCS COLLAR 3639 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	103	781,286	1,810.9500	0	(65,123)	0	(36,961)		(36,961)	28,162	0	0	0	209,303		003
722774 SCS COLLAR 3639 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	103	0	2,263.6900	0	116,670	0	152,221		152,221	35,552	0	0	0	0		003
722775 SCS COLLAR 3639 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	01/19/2017	01/19/2022	103	0	3,642.7100	0	(12,432)	0	(13,623)		(13,623)	(1,191)	0	0	0	0		003
722793 SCS COLLAR 3641 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	174	778,808	1,211.1700	0	(33,613)	0	(2,215)		(2,215)	31,398	0	0	0	55,114		003
722794 SCS COLLAR 3641 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	174	0	1,345.7400	0	58,726	0	82,945		82,945	24,218	0	0	0	0		003
722795 SCS COLLAR 3641 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	174	0	1,476.2800	0	(24,840)	0	(29,425)		(29,425)	(4,585)	0	0	0	0		003
722805 SCS COLLAR 3645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	957	4,279,563	1,211.1700	0	(595,644)	0	(346,029)		(346,029)	249,615	0	0	0	209,303		003
722806 SCS COLLAR 3645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	957	0	1,345.7400	0	839,972	0	931,681		931,681	91,709	0	0	0	0		003
722807 SCS COLLAR 3645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	957	0	2,215.0900	0	(135,314)	0	(118,781)		(118,781)	16,533	0	0	0	0		003
722808 SCS COLLAR 3646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	2,127	9,514,079	1,076.6000	0	(1,008,554)	0	(543,022)		(543,022)	465,533	0	0	0	209,303		003
722809 SCS COLLAR 3646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	2,127	0	1,345.7400	0	1,864,078	0	2,071,260		2,071,260	207,182	0	0	0	0		003
722810 SCS COLLAR 3646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	2,127	0	1,921.7200	0	(613,170)	0	(578,971)		(578,971)	34,198	0	0	0	0		003
722818 SCS COLLAR 3647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	298	1,332,724	942.0200	0	(103,784)	0	(51,426)		(51,426)	52,358	0	0	0	209,303		003
722819 SCS COLLAR 3647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	298	0	1,345.7400	0	262,987	0	290,140		290,140	27,154	0	0	0	0		003
722820 SCS COLLAR 3647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2022	298	0	1,742.7400	0	(125,255)	0	(126,849)		(126,849)	(1,595)	0	0	0	0		003
722821 SCS COLLAR 3648 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/19/2022	536	2,116,486	1,541.0100	0	(242,412)	0	(127,155)		(127,155)	115,257	0	0	0	209,303		003
722822 SCS COLLAR 3648 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/19/2022	536	0	1,712.2300	0	289,045	0	435,881		435,881	146,835	0	0	0	0		003
725063 SCS COLLAR 3653 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	15,156	38,182,799	2,280.8500	0	911,212	0	4,239,205		4,239,205	3,327,992	0	0	0	210,233		003
725122 SCS COLLAR 3655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/02/2022	525	3,968,723	1,596.6000	0	(237,161)	0	(127,066)		(127,066)	110,096	0	0	0	210,233		003
725123 SCS COLLAR 3655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/02/2022	525	0	2,280.8500	0	588,583	0	760,169		760,169	171,586	0	0	0	0		003
725124 SCS COLLAR 3655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/02/2022	525	0	2,850.6100	0	(256,716)	0	(330,279)		(330,279)	(73,563)	0	0	0	0		003
725125 SCS COLLAR 3656 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/02/2022	262	1,321,067	2,052.7700	0	(153,435)	0	(93,949)		(93,949)	59,486	0	0	0	210,233		003
725126 SCS COLLAR 3656 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/02/2022	262	0	2,394.8900	0	169,905	0	219,220		219,220	49,315	0	0	0	0		003
725142 SCS COLLAR 3661 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/02/2022	1,736	7,763,848	1,221.6900	0	(1,037,943)	0	(648,665)		(648,665)	389,277	0	0	0	210,233		003
725143 SCS COLLAR 3661 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/02/2022	1,736	0	1,357.4300	0	1,487,527	0	1,662,290		1,662,290	174,763	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
725144 SCS COLLAR 3661 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/02/2022	1,736	0	2,178.2700	0	(263,251)	0	(242,609)		(242,609)	20,642	0	0	0	0		003
725151 SCS COLLAR 3664 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	121	912,376	2,052.7700	0	(25,804)	0	(2,082)		(2,082)	23,722	0	0	0	58,547		003
725152 SCS COLLAR 3664 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	121	0	2,280.8500	0	45,480	0	91,912		91,912	46,432	0	0	0	0		003
725153 SCS COLLAR 3664 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	121	0	2,430.9300	0	(19,303)	0	(44,698)		(44,698)	(25,395)	0	0	0	0		003
725160 SCS COLLAR 3667 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,068	13,721,002	1,085.9500	0	(1,391,739)	0	(810,453)		(810,453)	581,287	0	0	0	210,233		003
725161 SCS COLLAR 3667 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,068	0	1,357.4300	0	2,558,087	0	2,937,756		2,937,756	379,668	0	0	0	0		003
725162 SCS COLLAR 3667 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,068	0	1,902.5800	0	(837,050)	0	(889,427)		(889,427)	(52,377)	0	0	0	0		003
725163 SCS COLLAR 3668 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	2,406	18,183,443	2,052.7700	0	(2,117,033)	0	(1,293,135)		(1,293,135)	823,897	0	0	0	210,233		003
725164 SCS COLLAR 3668 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	2,406	0	2,280.8500	0	2,666,211	0	3,482,857		3,482,857	816,646	0	0	0	0		003
725165 SCS COLLAR 3668 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	2,406	0	3,889.5300	0	(115,263)	0	(199,548)		(199,548)	(84,284)	0	0	0	0		003
725166 SCS COLLAR 3669 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,823	28,894,464	1,824.6800	0	(2,456,309)	0	(1,414,326)		(1,414,326)	1,041,984	0	0	0	210,233		003
725167 SCS COLLAR 3669 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,823	0	2,280.8500	0	4,236,752	0	5,534,446		5,534,446	1,297,694	0	0	0	0		003
725168 SCS COLLAR 3669 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	3,823	0	3,130.9200	0	(1,090,814)	0	(1,440,269)		(1,440,269)	(349,456)	0	0	0	0		003
725169 SCS COLLAR 3670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	297	1,327,838	950.2000	0	(97,322)	0	(53,113)		(53,113)	44,208	0	0	0	210,233		003
725170 SCS COLLAR 3670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	297	0	1,357.4300	0	247,557	0	284,299		284,299	36,742	0	0	0	0		003
725171 SCS COLLAR 3670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/02/2017	02/02/2022	297	0	1,733.1700	0	(118,359)	0	(130,662)		(130,662)	(12,303)	0	0	0	0		003
725172 SCS COLLAR 3671 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	88	664,952	1,938.7200	0	(64,056)	0	(39,426)		(39,426)	24,629	0	0	0	210,233		003
725173 SCS COLLAR 3671 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	88	0	2,394.8900	0	83,761	0	110,343		110,343	26,583	0	0	0	0		003
725174 SCS COLLAR 3671 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	88	0	4,120.6100	0	(3,837)	0	(4,677)		(4,677)	(840)	0	0	0	0		003
725175 SCS COLLAR 3672 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	91	690,358	1,824.6800	0	(56,062)	0	(33,792)		(33,792)	22,270	0	0	0	210,233		003
725176 SCS COLLAR 3672 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	91	0	2,280.8500	0	100,956	0	132,231		132,231	31,275	0	0	0	0		003
725177 SCS COLLAR 3672 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/02/2017	02/02/2022	91	0	3,586.3200	0	(11,231)	0	(13,826)		(13,826)	(2,595)	0	0	0	0		003
725203 SCS COLLAR 3677 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/02/2017	02/02/2022	790	4,678,700	1,562.7800	0	(529,949)	0	(296,497)		(296,497)	233,452	0	0	0	210,233		003
725204 SCS COLLAR 3677 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/02/2017	02/02/2022	790	0	1,736.4200	0	638,489	0	931,700		931,700	293,211	0	0	0	0		003
725205 SCS COLLAR 3677 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/02/2017	02/02/2022	790	0	3,174.0000	0	(47)	0	(30,960)		(30,960)	(30,912)	0	0	0	0		003
727091 SCS COLLAR 3678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,248	5,582,472	1,263.7900	0	(223,095)	0	(36,002)		(36,002)	187,093	0	0	0	61,789		003
727092 SCS COLLAR 3678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,248	0	1,404.2100	0	397,898	0	431,271		431,271	33,374	0	0	0	0		003
727093 SCS COLLAR 3678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,248	0	1,540.9800	0	(170,384)	0	(112,940)		(112,940)	57,445	0	0	0	0		003
727119 SCS COLLAR 3680 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	1,004	7,586,231	2,114.3300	0	(201,893)	0	(30,417)		(30,417)	171,476	0	0	0	61,789		003
727120 SCS COLLAR 3680 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	1,004	0	2,349.2500	0	375,701	0	589,474		589,474	213,773	0	0	0	0		003
727121 SCS COLLAR 3680 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	1,004	0	2,491.3800	0	(167,867)	0	(247,915)		(247,915)	(80,048)	0	0	0	0		003
727131 SCS COLLAR 3682 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	587	4,436,563	2,114.3300	0	(333,484)	0	(200,027)		(200,027)	133,456	0	0	0	155,439		003
727132 SCS COLLAR 3682 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	587	0	2,349.2500	0	465,579	0	596,915		596,915	131,337	0	0	0	0		003
727133 SCS COLLAR 3682 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	587	0	2,844.9400	0	(131,516)	0	(161,996)		(161,996)	(30,480)	0	0	0	0		003
727134 SCS COLLAR 3683 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	485	3,668,715	1,879.4000	0	(180,732)	0	(100,338)		(100,338)	80,394	0	0	0	155,439		003
727135 SCS COLLAR 3683 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	485	0	2,349.2500	0	385,000	0	493,606		493,606	108,606	0	0	0	0		003
727136 SCS COLLAR 3683 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	485	0	2,625.2900	0	(203,789)	0	(261,632)		(261,632)	(57,843)	0	0	0	0		003
727137 SCS COLLAR 3684 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	661	4,998,503	2,114.3300	0	(375,723)	0	(225,363)		(225,363)	150,360	0	0	0	155,439		003
727138 SCS COLLAR 3684 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	661	0	2,349.2500	0	524,550	0	672,521		672,521	147,972	0	0	0	0		003
727139 SCS COLLAR 3684 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	661	0	3,058.4900	0	(71,360)	0	(87,584)		(87,584)	(16,224)	0	0	0	0		003
727140 SCS COLLAR 3685 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	56	421,456	1,879.4000	0	(20,762)	0	(11,527)		(11,527)	9,236	0	0	0	155,439		003
727141 SCS COLLAR 3685 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	56	0	2,349.2500	0	44,228	0	56,705		56,705	12,476	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
727142 SCS COLLAR 3685 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	56	0	2,743.6900	0	(16,934)	0	(21,333)		(21,333)	(4,398)	0	0	0	0		003
727147 SCS COLLAR 3687 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,772	13,392,260	2,114.3300	0	(1,533,277)	0	(1,053,256)		(1,053,256)	480,021	0	0	0	211,027		003
727148 SCS COLLAR 3687 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,772	0	2,349.2500	0	2,041,414	0	2,365,033		2,365,033	323,619	0	0	0	0		003
727149 SCS COLLAR 3687 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,772	0	3,849.4800	0	(154,475)	0	(162,883)		(162,883)	(8,407)	0	0	0	0		003
727150 SCS COLLAR 3688 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,987	22,579,600	1,879.4000	0	(1,881,054)	0	(1,223,477)		(1,223,477)	657,576	0	0	0	211,027		003
727151 SCS COLLAR 3688 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,987	0	2,349.2500	0	3,441,862	0	3,987,489		3,987,489	545,627	0	0	0	0		003
727152 SCS COLLAR 3688 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,987	0	3,187.9300	0	(964,528)	0	(1,019,819)		(1,019,819)	(55,290)	0	0	0	0		003
727153 SCS COLLAR 3689 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,048	7,922,966	1,644.4800	0	(462,045)	0	(281,692)		(281,692)	180,353	0	0	0	211,027		003
727154 SCS COLLAR 3689 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,048	0	2,349.2500	0	1,207,717	0	1,399,172		1,399,172	191,455	0	0	0	0		003
727155 SCS COLLAR 3689 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,048	0	2,917.7700	0	(536,442)	0	(591,908)		(591,908)	(55,466)	0	0	0	0		003
727156 SCS COLLAR 3690 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	52	393,574	1,761.9400	0	(27,587)	0	(17,406)		(17,406)	10,181	0	0	0	211,027		003
727157 SCS COLLAR 3690 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	52	0	2,466.7100	0	51,743	0	59,595		59,595	7,852	0	0	0	0		003
727158 SCS COLLAR 3690 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	52	0	3,297.4100	0	(13,763)	0	(14,288)		(14,288)	(526)	0	0	0	0		003
727160 SCS COLLAR 3691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	773	3,459,052	1,263.7900	0	(327,005)	0	(198,908)		(198,908)	128,096	0	0	0	155,439		003
727161 SCS COLLAR 3691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	773	0	1,404.2100	0	479,545	0	511,925		511,925	32,381	0	0	0	0		003
727162 SCS COLLAR 3691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	773	0	1,776.8800	0	(152,083)	0	(139,003)		(139,003)	13,079	0	0	0	0		003
727163 SCS COLLAR 3692 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	670	2,997,208	1,123.3700	0	(194,280)	0	(107,648)		(107,648)	86,632	0	0	0	155,439		003
727164 SCS COLLAR 3692 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	670	0	1,404.2100	0	415,517	0	443,574		443,574	28,057	0	0	0	0		003
727165 SCS COLLAR 3692 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	670	0	1,626.4900	0	(220,843)	0	(216,248)		(216,248)	4,595	0	0	0	0		003
727166 SCS COLLAR 3693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	368	1,646,713	1,263.7900	0	(155,674)	0	(94,692)		(94,692)	60,981	0	0	0	155,439		003
727167 SCS COLLAR 3693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	368	0	1,404.2100	0	228,291	0	243,707		243,707	15,415	0	0	0	0		003
727168 SCS COLLAR 3693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	368	0	1,888.9400	0	(46,840)	0	(42,194)		(42,194)	4,646	0	0	0	0		003
727175 SCS COLLAR 3696 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	951	4,253,212	1,263.7900	0	(560,561)	0	(394,552)		(394,552)	166,009	0	0	0	211,027		003
727176 SCS COLLAR 3696 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	951	0	1,404.2100	0	836,814	0	840,399		840,399	3,585	0	0	0	0		003
727177 SCS COLLAR 3696 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	951	0	2,197.8600	0	(162,804)	0	(128,268)		(128,268)	34,536	0	0	0	0		003
727179 SCS COLLAR 3697 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,625	11,741,453	1,123.3700	0	(1,156,109)	0	(771,498)		(771,498)	384,611	0	0	0	211,027		003
727180 SCS COLLAR 3697 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,625	0	1,404.2100	0	2,310,116	0	2,320,014		2,320,014	9,898	0	0	0	0		003
727181 SCS COLLAR 3697 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	2,625	0	1,933.3100	0	(840,817)	0	(711,619)		(711,619)	129,198	0	0	0	0		003
727182 SCS COLLAR 3698 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,428	6,388,311	982.9400	0	(452,237)	0	(284,421)		(284,421)	167,816	0	0	0	211,027		003
727183 SCS COLLAR 3698 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,428	0	1,404.2100	0	1,256,892	0	1,262,277		1,262,277	5,385	0	0	0	0		003
727184 SCS COLLAR 3698 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	1,428	0	1,779.1300	0	(634,250)	0	(567,788)		(567,788)	66,462	0	0	0	0		003
727185 SCS COLLAR 3699 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	36	161,380	1,053.1600	0	(13,546)	0	(8,780)		(8,780)	4,767	0	0	0	211,027		003
727186 SCS COLLAR 3699 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	36	0	1,474.4200	0	28,319	0	27,912		27,912	(408)	0	0	0	0		003
727187 SCS COLLAR 3699 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2022	36	0	1,977.5400	0	(10,468)	0	(8,723)		(8,723)	1,745	0	0	0	0		003
727188 SCS COLLAR 3700 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	86	1,548,279	4,772.1500	0	(41,465)	0	(5,045)		(5,045)	36,420	0	0	0	61,789		003
727189 SCS COLLAR 3700 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	86	0	5,302.3900	0	86,774	0	193,006		193,006	106,233	0	0	0	0		003
727190 SCS COLLAR 3700 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	86	0	5,648.6400	0	(44,156)	0	(117,656)		(117,656)	(73,500)	0	0	0	0		003
727213 SCS COLLAR 3703 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	60	300,275	2,114.3300	0	(33,503)	0	(23,616)		(23,616)	9,888	0	0	0	211,027		003
727214 SCS COLLAR 3703 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	60	0	2,349.2500	0	44,799	0	53,028		53,028	8,229	0	0	0	0		003
727215 SCS COLLAR 3704 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	54	409,661	1,879.4000	0	(32,495)	0	(22,197)		(22,197)	10,298	0	0	0	211,027		003
727216 SCS COLLAR 3704 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	54	0	2,349.2500	0	61,118	0	72,345		72,345	11,227	0	0	0	0		003
727217 SCS COLLAR 3704 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	54	0	3,661.6400	0	(7,307)	0	(7,207)		(7,207)	99	0	0	0	0		003
727218 SCS COLLAR 3705 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/15/2017	02/14/2022	26	129,762	2,114.3300	0	(14,472)	0	(10,205)		(10,205)	4,267	0	0	0	211,027		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
727219 SCS COLLAR 3705 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2022	26	0	2,466.7100	0	16,626	0	19,649	..	19,649	3,022	0	0	0	0		003
727228 SCS COLLAR 3706 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	502	1,628,704	847.6000	0	(66,646)	0	(7,166)	..	(7,166)	59,481	0	0	0	61,789		003
727229 SCS COLLAR 3706 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	502	0	941.7800	0	109,186	0	231,049	..	231,049	121,863	0	0	0	0		003
727230 SCS COLLAR 3706 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	502	0	1,040.6700	0	(41,348)	0	(107,637)	..	(107,637)	(66,289)	0	0	0	0		003
727246 SCS COLLAR 3712 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	386	2,285,282	1,574.1000	0	(70,308)	0	(5,348)	..	(5,348)	64,960	0	0	0	61,789		003
727247 SCS COLLAR 3712 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	386	0	1,749.0000	0	122,229	0	274,219	..	274,219	151,990	0	0	0	0		003
727248 SCS COLLAR 3712 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	386	0	1,882.2700	0	(50,220)	0	(140,947)	..	(140,947)	(90,727)	0	0	0	0		003
727254 SCS COLLAR 3714 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	7,749	601,150	22.0700	0	0	0	(3,946)	..	(3,946)	(3,946)	0	0	0	61,789		003
727255 SCS COLLAR 3714 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	7,749	0	24.5200	0	479	0	43,065	..	43,065	42,586	0	0	0	0		003
727256 SCS COLLAR 3714 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	7,749	0	26.9300	0	0	0	(11,137)	..	(11,137)	(11,137)	0	0	0	0		003
727266 SCS COLLAR 3718 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	2,810	673,490	70.4500	0	(27,056)	0	(3,906)	..	(3,906)	23,150	0	0	0	61,789		003
727267 SCS COLLAR 3718 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	2,810	0	78.2800	0	35,639	0	24,994	..	24,994	(10,645)	0	0	0	0		003
727268 SCS COLLAR 3718 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	2,810	0	87.6700	0	(8,027)	0	(1,419)	..	(1,419)	6,608	0	0	0	0		003
727589 SCS COLLAR 3719 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/16/2017	02/16/2022	13,387	33,726,421	2,347.2200	0	895,213	0	3,259,960	..	3,259,960	2,364,748	0	0	0	211,159		003
727590 SCS COLLAR 3721 Generic 10th CL Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	2,096	324,378	47.8000	0	0	0	(11,561)	..	(11,561)	(11,561)	0	0	0	61,789		003
727591 SCS COLLAR 3721 Generic 10th CL Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	2,096	0	53.1100	0	281	0	19,047	..	19,047	18,767	0	0	0	0		003
727597 SCS COLLAR 3721 Generic 10th CL Future	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	2,096	0	58.5300	0	0	0	(6,829)	..	(6,829)	(6,829)	0	0	0	0		003
727604 SCS COLLAR 3724 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	84	321,718	1,101.9600	0	0	0	(381)	..	(381)	(381)	0	0	0	61,789		003
727605 SCS COLLAR 3724 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	84	0	1,224.4000	0	258	0	19,436	..	19,436	19,178	0	0	0	0		003
727606 SCS COLLAR 3724 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	84	0	1,272.1500	0	0	0	(11,275)	..	(11,275)	(11,275)	0	0	0	0		003
727786 SCS COLLAR 3727 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	188	1,417,878	2,112.5000	0	(38,111)	0	(5,634)	..	(5,634)	32,477	0	0	0	61,789		003
727787 SCS COLLAR 3727 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	188	0	2,347.2200	0	70,818	0	111,167	..	111,167	40,348	0	0	0	0		003
727788 SCS COLLAR 3727 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	188	0	2,493.4500	0	(31,387)	0	(45,524)	..	(45,524)	(14,137)	0	0	0	0		003
727792 SCS COLLAR 3729 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	147	1,111,977	2,112.5000	0	(84,144)	0	(50,232)	..	(50,232)	33,912	0	0	0	155,886		003
727793 SCS COLLAR 3729 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	147	0	2,347.2200	0	116,581	0	150,562	..	150,562	33,981	0	0	0	0		003
727794 SCS COLLAR 3729 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	147	0	2,858.2100	0	(31,826)	0	(39,169)	..	(39,169)	(7,343)	0	0	0	0		003
727795 SCS COLLAR 3730 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	197	1,487,647	1,877.7800	0	(73,874)	0	(40,821)	..	(40,821)	33,053	0	0	0	155,886		003
727796 SCS COLLAR 3730 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	197	0	2,347.2200	0	155,967	0	201,428	..	201,428	45,461	0	0	0	0		003
727797 SCS COLLAR 3730 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	197	0	2,632.4100	0	(81,275)	0	(104,597)	..	(104,597)	(23,322)	0	0	0	0		003
727804 SCS COLLAR 3733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	155	693,680	1,259.2200	0	(27,010)	0	(4,326)	..	(4,326)	22,684	0	0	0	61,789		003
727805 SCS COLLAR 3733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	155	0	1,399.1300	0	48,714	0	55,455	..	55,455	6,740	0	0	0	0		003
727806 SCS COLLAR 3733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	155	0	1,529.3900	0	(21,053)	0	(16,320)	..	(16,320)	4,734	0	0	0	0		003
727810 SCS COLLAR 3735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	172	769,335	1,119.3100	0	(48,793)	0	(27,408)	..	(27,408)	21,384	0	0	0	155,886		003
727811 SCS COLLAR 3735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	172	0	1,399.1300	0	105,549	0	115,746	..	115,746	10,197	0	0	0	0		003
727812 SCS COLLAR 3735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/19/2020	172	0	1,617.6800	0	(56,330)	0	(57,642)	..	(57,642)	(1,312)	0	0	0	0		003
727863 SCS COLLAR 3736 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	2,175	16,437,096	2,112.5000	0	(1,890,668)	0	(1,290,630)	..	(1,290,630)	600,038	0	0	0	211,159		003
727864 SCS COLLAR 3736 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	2,175	0	2,347.2200	0	2,427,880	0	2,911,820	..	2,911,820	483,940	0	0	0	0		003
727865 SCS COLLAR 3736 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	2,175	0	4,048.2500	0	(96,325)	0	(137,262)	..	(137,262)	(40,937)	0	0	0	0		003
727866 SCS COLLAR 3737 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	3,680	27,814,475	1,877.7800	0	(2,302,199)	0	(1,505,110)	..	(1,505,110)	797,090	0	0	0	211,159		003
727867 SCS COLLAR 3737 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	3,680	0	2,347.2200	0	4,108,403	0	4,927,315	..	4,927,315	818,912	0	0	0	0		003
727868 SCS COLLAR 3737 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	3,680	0	3,219.2100	0	(1,060,144)	0	(1,183,447)	..	(1,183,447)	(123,303)	0	0	0	0		003
727869 SCS COLLAR 3738 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	468	3,535,574	1,643.0500	0	(200,703)	0	(125,567)	..	(125,567)	75,136	0	0	0	211,159		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
727870 SCS COLLAR 3738 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	468	0	2,347.2200	0	522,230	0	626,324		626,324	104,094	0	0	0	0		003
727871 SCS COLLAR 3738 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/16/2017	02/16/2022	468	0	2,927.6900	0	(226,693)	0	(260,004)		(260,004)	(33,310)	0	0	0	0		003
727885 SCS COLLAR 3743 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/16/2022	381	2,258,325	1,583.4500	0	(231,495)	0	(150,454)		(150,454)	81,041	0	0	0	211,159		003
727886 SCS COLLAR 3743 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/16/2022	381	0	1,759.3900	0	299,937	0	435,349		435,349	135,412	0	0	0	0		003
727887 SCS COLLAR 3743 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/16/2022	381	0	2,727.0500	0	(10,487)	0	(48,385)		(48,385)	(37,898)	0	0	0	0		003
727909 SCS COLLAR 3746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	449	2,007,514	979.3900	0	(136,930)	0	(88,577)		(88,577)	48,354	0	0	0	211,159		003
727910 SCS COLLAR 3746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	449	0	1,399.1300	0	389,370	0	400,617		400,617	11,246	0	0	0	0		003
727911 SCS COLLAR 3746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	449	0	1,775.7000	0	(198,202)	0	(180,178)		(180,178)	18,025	0	0	0	0		003
727912 SCS COLLAR 3747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	146	653,188	1,259.2200	0	(85,538)	0	(60,018)		(60,018)	25,520	0	0	0	211,159		003
727913 SCS COLLAR 3747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	146	0	1,469.0900	0	113,009	0	114,253		114,253	1,243	0	0	0	0		003
727914 SCS COLLAR 3747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	146	0	2,556.1500	0	(9,822)	0	(8,037)		(8,037)	1,785	0	0	0	0		003
727915 SCS COLLAR 3748 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	142	635,074	2,259.6300	0	(21,032)	0	(16,345)		(16,345)	4,687	0	0	0	211,159		003
727916 SCS COLLAR 3748 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	142	0	1,189.2600	0	(71,689)	0	(49,350)		(49,350)	22,339	0	0	0	0		003
727917 SCS COLLAR 3748 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	142	0	1,469.0900	0	109,875	0	111,084		111,084	1,209	0	0	0	0		003
727918 SCS COLLAR 3749 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	119	532,780	1,119.3100	0	(51,512)	0	(34,680)		(34,680)	16,832	0	0	0	211,159		003
727919 SCS COLLAR 3749 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	119	0	1,399.1300	0	103,336	0	106,321		106,321	2,985	0	0	0	0		003
727920 SCS COLLAR 3749 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	119	0	2,139.8900	0	(23,680)	0	(18,795)		(18,795)	4,885	0	0	0	0		003
727921 SCS COLLAR 3750 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	204	1,029,330	2,112.5000	0	(115,613)	0	(80,822)		(80,822)	34,791	0	0	0	211,159		003
727922 SCS COLLAR 3750 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	204	0	2,464.5800	0	131,145	0	156,427		156,427	25,282	0	0	0	0		003
727923 SCS COLLAR 3751 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	103	781,390	1,995.1400	0	(74,557)	0	(51,193)		(51,193)	23,364	0	0	0	211,159		003
727924 SCS COLLAR 3751 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	103	0	2,464.5800	0	99,555	0	118,748		118,748	19,193	0	0	0	0		003
727925 SCS COLLAR 3751 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	103	0	4,354.1900	0	(4,038)	0	(3,658)		(3,658)	381	0	0	0	0		003
727926 SCS COLLAR 3752 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	120	904,823	1,877.7800	0	(72,545)	0	(48,962)		(48,962)	23,583	0	0	0	211,159		003
727927 SCS COLLAR 3752 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	120	0	2,347.2200	0	134,264	0	160,289		160,289	26,025	0	0	0	0		003
727928 SCS COLLAR 3752 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	02/16/2017	02/16/2022	120	0	3,710.0600	0	(14,266)	0	(14,515)		(14,515)	(249)	0	0	0	0		003
727933 SCS COLLAR 3753 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	3,583	16,027,097	1,119.3100	0	(1,624,424)	0	(1,043,255)		(1,043,255)	581,169	0	0	0	211,159		003
727934 SCS COLLAR 3753 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	3,583	0	1,399.1300	0	3,113,492	0	3,198,344		3,198,344	84,852	0	0	0	0		003
727935 SCS COLLAR 3753 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	3,583	0	1,945.0700	0	(1,056,027)	0	(944,261)		(944,261)	111,766	0	0	0	0		003
727936 SCS COLLAR 3754 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	1,455	6,506,313	1,259.2200	0	(879,263)	0	(597,834)		(597,834)	281,430	0	0	0	211,159		003
727937 SCS COLLAR 3754 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	1,455	0	1,399.1300	0	1,263,944	0	1,298,390		1,298,390	34,446	0	0	0	0		003
727938 SCS COLLAR 3754 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/16/2017	02/16/2022	1,455	0	2,228.9600	0	(208,885)	0	(181,320)		(181,320)	27,565	0	0	0	0		003
732085 SCS COLLAR 3755 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/02/2017	03/02/2022	16,653	41,954,782	2,381.9200	0	1,119,771	0	3,475,472		3,475,472	2,355,701	0	0	0	212,081		003
732271 SCS COLLAR 3756 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	3,669	27,729,757	1,905.5400	0	(2,307,096)	0	(1,586,621)		(1,586,621)	720,476	0	0	0	212,081		003
732272 SCS COLLAR 3756 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	3,669	0	2,381.9200	0	4,329,737	0	4,718,289		4,718,289	388,553	0	0	0	0		003
732273 SCS COLLAR 3756 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	3,669	0	3,202.0200	0	(1,282,541)	0	(1,239,833)		(1,239,833)	42,707	0	0	0	0		003
732274 SCS COLLAR 3757 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	88	662,121	2,024.6300	0	(64,879)	0	(45,839)		(45,839)	19,039	0	0	0	212,081		003
732275 SCS COLLAR 3757 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	88	0	2,501.0200	0	89,192	0	96,210		96,210	7,017	0	0	0	0		003
732276 SCS COLLAR 3757 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	88	0	4,005.2000	0	(6,642)	0	(6,188)		(6,188)	454	0	0	0	0		003
732277 SCS COLLAR 3758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	106	802,797	1,905.5400	0	(66,792)	0	(45,934)		(45,934)	20,858	0	0	0	212,081		003
732278 SCS COLLAR 3758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	106	0	2,381.9200	0	125,349	0	136,598		136,598	11,249	0	0	0	0		003
732279 SCS COLLAR 3758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/02/2017	03/02/2022	106	0	3,649.8200	0	(16,258)	0	(14,861)		(14,861)	1,397	0	0	0	0		003
732280 SCS COLLAR 3759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	03/02/2022	790	5,971,783	1,667.3400	0	(346,812)	0	(224,825)		(224,825)	121,987	0	0	0	212,081		003
732281 SCS COLLAR 3759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	03/02/2022	790	0	2,381.9200	0	925,888	0	1,016,114		1,016,114	90,227	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
732282 SCS COLLAR 3759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	790	0	2,942.3900	0	(419,693)	0	(432,691)		(432,691)	(12,998)	0	0	0	0		003
732283 SCS COLLAR 3760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	223	1,687,034	1,905.5400	0	(86,676)	0	(50,157)		(50,157)	36,519	0	0	0	157,133		003
732284 SCS COLLAR 3760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	223	0	2,381.9200	0	185,404	0	214,877		214,877	29,473	0	0	0	0		003
732285 SCS COLLAR 3760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	223	0	2,678.7100	0	(95,842)	0	(105,923)		(105,923)	(10,082)	0	0	0	0		003
732288 SCS COLLAR 3761 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	206	1,553,762	2,143.7300	0	(120,408)	0	(75,744)		(75,744)	44,664	0	0	0	157,133		003
732289 SCS COLLAR 3761 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	206	0	2,381.9200	0	170,688	0	197,902		197,902	27,214	0	0	0	0		003
732290 SCS COLLAR 3761 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/04/2020	206	0	2,895.7000	0	(47,622)	0	(49,449)		(49,449)	(1,827)	0	0	0	0		003
732294 SCS COLLAR 3763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	99	745,680	2,143.7300	0	(21,137)	0	(4,154)		(4,154)	16,982	0	0	0	64,869		003
732295 SCS COLLAR 3763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	99	0	2,381.9200	0	39,026	0	50,721		50,721	11,695	0	0	0	0		003
732296 SCS COLLAR 3763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	99	0	2,538.8900	0	(16,481)	0	(16,749)		(16,749)	(268)	0	0	0	0		003
732300 SCS COLLAR 3765 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	116	582,793	2,143.7300	0	(66,814)	0	(48,287)		(48,287)	18,527	0	0	0	212,081		003
732301 SCS COLLAR 3765 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	116	0	2,501.0200	0	77,989	0	84,683		84,683	6,694	0	0	0	0		003
732302 SCS COLLAR 3766 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	196	985,778	2,143.7300	0	(113,014)	0	(81,677)		(81,677)	31,337	0	0	0	212,081		003
732303 SCS COLLAR 3766 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	196	0	2,381.9200	0	152,819	0	167,733		167,733	14,914	0	0	0	0		003
732304 SCS COLLAR 3767 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	3,072	23,217,603	2,143.7300	0	(2,656,068)	0	(1,923,695)		(1,923,695)	732,373	0	0	0	212,081		003
732305 SCS COLLAR 3767 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	3,072	0	2,381.9200	0	3,599,965	0	3,950,535		3,950,535	350,570	0	0	0	0		003
732306 SCS COLLAR 3767 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/02/2017	03/02/2022	3,072	0	3,808.6900	0	(324,217)	0	(315,269)		(315,269)	8,948	0	0	0	0		003
732333 SCS COLLAR 3770 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	3,536	15,815,859	1,116.5300	0	(1,494,966)	0	(1,030,695)		(1,030,695)	464,271	0	0	0	212,081		003
732334 SCS COLLAR 3770 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	3,536	0	1,395.6700	0	3,047,070	0	3,189,647		3,189,647	142,578	0	0	0	0		003
732335 SCS COLLAR 3770 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/02/2017	03/02/2022	3,536	0	1,912.6200	0	(1,134,127)	0	(1,025,936)		(1,025,936)	108,191	0	0	0	0		003
732364 SCS COLLAR 3774 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	131	587,514	1,256.1000	0	(23,089)	0	(4,166)		(4,166)	18,923	0	0	0	64,869		003
732365 SCS COLLAR 3774 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	131	0	1,395.6700	0	41,817	0	49,190		49,190	7,373	0	0	0	0		003
732366 SCS COLLAR 3774 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	131	0	1,535.6500	0	(17,627)	0	(14,127)		(14,127)	3,500	0	0	0	0		003
732370 SCS COLLAR 3776 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	134	597,127	1,256.1000	0	(54,592)	0	(34,148)		(34,148)	20,444	0	0	0	157,133		003
732371 SCS COLLAR 3776 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	134	0	1,395.6700	0	82,721	0	91,256		91,256	8,536	0	0	0	0		003
732372 SCS COLLAR 3776 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	134	0	1,759.9400	0	(27,117)	0	(26,407)		(26,407)	710	0	0	0	0		003
732373 SCS COLLAR 3777 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	205	916,520	1,116.5300	0	(57,297)	0	(32,895)		(32,895)	24,402	0	0	0	157,133		003
732374 SCS COLLAR 3777 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	205	0	1,395.6700	0	126,967	0	140,068		140,068	13,101	0	0	0	0		003
732375 SCS COLLAR 3777 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/04/2020	205	0	1,614.9300	0	(68,117)	0	(70,311)		(70,311)	(2,195)	0	0	0	0		003
732376 SCS COLLAR 3778 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	1,631	7,293,711	1,256.1000	0	(940,624)	0	(669,875)		(669,875)	270,749	0	0	0	212,081		003
732377 SCS COLLAR 3778 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	1,631	0	1,395.6700	0	1,424,730	0	1,470,952		1,470,952	46,222	0	0	0	0		003
732378 SCS COLLAR 3778 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	1,631	0	2,163.2900	0	(291,350)	0	(246,186)		(246,186)	45,164	0	0	0	0		003
732379 SCS COLLAR 3779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	517	2,312,667	976.9700	0	(160,513)	0	(102,366)		(102,366)	58,148	0	0	0	212,081		003
732380 SCS COLLAR 3779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	517	0	1,395.6700	0	451,749	0	466,405		466,405	14,656	0	0	0	0		003
732381 SCS COLLAR 3779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	517	0	1,760.9100	0	(230,119)	0	(217,242)		(217,242)	12,877	0	0	0	0		003
732382 SCS COLLAR 3780 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	219	978,477	1,186.3200	0	(109,572)	0	(76,054)		(76,054)	33,518	0	0	0	212,081		003
732383 SCS COLLAR 3780 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	219	0	1,465.4500	0	170,303	0	173,268		173,268	2,965	0	0	0	0		003
732384 SCS COLLAR 3780 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	219	0	2,208.7800	0	(34,872)	0	(29,307)		(29,307)	5,565	0	0	0	0		003
732385 SCS COLLAR 3781 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	121	539,444	1,116.5300	0	(52,025)	0	(35,155)		(35,155)	16,870	0	0	0	212,081		003
732386 SCS COLLAR 3781 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	121	0	1,395.6700	0	105,373	0	108,792		108,792	3,419	0	0	0	0		003
732387 SCS COLLAR 3781 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	03/02/2022	121	0	2,099.5000	0	(25,205)	0	(21,551)		(21,551)	3,654	0	0	0	0		003
732394 SCS COLLAR 3784 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	615	3,643,474	1,582.6300	0	(415,533)	0	(244,095)		(244,095)	171,439	0	0	0	212,081		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
732395 SCS COLLAR 3784 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	615	0	1,758.4800	0	521,359	0	705,247		705,247	183,888	0	0	0	0		003
732396 SCS COLLAR 3784 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	03/02/2022	615	0	3,017.5500	0	(14,195)	0	(37,731)		(37,731)	(23,536)	0	0	0	0		003
736515 SCS COLLAR 3787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	890	3,981,508	1,244.5500	0	(149,298)	0	(29,749)		(29,749)	119,548	0	0	0	67,810		003
736516 SCS COLLAR 3787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	890	0	1,382.8300	0	277,698	0	367,583		367,583	89,885	0	0	0	0		003
736517 SCS COLLAR 3787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	890	0	1,515.8600	0	(118,172)	0	(129,965)		(129,965)	(11,793)	0	0	0	0		003
736534 SCS COLLAR 3789 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	1,420	10,733,310	2,146.7300	0	(1,194,094)	0	(898,862)		(898,862)	295,233	0	0	0	212,868		003
736535 SCS COLLAR 3789 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	1,420	0	2,385.2600	0	1,673,769	0	1,825,153		1,825,153	151,384	0	0	0	0		003
736536 SCS COLLAR 3789 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	1,420	0	3,928.9800	0	(129,902)	0	(118,806)		(118,806)	11,096	0	0	0	0		003
736537 SCS COLLAR 3790 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	61	307,359	2,146.7300	0	(34,242)	0	(25,740)		(25,740)	8,502	0	0	0	212,868		003
736538 SCS COLLAR 3790 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	61	0	2,385.2600	0	47,930	0	52,265		52,265	4,335	0	0	0	0		003
736539 SCS COLLAR 3791 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	72	543,953	1,908.2100	0	(43,917)	0	(31,508)		(31,508)	12,409	0	0	0	212,868		003
736540 SCS COLLAR 3791 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	72	0	2,385.2600	0	84,825	0	92,497		92,497	7,672	0	0	0	0		003
736541 SCS COLLAR 3791 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	72	0	3,756.6400	0	(9,029)	0	(8,355)		(8,355)	674	0	0	0	0		003
736542 SCS COLLAR 3792 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	21	159,488	1,669.6800	0	(8,950)	0	(6,090)		(6,090)	2,860	0	0	0	212,868		003
736543 SCS COLLAR 3792 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	21	0	2,385.2600	0	24,871	0	27,120		27,120	2,249	0	0	0	0		003
736544 SCS COLLAR 3792 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	21	0	3,256.7400	0	(6,574)	0	(6,495)		(6,495)	79	0	0	0	0		003
736545 SCS COLLAR 3793 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	17	128,858	1,788.9500	0	(8,695)	0	(6,104)		(6,104)	2,591	0	0	0	212,868		003
736546 SCS COLLAR 3793 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	17	0	2,504.5200	0	17,282	0	18,719		18,719	1,437	0	0	0	0		003
736547 SCS COLLAR 3793 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/14/2022	17	0	3,363.9300	0	(4,388)	0	(4,254)		(4,254)	134	0	0	0	0		003
736551 SCS COLLAR 3795 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	333	1,974,308	1,591.7000	0	(60,325)	0	(7,826)		(7,826)	52,499	0	0	0	67,810		003
736552 SCS COLLAR 3795 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	333	0	1,768.5500	0	102,606	0	223,060		223,060	120,454	0	0	0	0		003
736553 SCS COLLAR 3795 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	333	0	1,917.1100	0	(37,379)	0	(102,067)		(102,067)	(64,688)	0	0	0	0		003
736557 SCS COLLAR 3797 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	306	991,701	849.1700	0	(39,532)	0	(6,018)		(6,018)	33,513	0	0	0	67,810		003
736558 SCS COLLAR 3797 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	306	0	943.5200	0	67,301	0	142,570		142,570	75,269	0	0	0	0		003
736559 SCS COLLAR 3797 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	306	0	1,047.3100	0	(25,367)	0	(65,993)		(65,993)	(40,625)	0	0	0	0		003
736570 SCS COLLAR 3800 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	61	1,090,708	4,874.6300	0	(28,652)	0	(6,477)		(6,477)	22,175	0	0	0	67,810		003
736571 SCS COLLAR 3800 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	61	0	5,416.2500	0	65,208	0	121,560		121,560	56,352	0	0	0	0		003
736572 SCS COLLAR 3800 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	61	0	5,720.6500	0	(33,819)	0	(77,571)		(77,571)	(43,752)	0	0	0	0		003
736591 SCS COLLAR 3802 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	1,282	307,231	70.2000	0	(11,519)	0	(2,270)		(2,270)	9,249	0	0	0	67,810		003
736592 SCS COLLAR 3802 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	1,282	0	78.0000	0	14,431	0	13,297		13,297	(1,133)	0	0	0	0		003
736593 SCS COLLAR 3802 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	1,282	0	88.3000	0	(2,081)	0	(860)		(860)	1,221	0	0	0	0		003
736594 SCS COLLAR 3803 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	3,301	256,091	22.2700	0	(9,527)	0	(2,547)		(2,547)	6,980	0	0	0	67,810		003
736595 SCS COLLAR 3803 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	3,301	0	24.7400	0	17,301	0	17,897		17,897	596	0	0	0	0		003
736596 SCS COLLAR 3803 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	03/15/2017	03/14/2018	3,301	0	27.0200	0	(7,091)	0	(5,532)		(5,532)	1,558	0	0	0	0		003
736635 SCS COLLAR 3806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	592	2,648,948	1,244.5500	0	0	0	(147,811)		(147,811)	(147,811)	0	0	0	158,193		003
736636 SCS COLLAR 3806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	592	0	1,382.8300	0	12,882	0	421,063		421,063	408,181	0	0	0	0		003
736637 SCS COLLAR 3806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	592	0	1,769.1900	0	0	0	(114,966)		(114,966)	(114,966)	0	0	0	0		003
736638 SCS COLLAR 3807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	700	3,130,869	1,106.2600	0	0	0	(109,935)		(109,935)	(109,935)	0	0	0	158,193		003
736639 SCS COLLAR 3807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	700	0	1,382.8300	0	15,225	0	497,666		497,666	482,441	0	0	0	0		003
736640 SCS COLLAR 3807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/16/2020	700	0	1,616.2500	0	0	0	(241,843)		(241,843)	(241,843)	0	0	0	0		003
736641 SCS COLLAR 3808 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	952	4,258,586	1,244.5500	0	0	0	(382,983)		(382,983)	(382,983)	0	0	0	212,868		003
736642 SCS COLLAR 3808 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	952	0	1,382.8300	0	135,968	0	882,017		882,017	746,050	0	0	0	0		003
736643 SCS COLLAR 3808 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/15/2017	03/14/2022	952	0	2,241.8400	0	0	0	(119,100)		(119,100)	(119,100)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
736644 SCS COLLAR 3809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	2,829	12,652,852	1,106.2600	0	0	0	(808,408)		(808,408)	(808,408)	0	0	0	212,868		003
736645 SCS COLLAR 3809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	2,829	0	1,382.8300	0	403,978	0	2,620,596		2,620,596	2,216,618	0	0	0	0		003
736646 SCS COLLAR 3809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	2,829	0	1,934.4400	0	0	0	(785,601)		(785,601)	(785,601)	0	0	0	0		003
736647 SCS COLLAR 3810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	1,185	5,301,132	967.9800	0	0	0	(230,482)		(230,482)	(230,482)	0	0	0	212,868		003
736648 SCS COLLAR 3810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	1,185	0	1,382.8300	0	169,254	0	1,097,944		1,097,944	928,690	0	0	0	0		003
736649 SCS COLLAR 3810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	1,185	0	1,770.8500	0	0	0	(490,700)		(490,700)	(490,700)	0	0	0	0		003
736650 SCS COLLAR 3811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	39	172,500	1,244.5500	0	0	0	(15,513)		(15,513)	(15,513)	0	0	0	212,868		003
736651 SCS COLLAR 3811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	39	0	1,382.8300	0	9,904	0	35,727		35,727	25,823	0	0	0	0		003
736652 SCS COLLAR 3811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	39	0	2,723.7600	0	0	0	(1,494)		(1,494)	(1,494)	0	0	0	0		003
736653 SCS COLLAR 3812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	37	164,953	1,106.2600	0	0	0	(10,539)		(10,539)	(10,539)	0	0	0	212,868		003
736654 SCS COLLAR 3812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	37	0	1,382.8300	0	9,471	0	34,164		34,164	24,693	0	0	0	0		003
736655 SCS COLLAR 3812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	37	0	2,132.7400	0	0	0	(6,128)		(6,128)	(6,128)	0	0	0	0		003
736656 SCS COLLAR 3813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	30	135,843	1,037.1200	0	0	0	(7,200)		(7,200)	(7,200)	0	0	0	212,868		003
736657 SCS COLLAR 3813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	30	0	1,451.9700	0	4,337	0	24,789		24,789	20,452	0	0	0	0		003
736658 SCS COLLAR 3813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/15/2017	03/14/2022	30	0	1,972.3300	0	0	0	(7,658)		(7,658)	(7,658)	0	0	0	0		003
736671 SCS COLLAR 3814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	187	836,623	1,244.5500	0	(75,613)	0	(46,683)		(46,683)	28,930	0	0	0	158,193		003
736672 SCS COLLAR 3814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	187	0	1,382.8300	0	113,443	0	132,985		132,985	19,542	0	0	0	0		003
736673 SCS COLLAR 3814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	187	0	1,887.8400	0	(20,952)	0	(22,834)		(22,834)	(1,882)	0	0	0	0		003
736674 SCS COLLAR 3815 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	54	240,421	1,106.2600	0	(14,809)	0	(8,442)		(8,442)	6,367	0	0	0	158,193		003
736675 SCS COLLAR 3815 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	54	0	1,382.8300	0	32,600	0	38,216		38,216	5,616	0	0	0	0		003
736676 SCS COLLAR 3815 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	54	0	1,688.9900	0	(12,941)	0	(14,224)		(14,224)	(1,284)	0	0	0	0		003
736683 SCS COLLAR 3818 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	34	149,860	967.9800	0	(10,007)	0	(6,516)		(6,516)	3,491	0	0	0	212,868		003
736684 SCS COLLAR 3818 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	34	0	1,382.8300	0	28,754	0	31,038		31,038	2,285	0	0	0	0		003
736685 SCS COLLAR 3818 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	34	0	1,913.1500	0	(10,143)	0	(9,819)		(9,819)	324	0	0	0	0		003
736708 SCS COLLAR 3819 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	03/16/2017	03/16/2022	15,393	38,779,892	2,381.3800	0	1,118,008	0	3,170,162		3,170,162	2,052,154	0	0	0	212,999		003
736718 SCS COLLAR 3821 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	844	6,377,458	2,537.9200	0	(143,220)	0	(156,924)		(156,924)	(13,703)	0	0	0	67,810		003
736719 SCS COLLAR 3821 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	844	0	2,146.7300	0	(174,799)	0	(42,290)		(42,290)	132,509	0	0	0	0		003
736720 SCS COLLAR 3821 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	844	0	2,385.2600	0	334,747	0	435,285		435,285	100,537	0	0	0	0		003
736724 SCS COLLAR 3823 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	51	386,576	1,908.2100	0	(18,867)	0	(11,738)		(11,738)	7,129	0	0	0	158,193		003
736725 SCS COLLAR 3823 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	51	0	2,385.2600	0	42,485	0	49,207		49,207	6,722	0	0	0	0		003
736726 SCS COLLAR 3823 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/16/2020	51	0	2,802.9200	0	(15,657)	0	(17,005)		(17,005)	(1,347)	0	0	0	0		003
736731 SCS COLLAR 3825 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	27	200,682	2,146.7300	0	(22,441)	0	(16,806)		(16,806)	5,635	0	0	0	212,868		003
736732 SCS COLLAR 3825 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	27	0	2,385.2600	0	31,536	0	34,125		34,125	2,589	0	0	0	0		003
736733 SCS COLLAR 3825 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	27	0	3,416.4100	0	(6,354)	0	(5,980)		(5,980)	374	0	0	0	0		003
736734 SCS COLLAR 3826 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	2,331	17,616,698	1,908.2100	0	(1,419,385)	0	(1,020,425)		(1,020,425)	398,961	0	0	0	212,868		003
736735 SCS COLLAR 3826 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	2,331	0	2,385.2600	0	2,768,377	0	2,995,644		2,995,644	227,267	0	0	0	0		003
736736 SCS COLLAR 3826 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	2,331	0	3,235.6100	0	(774,905)	0	(747,779)		(747,779)	27,126	0	0	0	0		003
736737 SCS COLLAR 3827 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	1,183	8,937,737	1,669.6800	0	(497,650)	0	(341,262)		(341,262)	156,388	0	0	0	212,868		003
736738 SCS COLLAR 3827 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	1,183	0	2,385.2600	0	1,404,521	0	1,519,824		1,519,824	115,303	0	0	0	0		003
736739 SCS COLLAR 3827 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	1,183	0	2,970.1300	0	(615,612)	0	(623,038)		(623,038)	(7,426)	0	0	0	0		003
736740 SCS COLLAR 3828 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	38	189,063	2,146.7300	0	(21,142)	0	(15,833)		(15,833)	5,309	0	0	0	212,868		003
736741 SCS COLLAR 3828 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2022	38	0	2,504.5200	0	25,631	0	27,465		27,465	1,834	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
736776 SCS COLLAR 3831 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	750	116,124	43.9700	0	(6,590)	0	(2,700)		(2,700)	3,890	0	0	0	67,810		003
736778 SCS COLLAR 3831 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	750	0	48.8600	0	15,257	0	13,106		13,106	(2,151)	0	0	0	0		003
736779 SCS COLLAR 3831 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	750	0	54.8000	0	(8,364)	0	(5,859)		(5,859)	2,505	0	0	0	0		003
736786 SCS COLLAR 3833 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	351	1,352,885	1,078.9200	0	(18,958)	0	(1,759)		(1,759)	17,199	0	0	0	67,810		003
736787 SCS COLLAR 3833 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	351	0	1,198.8000	0	102,687	0	107,832		107,832	5,145	0	0	0	0		003
736788 SCS COLLAR 3833 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	351	0	1,240.7600	0	(69,516)	0	(73,569)		(73,569)	(4,053)	0	0	0	0		003
736789 SCS COLLAR 3834 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	336	1,292,947	1,078.9200	0	(18,118)	0	(1,681)		(1,681)	16,437	0	0	0	67,810		003
736790 SCS COLLAR 3834 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	336	0	1,198.8000	0	98,137	0	103,054		103,054	4,917	0	0	0	0		003
736791 SCS COLLAR 3834 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	03/15/2017	03/14/2018	336	0	1,240.7600	0	(66,436)	0	(70,309)		(70,309)	(3,873)	0	0	0	0		003
736839 SCS COLLAR 3837 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	420	3,171,829	2,146.7300	0	(1,259)	0	(157,419)		(157,419)	(156,160)	0	0	0	158,193		003
736840 SCS COLLAR 3837 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	420	0	2,385.2600	0	18,254	0	403,739		403,739	385,485	0	0	0	0		003
736841 SCS COLLAR 3837 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	420	0	2,905.0100	0	(1,259)	0	(100,025)		(100,025)	(98,766)	0	0	0	0		003
736842 SCS COLLAR 3838 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	505	3,818,236	1,908.2100	0	(1,516)	0	(115,936)		(115,936)	(114,420)	0	0	0	158,193		003
736843 SCS COLLAR 3838 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	505	0	2,385.2600	0	21,974	0	486,019		486,019	464,045	0	0	0	0		003
736844 SCS COLLAR 3838 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	505	0	2,687.0000	0	(1,516)	0	(237,321)		(237,321)	(235,805)	0	0	0	0		003
736845 SCS COLLAR 3839 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	261	1,969,850	2,146.7300	0	(782)	0	(97,764)		(97,764)	(96,982)	0	0	0	158,193		003
736846 SCS COLLAR 3839 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	261	0	2,385.2600	0	42,127	0	250,740		250,740	208,613	0	0	0	0		003
736847 SCS COLLAR 3839 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2017	03/16/2020	261	0	3,125.6400	0	(782)	0	(29,416)		(29,416)	(28,634)	0	0	0	0		003
736920 SCS COLLAR 3840 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/16/2017	03/16/2022	766	4,534,660	1,617.1200	0	(514,024)	0	(327,933)		(327,933)	186,091	0	0	0	212,999		003
736921 SCS COLLAR 3840 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/16/2017	03/16/2022	766	0	1,796.8000	0	673,695	0	828,408		828,408	154,713	0	0	0	0		003
736922 SCS COLLAR 3840 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/16/2017	03/16/2022	766	0	3,005.6900	0	(30,877)	0	(49,565)		(49,565)	(18,687)	0	0	0	0		003
736941 SCS COLLAR 3847 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/16/2022	156	783,934	2,143.2400	0	(87,475)	0	(65,389)		(65,389)	22,086	0	0	0	212,999		003
736942 SCS COLLAR 3847 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/16/2022	156	0	2,500.4500	0	106,185	0	114,604		114,604	8,418	0	0	0	0		003
736946 SCS COLLAR 3849 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/14/2018	79	594,564	2,143.2400	0	(16,079)	0	(3,886)		(3,886)	12,192	0	0	0	67,810		003
736947 SCS COLLAR 3849 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/14/2018	79	0	2,381.3800	0	30,921	0	41,329		41,329	10,408	0	0	0	0		003
736948 SCS COLLAR 3849 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/14/2018	79	0	2,532.6000	0	(13,432)	0	(15,372)		(15,372)	(1,940)	0	0	0	0		003
736952 SCS COLLAR 3851 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/18/2020	110	834,714	2,143.2400	0	(61,187)	0	(41,235)		(41,235)	19,951	0	0	0	158,369		003
736953 SCS COLLAR 3851 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/18/2020	110	0	2,381.3800	0	91,114	0	107,171		107,171	16,057	0	0	0	0		003
736954 SCS COLLAR 3851 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/16/2017	03/18/2020	110	0	2,870.7500	0	(27,434)	0	(29,576)		(29,576)	(2,142)	0	0	0	0		003
736955 SCS COLLAR 3852 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,884	29,356,810	1,905.1000	0	(2,386,418)	0	(1,694,038)		(1,694,038)	692,379	0	0	0	212,999		003
736956 SCS COLLAR 3852 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,884	0	2,381.3800	0	4,564,710	0	5,019,620		5,019,620	454,910	0	0	0	0		003
736957 SCS COLLAR 3852 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,884	0	3,200.1000	0	(1,312,524)	0	(1,338,471)		(1,338,471)	(25,947)	0	0	0	0		003
736958 SCS COLLAR 3853 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,068	23,187,955	2,143.2400	0	(2,597,287)	0	(1,934,142)		(1,934,142)	663,145	0	0	0	212,999		003
736959 SCS COLLAR 3853 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,068	0	2,381.3800	0	3,605,511	0	3,964,829		3,964,829	359,318	0	0	0	0		003
736960 SCS COLLAR 3853 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/16/2017	03/16/2022	3,068	0	3,821.1600	0	(324,383)	0	(315,943)		(315,943)	8,440	0	0	0	0		003
737037 SCS COLLAR 3856 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	03/16/2017	03/18/2020	143	1,080,158	1,905.1000	0	(52,357)	0	(32,658)		(32,658)	19,699	0	0	0	158,369		003
737038 SCS COLLAR 3856 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	03/16/2017	03/18/2020	143	0	2,381.3800	0	117,905	0	138,684		138,684	20,779	0	0	0	0		003
737039 SCS COLLAR 3856 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	03/16/2017	03/18/2020	143	0	2,662.6200	0	(62,322)	0	(72,012)		(72,012)	(9,690)	0	0	0	0		003
737073 SCS COLLAR 3857 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	438	3,313,472	1,666.9700	0	(190,861)	0	(126,074)		(126,074)	64,787	0	0	0	212,999		003
737074 SCS COLLAR 3857 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	438	0	2,381.3800	0	509,653	0	566,559		566,559	56,906	0	0	0	0		003
737075 SCS COLLAR 3857 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	438	0	2,957.6300	0	(221,073)	0	(236,469)		(236,469)	(15,397)	0	0	0	0		003
737076 SCS COLLAR 3858 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	112	849,526	2,024.1700	0	(82,333)	0	(59,261)		(59,261)	23,072	0	0	0	212,999		003
737077 SCS COLLAR 3858 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	112	0	2,500.4500	0	112,263	0	124,192		124,192	11,930	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
737078 SCS COLLAR 3858 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	112	0	4,316.9400	0	(4,876)	0	(4,597)		(4,597)	279	0	0	0	0		003
737079 SCS COLLAR 3859 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	178	899,250	2,143.2400	0	(101,580)	0	(75,008)		(75,008)	26,572	0	0	0	212,999		003
737080 SCS COLLAR 3859 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	178	0	2,381.3800	0	138,316	0	153,760		153,760	15,444	0	0	0	0		003
737081 SCS COLLAR 3860 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	87	655,923	1,905.1000	0	(54,029)	0	(37,850)		(37,850)	16,179	0	0	0	212,999		003
737082 SCS COLLAR 3860 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	87	0	2,381.3800	0	100,889	0	112,154		112,154	11,265	0	0	0	0		003
737083 SCS COLLAR 3860 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	87	0	3,754.5600	0	(10,465)	0	(10,153)		(10,153)	312	0	0	0	0		003
737090 SCS COLLAR 3863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	195	873,415	1,247.4300	0	(76,667)	0	(49,269)		(49,269)	27,398	0	0	0	158,369		003
737091 SCS COLLAR 3863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	195	0	1,386.0300	0	118,101	0	137,795		137,795	19,694	0	0	0	0		003
737092 SCS COLLAR 3863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	195	0	1,749.1500	0	(38,868)	0	(41,110)		(41,110)	(2,242)	0	0	0	0		003
737093 SCS COLLAR 3864 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	182	812,105	1,108.8200	0	(48,116)	0	(28,845)		(28,845)	19,271	0	0	0	158,369		003
737094 SCS COLLAR 3864 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	182	0	1,386.0300	0	109,811	0	128,123		128,123	18,312	0	0	0	0		003
737095 SCS COLLAR 3864 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/18/2020	182	0	1,603.3200	0	(59,309)	0	(65,794)		(65,794)	(6,484)	0	0	0	0		003
737096 SCS COLLAR 3865 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	1,961	8,770,726	1,247.4300	0	(1,095,302)	0	(794,770)		(794,770)	300,532	0	0	0	212,999		003
737097 SCS COLLAR 3865 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	1,961	0	1,386.0300	0	1,669,323	0	1,807,400		1,807,400	138,076	0	0	0	0		003
737098 SCS COLLAR 3865 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	1,961	0	2,182.7900	0	(319,641)	0	(286,543)		(286,543)	33,098	0	0	0	0		003
737099 SCS COLLAR 3866 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	3,709	16,589,516	1,108.8200	0	(1,528,770)	0	(1,068,289)		(1,068,289)	460,481	0	0	0	212,999		003
737100 SCS COLLAR 3866 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	3,709	0	1,386.0300	0	3,157,465	0	3,418,632		3,418,632	261,167	0	0	0	0		003
737101 SCS COLLAR 3866 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	3,709	0	1,912.5000	0	(1,147,543)	0	(1,090,733)		(1,090,733)	56,810	0	0	0	0		003
737102 SCS COLLAR 3867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	372	1,661,855	970.2200	0	(108,413)	0	(72,838)		(72,838)	35,575	0	0	0	212,999		003
737103 SCS COLLAR 3867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	372	0	1,386.0300	0	316,299	0	342,462		342,462	26,162	0	0	0	0		003
737104 SCS COLLAR 3867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/16/2017	03/16/2022	372	0	1,758.1200	0	(159,687)	0	(158,763)		(158,763)	924	0	0	0	0		003
741665 SCS COLLAR 3868 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	12,640	31,843,991	2,357.4900	0	677,309	0	2,437,895		2,437,895	1,760,586	0	0	0	214,368		003
741666 SCS COLLAR 3869 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/06/2017	04/06/2022	11,877	29,922,536	2,357.4900	0	636,440	0	2,290,837		2,290,837	1,654,397	0	0	0	214,368		003
741747 SCS COLLAR 3870 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	244	1,090,480	1,227.9800	0	(97,804)	0	(58,642)		(58,642)	39,162	0	0	0	159,596		003
741748 SCS COLLAR 3870 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	244	0	1,364.4300	0	140,518	0	182,984		182,984	42,466	0	0	0	0		003
741749 SCS COLLAR 3870 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	244	0	1,719.1800	0	(42,046)	0	(58,716)		(58,716)	(16,670)	0	0	0	0		003
741750 SCS COLLAR 3871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	300	1,339,607	1,091.5400	0	(130,079)	0	(83,452)		(83,452)	46,627	0	0	0	214,368		003
741751 SCS COLLAR 3871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	300	0	1,364.4300	0	245,936	0	288,593		288,593	42,657	0	0	0	0		003
741752 SCS COLLAR 3871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	300	0	2,052.1000	0	(54,275)	0	(63,087)		(63,087)	(8,812)	0	0	0	0		003
741756 SCS COLLAR 3873 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	217	1,642,535	2,121.7400	0	(42,421)	0	(12,072)		(12,072)	30,350	0	0	0	71,996		003
741757 SCS COLLAR 3873 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	217	0	2,357.4900	0	80,078	0	130,638		130,638	50,560	0	0	0	0		003
741758 SCS COLLAR 3873 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	217	0	2,501.3000	0	(33,368)	0	(59,761)		(59,761)	(26,392)	0	0	0	0		003
741762 SCS COLLAR 3875 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	251	1,899,013	2,121.7400	0	(135,763)	0	(91,274)		(91,274)	44,488	0	0	0	159,596		003
741763 SCS COLLAR 3875 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	251	0	2,357.4900	0	191,383	0	257,045		257,045	65,662	0	0	0	0		003
741764 SCS COLLAR 3875 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	251	0	2,810.1300	0	(54,430)	0	(83,638)		(83,638)	(29,208)	0	0	0	0		003
741765 SCS COLLAR 3876 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	104	788,673	1,885.9900	0	(36,457)	0	(23,271)		(23,271)	13,187	0	0	0	159,596		003
741766 SCS COLLAR 3876 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	104	0	2,357.4900	0	79,483	0	106,753		106,753	27,270	0	0	0	0		003
741767 SCS COLLAR 3876 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	104	0	2,722.9000	0	(30,413)	0	(45,124)		(45,124)	(14,711)	0	0	0	0		003
741772 SCS COLLAR 3878 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	770	5,816,726	1,650.2400	0	(331,478)	0	(218,048)		(218,048)	113,430	0	0	0	214,368		003
741773 SCS COLLAR 3878 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	770	0	2,357.4900	0	863,805	0	1,031,296		1,031,296	167,491	0	0	0	0		003
741774 SCS COLLAR 3878 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/06/2022	770	0	2,840.7800	0	(408,606)	0	(514,169)		(514,169)	(105,562)	0	0	0	0		003
741775 SCS COLLAR 3879 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	7,031	53,144,561	1,885.9900	0	(4,218,894)	0	(3,012,822)		(3,012,822)	1,206,072	0	0	0	214,368		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
741776 SCS COLLAR 3879 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	7,031	0	2,357.4900	0	7,880,598	0	9,422,445		9,422,445	1,541,847	0	0	0	0		003
741777 SCS COLLAR 3879 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	7,031	0	3,078.1800	0	(2,531,336)	0	(3,115,340)		(3,115,340)	(584,004)	0	0	0	0		003
741779 SCS COLLAR 3880 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/01/2020	387	2,921,722	1,885.9900	0	(139,165)	0	(86,208)		(86,208)	52,956	0	0	0	159,596		003
741780 SCS COLLAR 3880 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/01/2020	387	0	2,357.4900	0	303,356	0	395,477		395,477	92,120	0	0	0	0		003
741781 SCS COLLAR 3880 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/01/2020	387	0	2,614.4600	0	(162,359)	0	(224,254)		(224,254)	(61,895)	0	0	0	0		003
741785 SCS COLLAR 3882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	3,360	15,029,611	1,227.9800	0	(1,915,421)	0	(1,314,452)		(1,314,452)	600,969	0	0	0	214,368		003
741786 SCS COLLAR 3882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	3,360	0	1,364.4300	0	2,772,320	0	3,237,846		3,237,846	465,526	0	0	0	0		003
741787 SCS COLLAR 3882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	3,360	0	2,121.8200	0	(544,282)	0	(591,183)		(591,183)	(46,902)	0	0	0	0		003
741788 SCS COLLAR 3883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	6,505	29,093,307	1,091.5400	0	(2,751,535)	0	(1,812,396)		(1,812,396)	939,140	0	0	0	214,368		003
741789 SCS COLLAR 3883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	6,505	0	1,364.4300	0	5,366,469	0	6,267,603		6,267,603	901,134	0	0	0	0		003
741790 SCS COLLAR 3883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/06/2022	6,505	0	1,854.1200	0	(2,009,733)	0	(2,250,484)		(2,250,484)	(240,751)	0	0	0	0		003
741791 SCS COLLAR 3884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	167	746,291	1,227.9800	0	(24,363)	0	(6,061)		(6,061)	18,302	0	0	0	71,996		003
741792 SCS COLLAR 3884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	167	0	1,364.4300	0	47,788	0	78,201		78,201	30,414	0	0	0	0		003
741793 SCS COLLAR 3884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	167	0	1,486.5400	0	(21,517)	0	(34,830)		(34,830)	(13,313)	0	0	0	0		003
741797 SCS COLLAR 3886 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/01/2020	325	1,455,431	1,091.5400	0	(80,895)	0	(49,432)		(49,432)	31,463	0	0	0	159,596		003
741798 SCS COLLAR 3886 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/01/2020	325	0	1,364.4300	0	186,021	0	244,223		244,223	58,203	0	0	0	0		003
741799 SCS COLLAR 3886 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/01/2020	325	0	1,564.0400	0	(104,237)	0	(136,457)		(136,457)	(32,219)	0	0	0	0		003
741800 SCS COLLAR 3887 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	378	1,902,218	2,121.7400	0	(204,961)	0	(155,485)		(155,485)	49,476	0	0	0	214,368		003
741801 SCS COLLAR 3887 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	378	0	2,475.3600	0	236,680	0	289,898		289,898	53,218	0	0	0	0		003
741802 SCS COLLAR 3888 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	88	664,708	1,768.1200	0	(41,605)	0	(30,869)		(30,869)	10,736	0	0	0	214,368		003
741803 SCS COLLAR 3888 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	88	0	2,475.3600	0	82,705	0	101,302		101,302	18,596	0	0	0	0		003
741804 SCS COLLAR 3888 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	88	0	3,160.6900	0	(26,961)	0	(33,439)		(33,439)	(6,478)	0	0	0	0		003
741805 SCS COLLAR 3889 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	189	1,432,007	1,885.9900	0	(108,563)	0	(81,182)		(81,182)	27,381	0	0	0	214,368		003
741806 SCS COLLAR 3889 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	189	0	2,357.4900	0	208,491	0	253,892		253,892	45,401	0	0	0	0		003
741807 SCS COLLAR 3889 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	189	0	3,464.3300	0	(32,618)	0	(40,206)		(40,206)	(7,588)	0	0	0	0		003
741808 SCS COLLAR 3890 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	84	636,922	1,650.2400	0	(32,615)	0	(23,876)		(23,876)	8,739	0	0	0	214,368		003
741809 SCS COLLAR 3890 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	84	0	2,357.4900	0	92,732	0	112,925		112,925	20,193	0	0	0	0		003
741810 SCS COLLAR 3890 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	84	0	3,075.3500	0	(30,179)	0	(37,529)		(37,529)	(7,350)	0	0	0	0		003
741811 SCS COLLAR 3891 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	79	595,244	1,885.9900	0	(44,747)	0	(33,745)		(33,745)	11,002	0	0	0	214,368		003
741812 SCS COLLAR 3891 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	79	0	2,357.4900	0	86,664	0	105,536		105,536	18,872	0	0	0	0		003
741813 SCS COLLAR 3891 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	79	0	2,869.0700	0	(40,395)	0	(50,201)		(50,201)	(9,806)	0	0	0	0		003
741820 SCS COLLAR 3894 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/06/2022	988	5,851,225	1,602.4000	0	(655,585)	0	(414,861)		(414,861)	240,724	0	0	0	214,368		003
741821 SCS COLLAR 3894 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/06/2022	988	0	1,780.4400	0	780,684	0	1,102,857		1,102,857	322,173	0	0	0	0		003
741822 SCS COLLAR 3894 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/06/2022	988	0	3,100.4600	0	(5,128)	0	(52,470)		(52,470)	(47,341)	0	0	0	0		003
741848 SCS COLLAR 3896 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	740	3,307,497	955.1000	0	(207,369)	0	(140,705)		(140,705)	66,664	0	0	0	214,368		003
741849 SCS COLLAR 3896 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	740	0	1,364.4300	0	599,800	0	712,538		712,538	112,738	0	0	0	0		003
741850 SCS COLLAR 3896 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	740	0	1,694.8900	0	(323,635)	0	(370,492)		(370,492)	(46,857)	0	0	0	0		003
741851 SCS COLLAR 3897 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	153	685,101	1,159.7600	0	(71,742)	0	(50,790)		(50,790)	20,952	0	0	0	214,368		003
741852 SCS COLLAR 3897 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	153	0	1,432.6500	0	110,418	0	130,701		130,701	20,284	0	0	0	0		003
741853 SCS COLLAR 3897 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	153	0	2,147.3300	0	(24,426)	0	(25,225)		(25,225)	(799)	0	0	0	0		003
741854 SCS COLLAR 3898 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	4,800	36,281,074	2,121.7400	0	(3,866,874)	0	(2,965,566)		(2,965,566)	901,308	0	0	0	214,368		003
741855 SCS COLLAR 3898 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	4,800	0	2,357.4900	0	5,282,297	0	6,432,576		6,432,576	1,150,279	0	0	0	0		003
741856 SCS COLLAR 3898 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	4,800	0	3,592.1100	0	(643,677)	0	(796,815)		(796,815)	(153,138)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
741857 SCS COLLAR 3899 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	188	1,423,459	2,003.8700	0	(128,957)	0	(97,403)		(97,403)	31,554	0	0	0	214,368		003
741858 SCS COLLAR 3899 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	188	0	2,475.3600	0	177,111	0	216,935		216,935	39,824	0	0	0	0		003
741859 SCS COLLAR 3899 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/06/2022	188	0	3,767.9800	0	(17,876)	0	(22,331)		(22,331)	(4,455)	0	0	0	0		003
741911 SCS COLLAR 3908 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/01/2020	95	560,954	1,602.4000	0	(44,895)	0	(23,803)		(23,803)	21,092	0	0	0	159,596		003
741912 SCS COLLAR 3908 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/01/2020	95	0	1,780.4400	0	55,825	0	86,394		86,394	30,569	0	0	0	0		003
741913 SCS COLLAR 3908 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/01/2020	95	0	2,245.3100	0	(10,592)	0	(21,194)		(21,194)	(10,602)	0	0	0	0		003
744032 SCS COLLAR 3910 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	816	6,170,797	2,104.3500	0	(164,364)	0	(47,063)		(47,063)	117,301	0	0	0	74,282		003
744033 SCS COLLAR 3910 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	816	0	2,338.1700	0	300,668	0	537,604		537,604	236,937	0	0	0	0		003
744034 SCS COLLAR 3910 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	816	0	2,483.1400	0	(123,531)	0	(263,759)		(263,759)	(140,228)	0	0	0	0		003
744035 SCS COLLAR 3911 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	35	175,632	2,104.3500	0	(19,844)	0	(14,053)		(14,053)	5,791	0	0	0	214,887		003
744036 SCS COLLAR 3911 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	35	0	2,338.1700	0	25,190	0	31,953		31,953	6,763	0	0	0	0		003
744037 SCS COLLAR 3912 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	39	292,001	1,636.7200	0	(16,390)	0	(10,736)		(10,736)	5,654	0	0	0	214,887		003
744038 SCS COLLAR 3912 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	39	0	2,338.1700	0	41,416	0	53,127		53,127	11,712	0	0	0	0		003
744039 SCS COLLAR 3912 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	39	0	3,047.3400	0	(12,887)	0	(18,230)		(18,230)	(5,343)	0	0	0	0		003
744040 SCS COLLAR 3913 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	39	196,104	2,104.3500	0	(22,157)	0	(15,692)		(15,692)	6,465	0	0	0	214,887		003
744041 SCS COLLAR 3913 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	39	0	2,455.0800	0	24,068	0	30,781		30,781	6,714	0	0	0	0		003
744054 SCS COLLAR 3918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	2,360	17,837,885	1,870.5400	0	(1,464,636)	0	(990,950)		(990,950)	473,685	0	0	0	214,887		003
744055 SCS COLLAR 3918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	2,360	0	2,338.1700	0	2,521,303	0	3,245,467		3,245,467	724,164	0	0	0	0		003
744056 SCS COLLAR 3918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	2,360	0	3,044.0600	0	(769,277)	0	(1,120,191)		(1,120,191)	(350,914)	0	0	0	0		003
744057 SCS COLLAR 3919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	761	5,751,654	1,636.7200	0	(326,124)	0	(211,477)		(211,477)	114,647	0	0	0	214,887		003
744058 SCS COLLAR 3919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	761	0	2,338.1700	0	812,970	0	1,046,469		1,046,469	233,500	0	0	0	0		003
744059 SCS COLLAR 3919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	761	0	2,803.4700	0	(394,180)	0	(543,261)		(543,261)	(149,082)	0	0	0	0		003
744060 SCS COLLAR 3920 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,177	521,665	72.7700	0	(17,051)	0	(8,672)		(8,672)	8,379	0	0	0	74,282		003
744061 SCS COLLAR 3920 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,177	0	80.8500	0	22,178	0	12,226		12,226	(9,952)	0	0	0	0		003
744062 SCS COLLAR 3920 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,177	0	89.3400	0	(3,944)	0	(1,364)		(1,364)	2,581	0	0	0	0		003
744069 SCS COLLAR 3923 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	60	1,080,776	4,859.6700	0	(26,928)	0	(8,366)		(8,366)	18,562	0	0	0	74,282		003
744070 SCS COLLAR 3923 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	60	0	5,399.6400	0	62,191	0	127,585		127,585	65,394	0	0	0	0		003
744071 SCS COLLAR 3923 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	60	0	5,716.0500	0	(33,086)	0	(83,114)		(83,114)	(50,027)	0	0	0	0		003
744078 SCS COLLAR 3926 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	5,432	421,447	20.7100	0	(14,358)	0	(2,920)		(2,920)	11,438	0	0	0	74,282		003
744079 SCS COLLAR 3926 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	5,432	0	23.0100	0	26,059	0	53,097		53,097	27,037	0	0	0	0		003
744080 SCS COLLAR 3926 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	5,432	0	25.0800	0	(10,870)	0	(27,513)		(27,513)	(16,643)	0	0	0	0		003
744091 SCS COLLAR 3930 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	52	396,517	2,104.3500	0	(28,222)	0	(18,668)		(18,668)	9,553	0	0	0	160,727		003
744092 SCS COLLAR 3930 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	52	0	2,338.1700	0	39,667	0	55,948		55,948	16,281	0	0	0	0		003
744093 SCS COLLAR 3930 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	52	0	2,982.3400	0	(6,278)	0	(10,275)		(10,275)	(3,997)	0	0	0	0		003
744094 SCS COLLAR 3931 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	59	446,083	1,870.5400	0	(20,443)	0	(12,933)		(12,933)	7,511	0	0	0	160,727		003
744095 SCS COLLAR 3931 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	59	0	2,338.1700	0	44,625	0	62,941		62,941	18,316	0	0	0	0		003
744096 SCS COLLAR 3931 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	59	0	2,692.4000	0	(18,369)	0	(28,214)		(28,214)	(9,845)	0	0	0	0		003
744097 SCS COLLAR 3932 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2022	984	7,436,851	2,104.3500	0	(833,003)	0	(595,035)		(595,035)	237,968	0	0	0	214,887		003
744098 SCS COLLAR 3932 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2022	984	0	2,338.1700	0	1,078,024	0	1,353,003		1,353,003	274,979	0	0	0	0		003
744099 SCS COLLAR 3932 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2022	984	0	3,580.2100	0	(125,201)	0	(169,212)		(169,212)	(44,011)	0	0	0	0		003
744100 SCS COLLAR 3933 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2022	105	790,880	1,870.5400	0	(63,696)	0	(43,933)		(43,933)	19,763	0	0	0	214,887		003
744101 SCS COLLAR 3933 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2022	105	0	2,338.1700	0	114,644	0	143,887		143,887	29,243	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744102 SCS COLLAR 3933 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	105	0	3,430.5600	0	(18,071)	0	(23,956)		(23,956)	(5,885)	0	0	0	0		003
744103 SCS COLLAR 3934 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	49	370,658	1,987.4400	0	(35,305)	0	(24,836)		(24,836)	10,469	0	0	0	214,887		003
744104 SCS COLLAR 3934 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	49	0	2,455.0800	0	45,979	0	58,180		58,180	12,201	0	0	0	0		003
744105 SCS COLLAR 3934 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	49	0	3,716.2900	0	(4,703)	0	(6,505)		(6,505)	(1,802)	0	0	0	0		003
744109 SCS COLLAR 3936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/16/2018	892	3,987,965	1,230.4200	0	(135,820)	0	(36,370)		(36,370)	99,450	0	0	0	74,282		003
744110 SCS COLLAR 3936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/16/2018	892	0	1,367.1300	0	254,454	0	417,757		417,757	163,304	0	0	0	0		003
744111 SCS COLLAR 3936 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/16/2018	892	0	1,487.9900	0	(110,478)	0	(190,907)		(190,907)	(80,429)	0	0	0	0		003
744121 SCS COLLAR 3940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	54	241,001	1,230.4200	0	(20,834)	0	(13,222)		(13,222)	7,612	0	0	0	160,727		003
744122 SCS COLLAR 3940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	54	0	1,367.1300	0	30,513	0	40,370		40,370	9,857	0	0	0	0		003
744123 SCS COLLAR 3940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	54	0	1,809.1300	0	(6,577)	0	(9,370)		(9,370)	(2,793)	0	0	0	0		003
744124 SCS COLLAR 3941 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	60	268,264	1,093.7100	0	(15,557)	0	(9,325)		(9,325)	6,232	0	0	0	160,727		003
744125 SCS COLLAR 3941 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	60	0	1,367.1300	0	33,965	0	44,937		44,937	10,972	0	0	0	0		003
744126 SCS COLLAR 3941 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	60	0	1,627.0200	0	(14,954)	0	(20,511)		(20,511)	(5,557)	0	0	0	0		003
744130 SCS COLLAR 3943 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	78	347,870	1,093.7100	0	(32,257)	0	(21,893)		(21,893)	10,364	0	0	0	214,887		003
744131 SCS COLLAR 3943 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	78	0	1,367.1300	0	62,751	0	74,755		74,755	12,005	0	0	0	0		003
744132 SCS COLLAR 3943 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	78	0	2,012.4200	0	(16,205)	0	(18,286)		(18,286)	(2,081)	0	0	0	0		003
744133 SCS COLLAR 3944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	55	246,453	1,162.0600	0	(26,700)	0	(18,449)		(18,449)	8,250	0	0	0	214,887		003
744134 SCS COLLAR 3944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	55	0	1,435.4900	0	39,403	0	46,894		46,894	7,491	0	0	0	0		003
744135 SCS COLLAR 3944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	55	0	2,127.2600	0	(8,780)	0	(9,651)		(9,651)	(871)	0	0	0	0		003
744146 SCS COLLAR 3947 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	340	2,015,166	1,597.3300	0	(57,623)	0	(12,158)		(12,158)	45,465	0	0	0	74,282		003
744147 SCS COLLAR 3947 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	340	0	1,774.8100	0	73,570	0	225,416		225,416	151,846	0	0	0	0		003
744148 SCS COLLAR 3947 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	340	0	1,913.2500	0	(11,904)	0	(113,770)		(113,770)	(101,865)	0	0	0	0		003
744152 SCS COLLAR 3949 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	271	880,888	857.6300	0	(42,834)	0	(7,963)		(7,963)	34,871	0	0	0	74,282		003
744153 SCS COLLAR 3949 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	271	0	952.9200	0	54,862	0	122,047		122,047	67,185	0	0	0	0		003
744154 SCS COLLAR 3949 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	271	0	1,052.9800	0	(10,301)	0	(59,638)		(59,638)	(49,337)	0	0	0	0		003
744161 SCS COLLAR 3952 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,139	5,094,825	1,230.4200	0	(663,424)	0	(449,735)		(449,735)	213,689	0	0	0	214,887		003
744162 SCS COLLAR 3952 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,139	0	1,367.1300	0	925,055	0	1,094,851		1,094,851	169,796	0	0	0	0		003
744163 SCS COLLAR 3952 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,139	0	2,094.8600	0	(180,526)	0	(216,881)		(216,881)	(36,355)	0	0	0	0		003
744164 SCS COLLAR 3953 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,516	6,780,740	956.9900	0	(469,461)	0	(291,694)		(291,694)	177,767	0	0	0	214,887		003
744165 SCS COLLAR 3953 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,516	0	1,367.1300	0	1,231,162	0	1,457,145		1,457,145	225,983	0	0	0	0		003
744166 SCS COLLAR 3953 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	1,516	0	1,680.4800	0	(653,759)	0	(787,936)		(787,936)	(134,177)	0	0	0	0		003
744167 SCS COLLAR 3954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	3,606	16,129,612	1,093.7100	0	(1,567,845)	0	(1,015,118)		(1,015,118)	552,727	0	0	0	214,887		003
744168 SCS COLLAR 3954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	3,606	0	1,367.1300	0	2,928,614	0	3,466,168		3,466,168	537,554	0	0	0	0		003
744169 SCS COLLAR 3954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/19/2017	04/14/2022	3,606	0	1,831.5500	0	(1,104,002)	0	(1,325,269)		(1,325,269)	(221,266)	0	0	0	0		003
744173 SCS COLLAR 3956 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	42	161,510	1,151.1500	0	0	0	(795)		(795)	(795)	0	0	0	74,282		003
744174 SCS COLLAR 3956 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	42	0	1,279.0500	0	359	0	6,548		6,548	6,189	0	0	0	0		003
744175 SCS COLLAR 3956 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	42	0	1,318.7000	0	0	0	(4,335)		(4,335)	(4,335)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	978	151,345	45.4000	0	(8,538)	0	(5,310)		(5,310)	3,229	0	0	0	74,282		003
Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	978	0	50.4400	0	18,441	0	15,044		15,044	(3,398)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	978	0	56.2400	0	(9,571)	0	(6,858)		(6,858)	2,713	0	0	0	0		003
744212 SCS COLLAR 3960 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/20/2022	14,033	35,353,641	2,355.8400	0	612,914	0	2,584,569		2,584,569	1,971,656	0	0	0	215,276		003
744214 SCS COLLAR 3961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	1,134	1,691,039	1,384.1500	0	29,108	0	127,110		127,110	98,002	0	0	0	215,276		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744216 SCS COLLAR 3962 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/20/2022	12,708	870,237	61.9300	0	14,591	0	69,981		69,981	55,390	0	0	0	215,276		003
744382 SCS COLLAR 3964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	275	1,231,120	1,245.7400	0	(43,068)	0	(12,559)		(12,559)	30,509	0	0	0	74,656		003
744383 SCS COLLAR 3964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	275	0	1,384.1500	0	80,433	0	118,240		118,240	37,807	0	0	0	0		003
744384 SCS COLLAR 3964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	275	0	1,509.1400	0	(34,598)	0	(49,537)		(49,537)	(14,938)	0	0	0	0		003
744394 SCS COLLAR 3968 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	2,851	21,544,345	2,120.2600	0	(2,405,028)	0	(1,770,179)		(1,770,179)	634,849	0	0	0	215,276		003
744395 SCS COLLAR 3968 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	2,851	0	2,355.8400	0	3,136,533	0	3,842,687		3,842,687	706,154	0	0	0	0		003
744396 SCS COLLAR 3968 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	2,851	0	3,606.5600	0	(357,992)	0	(470,680)		(470,680)	(112,688)	0	0	0	0		003
744397 SCS COLLAR 3969 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	3,436	25,968,495	3,064.2400	0	(1,250,330)	0	(1,581,635)		(1,581,635)	(331,305)	0	0	0	215,276		003
744398 SCS COLLAR 3969 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	3,436	0	1,884.6700	0	(2,080,079)	0	(1,482,425)		(1,482,425)	597,654	0	0	0	0		003
744399 SCS COLLAR 3969 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	3,436	0	2,355.8400	0	3,780,623	0	4,631,786		4,631,786	851,163	0	0	0	0		003
744400 SCS COLLAR 3970 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	107	810,614	2,002.4600	0	(76,876)	0	(55,804)		(55,804)	21,073	0	0	0	215,276		003
744401 SCS COLLAR 3970 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	107	0	2,473.6300	0	100,936	0	124,438		124,438	23,502	0	0	0	0		003
744402 SCS COLLAR 3970 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	107	0	3,747.9100	0	(10,006)	0	(13,546)		(13,546)	(3,540)	0	0	0	0		003
744403 SCS COLLAR 3971 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	307	2,318,481	1,884.6700	0	(185,711)	0	(132,352)		(132,352)	53,359	0	0	0	215,276		003
744404 SCS COLLAR 3971 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	307	0	2,355.8400	0	337,536	0	413,528		413,528	75,992	0	0	0	0		003
744405 SCS COLLAR 3971 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/20/2022	307	0	3,460.9600	0	(52,011)	0	(66,845)		(66,845)	(14,834)	0	0	0	0		003
744420 SCS COLLAR 3976 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/20/2022	758	5,730,970	1,649.0900	0	(317,658)	0	(216,762)		(216,762)	100,896	0	0	0	215,276		003
744421 SCS COLLAR 3976 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/20/2022	758	0	2,355.8400	0	833,147	0	1,022,186		1,022,186	189,039	0	0	0	0		003
744422 SCS COLLAR 3976 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/20/2022	758	0	2,823.0000	0	(416,126)	0	(526,457)		(526,457)	(110,330)	0	0	0	0		003
744423 SCS COLLAR 3977 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/15/2020	207	1,562,409	1,884.6700	0	(72,568)	0	(46,768)		(46,768)	25,799	0	0	0	160,814		003
744424 SCS COLLAR 3977 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/15/2020	207	0	2,355.8400	0	158,685	0	213,488		213,488	54,803	0	0	0	0		003
744425 SCS COLLAR 3977 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/20/2017	04/15/2020	207	0	2,716.2800	0	(64,641)	0	(92,618)		(92,618)	(27,977)	0	0	0	0		003
744435 SCS COLLAR 3981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	95	717,574	2,120.2600	0	(19,459)	0	(5,907)		(5,907)	13,551	0	0	0	74,656		003
744436 SCS COLLAR 3981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	95	0	2,355.8400	0	35,563	0	58,492		58,492	22,929	0	0	0	0		003
744437 SCS COLLAR 3981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	95	0	2,506.3800	0	(14,480)	0	(26,422)		(26,422)	(11,942)	0	0	0	0		003
744441 SCS COLLAR 3983 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	538	2,710,955	2,120.2600	0	(304,707)	0	(222,744)		(222,744)	81,963	0	0	0	215,276		003
744442 SCS COLLAR 3983 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	538	0	2,473.6300	0	338,423	0	416,161		416,161	77,738	0	0	0	0		003
744443 SCS COLLAR 3984 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	1,605	7,176,684	1,245.7400	0	(943,483)	0	(658,204)		(658,204)	285,278	0	0	0	215,276		003
744444 SCS COLLAR 3984 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	1,605	0	1,384.1500	0	1,311,944	0	1,500,165		1,500,165	188,220	0	0	0	0		003
744445 SCS COLLAR 3984 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	1,605	0	2,125.7800	0	(244,930)	0	(284,207)		(284,207)	(39,277)	0	0	0	0		003
744446 SCS COLLAR 3985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	3,595	16,078,873	1,107.3200	0	(1,579,382)	0	(1,052,201)		(1,052,201)	527,180	0	0	0	215,276		003
744447 SCS COLLAR 3985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	3,595	0	1,384.1500	0	2,939,322	0	3,361,017		3,361,017	421,695	0	0	0	0		003
744448 SCS COLLAR 3985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	3,595	0	1,854.9000	0	(1,083,176)	0	(1,256,127)		(1,256,127)	(172,951)	0	0	0	0		003
744449 SCS COLLAR 3986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	453	2,026,016	968.9000	0	(143,332)	0	(90,655)		(90,655)	52,677	0	0	0	215,276		003
744450 SCS COLLAR 3986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	453	0	1,384.1500	0	370,369	0	423,504		423,504	53,136	0	0	0	0		003
744451 SCS COLLAR 3986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	453	0	1,704.9500	0	(192,163)	0	(223,942)		(223,942)	(31,779)	0	0	0	0		003
744452 SCS COLLAR 3987 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	135	605,327	1,245.7400	0	(79,579)	0	(55,517)		(55,517)	24,062	0	0	0	215,276		003
744453 SCS COLLAR 3987 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	135	0	1,453.3600	0	98,069	0	111,699		111,699	13,630	0	0	0	0		003
744454 SCS COLLAR 3987 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	135	0	2,464.7600	0	(8,070)	0	(10,420)		(10,420)	(2,350)	0	0	0	0		003
744455 SCS COLLAR 3988 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	208	929,532	1,107.3200	0	(91,305)	0	(60,829)		(60,829)	30,477	0	0	0	215,276		003
744456 SCS COLLAR 3988 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	208	0	1,384.1500	0	169,925	0	194,303		194,303	24,379	0	0	0	0		003
744457 SCS COLLAR 3988 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/20/2022	208	0	2,050.8000	0	(38,887)	0	(44,607)		(44,607)	(5,720)	0	0	0	0		003
744523 SCS COLLAR 3991 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/20/2017	04/20/2022	482	2,851,701	1,605.3100	0	(283,470)	0	(204,693)		(204,693)	78,777	0	0	0	215,276		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744524 SCS COLLAR 3991 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	04/20/2017	04/20/2022	482	0	1,783.6700	0	353,049	0	536,436		536,436	183,388	0	0	0	0		003
744525 SCS COLLAR 3991 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	04/20/2017	04/20/2022	482	0	2,693.3500	0	(21,802)	0	(72,290)		(72,290)	(50,488)	0	0	0	0		003
746957 SCS COLLAR 3993 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/04/2017	05/04/2022	13,609	34,285,994	2,389.5200	0	764,197	0	2,260,602		2,260,602	1,496,405	0	0	0	216,180		003
746959 SCS COLLAR 3994 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	2,978	4,439,802	1,388.8460	0	98,147	0	321,527		321,527	223,380	0	0	0	216,180		003
746961 SCS COLLAR 3995 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/04/2017	05/04/2022	29,521	2,021,569	64.8700	0	45,443	0	127,973		127,973	82,530	0	0	0	216,180		003
747106 SCS COLLAR 3998 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	183	816,898	1,249.9600	0	(72,143)	0	(48,547)		(48,547)	23,596	0	0	0	162,623		003
747107 SCS COLLAR 3998 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	183	0	1,388.8500	0	105,627	0	130,662		130,662	25,035	0	0	0	0		003
747108 SCS COLLAR 3998 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	183	0	1,738.8400	0	(31,604)	0	(42,694)		(42,694)	(11,090)	0	0	0	0		003
747109 SCS COLLAR 3999 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	226	1,009,046	1,111.0800	0	(60,254)	0	(38,213)		(38,213)	22,041	0	0	0	162,623		003
747110 SCS COLLAR 3999 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	226	0	1,388.8500	0	130,472	0	161,395		161,395	30,923	0	0	0	0		003
747111 SCS COLLAR 3999 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/06/2020	226	0	1,593.1200	0	(67,896)	0	(88,421)		(88,421)	(20,525)	0	0	0	0		003
747112 SCS COLLAR 4000 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	4,069	18,197,177	1,111.0800	0	(1,754,537)	0	(1,211,868)		(1,211,868)	542,670	0	0	0	216,180		003
747113 SCS COLLAR 4000 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	4,069	0	1,388.8500	0	3,364,973	0	3,789,192		3,789,192	424,220	0	0	0	0		003
747114 SCS COLLAR 4000 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	4,069	0	1,875.5000	0	(1,208,168)	0	(1,369,284)		(1,369,284)	(161,116)	0	0	0	0		003
747115 SCS COLLAR 4001 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	336	1,501,761	972.1900	0	(104,225)	0	(68,499)		(68,499)	35,727	0	0	0	216,180		003
747116 SCS COLLAR 4001 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	336	0	1,388.8500	0	277,702	0	312,711		312,711	35,010	0	0	0	0		003
747117 SCS COLLAR 4001 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	336	0	1,736.0600	0	(140,278)	0	(156,298)		(156,298)	(16,020)	0	0	0	0		003
747118 SCS COLLAR 4002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	133	595,766	1,111.0800	0	(57,443)	0	(39,676)		(39,676)	17,767	0	0	0	216,180		003
747119 SCS COLLAR 4002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	133	0	1,388.8500	0	110,167	0	124,056		124,056	13,889	0	0	0	0		003
747120 SCS COLLAR 4002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	133	0	2,097.8500	0	(24,292)	0	(25,764)		(25,764)	(1,471)	0	0	0	0		003
747121 SCS COLLAR 4003 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	237	1,060,572	1,111.0800	0	(102,258)	0	(70,630)		(70,630)	31,628	0	0	0	216,180		003
747122 SCS COLLAR 4003 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	237	0	1,388.8500	0	196,118	0	220,843		220,843	24,724	0	0	0	0		003
747123 SCS COLLAR 4003 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	237	0	1,777.7200	0	(90,175)	0	(100,327)		(100,327)	(10,152)	0	0	0	0		003
747137 SCS COLLAR 4005 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	99	746,471	2,150.5700	0	(18,833)	0	(7,607)		(7,607)	11,226	0	0	0	77,225		003
747138 SCS COLLAR 4005 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	99	0	2,389.5200	0	36,462	0	53,932		53,932	17,470	0	0	0	0		003
747139 SCS COLLAR 4005 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	99	0	2,535.2800	0	(15,272)	0	(23,476)		(23,476)	(8,204)	0	0	0	0		003
747154 SCS COLLAR 4009 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	05/04/2017	05/04/2022	1,768	7,907,054	1,249.9600	0	0	0	(736,782)		(736,782)	(736,782)	0	0	0	216,180		003
747155 SCS COLLAR 4009 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	05/04/2017	05/04/2022	1,768	0	1,388.8500	0	174,795	0	1,646,483		1,646,483	1,471,688	0	0	0	0		003
747156 SCS COLLAR 4009 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	05/04/2017	05/04/2022	1,768	0	2,186.6000	0	0	0	(272,790)		(272,790)	(272,790)	0	0	0	0		003
747157 SCS COLLAR 4010 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/04/2017	05/04/2022	4,248	32,107,734	1,911.6200	0	(2,512,380)	0	(1,931,776)		(1,931,776)	580,604	0	0	0	216,180		003
747158 SCS COLLAR 4010 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/04/2017	05/04/2022	4,248	0	2,389.5200	0	4,765,896	0	5,515,054		5,515,054	749,158	0	0	0	0		003
747159 SCS COLLAR 4010 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/04/2017	05/04/2022	4,248	0	3,113.7800	0	(1,530,870)	0	(1,811,937)		(1,811,937)	(281,067)	0	0	0	0		003
747160 SCS COLLAR 4011 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	104	786,537	2,150.5700	0	(54,205)	0	(41,295)		(41,295)	12,909	0	0	0	162,623		003
747161 SCS COLLAR 4011 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	104	0	2,389.5200	0	80,620	0	101,832		101,832	21,211	0	0	0	0		003
747162 SCS COLLAR 4011 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	104	0	2,854.2800	0	(24,573)	0	(31,809)		(31,809)	(7,236)	0	0	0	0		003
747163 SCS COLLAR 4012 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	141	1,069,098	1,911.6200	0	(46,887)	0	(34,758)		(34,758)	12,129	0	0	0	162,623		003
747164 SCS COLLAR 4012 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	141	0	2,389.5200	0	109,583	0	138,414		138,414	28,832	0	0	0	0		003
747165 SCS COLLAR 4012 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/06/2020	141	0	2,647.5900	0	(60,191)	0	(77,922)		(77,922)	(17,731)	0	0	0	0		003
747166 SCS COLLAR 4013 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/04/2022	2,380	17,984,885	2,150.5700	0	(1,940,519)	0	(1,554,504)		(1,554,504)	386,016	0	0	0	216,180		003
747167 SCS COLLAR 4013 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/04/2022	2,380	0	2,389.5200	0	2,669,235	0	3,089,212		3,089,212	419,977	0	0	0	0		003
747168 SCS COLLAR 4013 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/04/2022	2,380	0	3,635.1800	0	(323,932)	0	(380,625)		(380,625)	(56,693)	0	0	0	0		003
747169 SCS COLLAR 4014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/04/2017	05/04/2022	500	3,779,798	2,389.5200	0	560,981	0	649,245		649,245	88,265	0	0	0	216,180		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
747170 SCS COLLAR 4014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	500	0	2,875.3100	0	(277,157)	0	(321,776)		(321,776)	(44,620)	0	0	0	0		003
747171 SCS COLLAR 4014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	500	0	1,672.6600	0	(198,752)	0	(151,009)		(151,009)	47,744	0	0	0	0		003
747172 SCS COLLAR 4015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	346	2,615,811	2,031.0900	0	(238,994)	0	(189,676)		(189,676)	49,318	0	0	0	216,180		003
747173 SCS COLLAR 4015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	346	0	2,509.0000	0	332,231	0	385,089		385,089	52,858	0	0	0	0		003
747174 SCS COLLAR 4015 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	346	0	3,788.8200	0	(34,362)	0	(41,530)		(41,530)	(7,168)	0	0	0	0		003
747175 SCS COLLAR 4016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	125	944,687	1,911.6200	0	(72,675)	0	(56,838)		(56,838)	15,837	0	0	0	216,180		003
747176 SCS COLLAR 4016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	125	0	2,389.5200	0	140,206	0	162,266		162,266	22,060	0	0	0	0		003
747177 SCS COLLAR 4016 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/04/2022	125	0	3,515.9400	0	(21,629)	0	(25,043)		(25,043)	(3,413)	0	0	0	0		003
747201 SCS COLLAR 4021 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	220	1,107,055	2,150.5700	0	(122,115)	0	(95,687)		(95,687)	26,428	0	0	0	216,180		003
747202 SCS COLLAR 4021 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/04/2022	220	0	2,509.0000	0	142,590	0	162,976		162,976	20,386	0	0	0	0		003
747216 SCS COLLAR 4023 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/06/2020	94	559,156	1,667.9200	0	(45,326)	0	(29,109)		(29,109)	16,217	0	0	0	162,623		003
747217 SCS COLLAR 4023 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/06/2020	94	0	1,853.2400	0	57,791	0	73,929		73,929	16,138	0	0	0	0		003
747218 SCS COLLAR 4023 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/06/2020	94	0	2,342.8700	0	(11,167)	0	(15,348)		(15,348)	(4,181)	0	0	0	0		003
747219 SCS COLLAR 4024 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/04/2022	695	4,114,316	1,667.9200	0	(466,918)	0	(335,868)		(335,868)	131,051	0	0	0	216,180		003
747220 SCS COLLAR 4024 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/04/2022	695	0	1,853.2400	0	573,226	0	693,509		693,509	120,284	0	0	0	0		003
747221 SCS COLLAR 4024 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/04/2022	695	0	3,182.5691	0	(14,633)	0	(31,810)		(31,810)	(17,177)	0	0	0	0		003
749366 SCS COLLAR 4027 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	50	889,935	5,151.9900	0	(23,268)	0	(13,158)		(13,158)	10,110	0	0	0	79,360		003
749367 SCS COLLAR 4027 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	50	0	5,724.4400	0	55,005	0	71,001		71,001	15,996	0	0	0	0		003
749368 SCS COLLAR 4027 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	50	0	6,066.1900	0	(28,951)	0	(38,657)		(38,657)	(9,706)	0	0	0	0		003
749369 SCS COLLAR 4028 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,604	202,014	21.4300	0	(6,382)	0	(2,247)		(2,247)	4,135	0	0	0	79,360		003
749370 SCS COLLAR 4028 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,604	0	23.8100	0	12,241	0	21,077		21,077	8,836	0	0	0	0		003
749371 SCS COLLAR 4028 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,604	0	25.7400	0	(5,250)	0	(10,830)		(10,830)	(5,580)	0	0	0	0		003
749375 SCS COLLAR 4030 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	358	2,707,556	2,160.6000	0	(197,060)	0	(145,843)		(145,843)	51,218	0	0	0	163,307		003
749376 SCS COLLAR 4030 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	358	0	2,400.6700	0	283,723	0	344,433		344,433	60,710	0	0	0	0		003
749377 SCS COLLAR 4030 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	358	0	2,878.4000	0	(83,953)	0	(102,858)		(102,858)	(18,904)	0	0	0	0		003
749378 SCS COLLAR 4031 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	369	2,788,362	1,920.5400	0	(130,326)	0	(93,214)		(93,214)	37,112	0	0	0	163,307		003
749379 SCS COLLAR 4031 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	369	0	2,400.6700	0	292,191	0	354,712		354,712	62,522	0	0	0	0		003
749380 SCS COLLAR 4031 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	369	0	2,661.6200	0	(159,074)	0	(197,619)		(197,619)	(38,544)	0	0	0	0		003
749381 SCS COLLAR 4032 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	168	1,267,724	2,160.6000	0	(92,267)	0	(68,286)		(68,286)	23,981	0	0	0	163,307		003
749382 SCS COLLAR 4032 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	168	0	2,400.6700	0	132,844	0	161,269		161,269	28,425	0	0	0	0		003
749383 SCS COLLAR 4032 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	168	0	3,093.7400	0	(19,413)	0	(24,376)		(24,376)	(4,964)	0	0	0	0		003
749387 SCS COLLAR 4033 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	16	123,834	1,920.5400	0	(5,788)	0	(4,140)		(4,140)	1,648	0	0	0	163,307		003
749388 SCS COLLAR 4033 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	16	0	2,400.6700	0	12,976	0	15,753		15,753	2,777	0	0	0	0		003
749389 SCS COLLAR 4033 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2020	16	0	2,780.9400	0	(5,121)	0	(6,323)		(6,323)	(1,202)	0	0	0	0		003
749390 SCS COLLAR 4034 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	885	6,689,133	2,160.6000	0	(755,764)	0	(589,952)		(589,952)	165,812	0	0	0	216,952		003
749391 SCS COLLAR 4034 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	885	0	2,400.6700	0	1,006,073	0	1,137,161		1,137,161	131,089	0	0	0	0		003
749392 SCS COLLAR 4034 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	885	0	3,679.0300	0	(116,580)	0	(132,965)		(132,965)	(16,386)	0	0	0	0		003
749393 SCS COLLAR 4035 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	1,925	14,552,589	1,920.5400	0	(1,184,518)	0	(894,768)		(894,768)	289,750	0	0	0	216,952		003
749394 SCS COLLAR 4035 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	1,925	0	2,400.6700	0	2,188,769	0	2,473,959		2,473,959	285,191	0	0	0	0		003
749395 SCS COLLAR 4035 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	1,925	0	3,133.3500	0	(713,316)	0	(801,876)		(801,876)	(88,560)	0	0	0	0		003
749396 SCS COLLAR 4036 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	717	5,417,211	1,680.4700	0	(305,178)	0	(221,551)		(221,551)	83,627	0	0	0	216,952		003
749397 SCS COLLAR 4036 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	717	0	2,400.6700	0	814,771	0	920,933		920,933	106,162	0	0	0	0		003
749398 SCS COLLAR 4036 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	717	0	2,886.8100	0	(401,294)	0	(456,402)		(456,402)	(55,108)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
749399 SCS COLLAR 4037 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	34	172,108	2,160.6000	0	(19,445)	0	(15,179)		(15,179)	4,266	0	0	0	216,952		003
749400 SCS COLLAR 4037 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	34	0	2,400.6700	0	25,886	0	29,259		29,259	3,373	0	0	0	0		003
749401 SCS COLLAR 4038 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	148	1,118,704	1,920.5400	0	(91,058)	0	(68,784)		(68,784)	22,274	0	0	0	216,952		003
749402 SCS COLLAR 4038 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	148	0	2,400.6700	0	168,258	0	190,181		190,181	21,924	0	0	0	0		003
749403 SCS COLLAR 4038 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	148	0	3,543.8700	0	(25,520)	0	(28,641)		(28,641)	(3,121)	0	0	0	0		003
749404 SCS COLLAR 4039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	55	412,429	1,680.4700	0	(23,234)	0	(16,867)		(16,867)	6,367	0	0	0	216,952		003
749405 SCS COLLAR 4039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	55	0	2,400.6700	0	62,031	0	70,114		70,114	8,082	0	0	0	0		003
749406 SCS COLLAR 4039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	55	0	3,146.8000	0	(19,744)	0	(22,176)		(22,176)	(2,432)	0	0	0	0		003
749407 SCS COLLAR 4040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	24	178,406	2,040.5700	0	(17,182)	0	(13,212)		(13,212)	3,970	0	0	0	216,952		003
749408 SCS COLLAR 4040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	24	0	2,520.7000	0	23,016	0	25,974		25,974	2,958	0	0	0	0		003
749409 SCS COLLAR 4040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/16/2022	24	0	3,833.8700	0	(2,268)	0	(2,666)		(2,666)	(398)	0	0	0	0		003
749410 SCS COLLAR 4041 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	257	835,496	913.5500	0	(30,184)	0	(13,889)		(13,889)	16,295	0	0	0	79,360		003
749411 SCS COLLAR 4041 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	257	0	1,015.0500	0	54,020	0	80,982		80,982	26,962	0	0	0	0		003
749412 SCS COLLAR 4041 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	257	0	1,101.3300	0	(21,271)	0	(38,359)		(38,359)	(17,087)	0	0	0	0		003
749422 SCS COLLAR 4045 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	47	179,855	1,110.7800	0	(2,941)	0	(672)		(672)	2,269	0	0	0	79,360		003
749423 SCS COLLAR 4045 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	47	0	1,234.2000	0	10,553	0	11,850		11,850	1,297	0	0	0	0		003
749424 SCS COLLAR 4045 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	47	0	1,281.7200	0	(7,046)	0	(7,808)		(7,808)	(761)	0	0	0	0		003
749459 SCS COLLAR 4047 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	622	4,701,494	2,160.6000	0	(123,537)	0	(53,675)		(53,675)	69,862	0	0	0	79,360		003
749460 SCS COLLAR 4047 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	622	0	2,400.6700	0	236,403	0	329,678		329,678	93,275	0	0	0	0		003
749461 SCS COLLAR 4047 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	622	0	2,554.3100	0	(98,217)	0	(134,545)		(134,545)	(36,328)	0	0	0	0		003
749465 SCS COLLAR 4049 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	549	2,455,402	1,255.2100	0	(217,802)	0	(149,254)		(149,254)	68,547	0	0	0	163,307		003
749466 SCS COLLAR 4049 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	549	0	1,394.6800	0	322,010	0	388,186		388,186	66,175	0	0	0	0		003
749467 SCS COLLAR 4049 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	549	0	1,756.7400	0	(101,804)	0	(121,268)		(121,268)	(19,463)	0	0	0	0		003
749468 SCS COLLAR 4050 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	713	3,189,778	1,115.7500	0	(191,871)	0	(123,814)		(123,814)	68,057	0	0	0	163,307		003
749469 SCS COLLAR 4050 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	713	0	1,394.6800	0	418,488	0	504,287		504,287	85,798	0	0	0	0		003
749470 SCS COLLAR 4050 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	713	0	1,605.9800	0	(223,494)	0	(269,563)		(269,563)	(46,069)	0	0	0	0		003
749471 SCS COLLAR 4051 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	30	132,551	1,255.2100	0	(11,750)	0	(8,057)		(8,057)	3,693	0	0	0	163,307		003
749472 SCS COLLAR 4051 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	30	0	1,394.6800	0	17,395	0	20,956		20,956	3,561	0	0	0	0		003
749473 SCS COLLAR 4051 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	30	0	1,874.4500	0	(3,472)	0	(4,224)		(4,224)	(752)	0	0	0	0		003
749474 SCS COLLAR 4052 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	50	223,413	1,115.7500	0	(13,430)	0	(8,672)		(8,672)	4,758	0	0	0	163,307		003
749475 SCS COLLAR 4052 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	50	0	1,394.6800	0	29,331	0	35,320		35,320	5,989	0	0	0	0		003
749476 SCS COLLAR 4052 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2020	50	0	1,678.9200	0	(12,240)	0	(14,666)		(14,666)	(2,426)	0	0	0	0		003
749480 SCS COLLAR 4054 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	44	196,689	976.2800	0	(13,544)	0	(9,152)		(9,152)	4,392	0	0	0	216,952		003
749481 SCS COLLAR 4054 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	44	0	1,394.6800	0	36,704	0	40,697		40,697	3,993	0	0	0	0		003
749482 SCS COLLAR 4054 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	44	0	1,878.0800	0	(14,241)	0	(14,860)		(14,860)	(619)	0	0	0	0		003
749483 SCS COLLAR 4055 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	1,098	4,910,804	1,255.2100	0	(634,452)	0	(465,488)		(465,488)	168,964	0	0	0	216,952		003
749484 SCS COLLAR 4055 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	1,098	0	1,394.6800	0	914,980	0	1,016,100		1,016,100	101,119	0	0	0	0		003
749485 SCS COLLAR 4055 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	1,098	0	2,165.8000	0	(184,148)	0	(181,295)		(181,295)	2,853	0	0	0	0		003
749486 SCS COLLAR 4056 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	3,186	14,251,380	1,115.7500	0	(1,370,784)	0	(966,830)		(966,830)	403,954	0	0	0	216,952		003
749487 SCS COLLAR 4056 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	3,186	0	1,394.6800	0	2,656,606	0	2,948,768		2,948,768	292,162	0	0	0	0		003
749488 SCS COLLAR 4056 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	3,186	0	1,890.3500	0	(1,006,121)	0	(1,045,517)		(1,045,517)	(39,396)	0	0	0	0		003
749489 SCS COLLAR 4057 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/16/2022	1,429	6,393,453	976.2800	0	(440,469)	0	(297,482)		(297,482)	142,987	0	0	0	216,952		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
749490 SCS COLLAR 4057 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/16/2022	1,429	0	1,394.6800	0	1,191,789	0	1,322,876		1,322,876	131,087	0	0	0	0		003
749491 SCS COLLAR 4057 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/16/2022	1,429	0	1,734.5700	0	(625,841)	0	(673,037)		(673,037)	(47,197)	0	0	0	0		003
749492 SCS COLLAR 4058 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/16/2022	177	792,100	1,115.7500	0	(76,113)	0	(53,737)		(53,737)	22,376	0	0	0	216,952		003
749493 SCS COLLAR 4058 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/16/2022	177	0	1,394.6800	0	147,727	0	163,894		163,894	16,167	0	0	0	0		003
749494 SCS COLLAR 4058 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/16/2022	177	0	2,087.9800	0	(35,692)	0	(35,607)		(35,607)	85	0	0	0	0		003
749521 SCS COLLAR 4060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	767	3,429,225	1,255.2100	0	(120,782)	0	(44,265)		(44,265)	76,517	0	0	0	79,360		003
749522 SCS COLLAR 4060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	767	0	1,394.6800	0	230,269	0	321,976		321,976	91,706	0	0	0	0		003
749523 SCS COLLAR 4060 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	767	0	1,522.7100	0	(98,999)	0	(134,827)		(134,827)	(35,828)	0	0	0	0		003
749537 SCS COLLAR 4062 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	313	1,856,326	1,700.5100	0	(47,979)	0	(23,461)		(23,461)	24,518	0	0	0	79,360		003
749538 SCS COLLAR 4062 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	313	0	1,889.4600	0	88,850	0	125,289		125,289	36,439	0	0	0	0		003
749539 SCS COLLAR 4062 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	313	0	2,012.2700	0	(35,060)	0	(53,769)		(53,769)	(18,709)	0	0	0	0		003
749551 SCS COLLAR 4064 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,468	351,790	69.6900	0	(14,181)	0	(4,349)		(4,349)	9,832	0	0	0	79,360		003
749552 SCS COLLAR 4064 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,468	0	77.4300	0	18,818	0	17,456		17,456	(1,363)	0	0	0	0		003
749553 SCS COLLAR 4064 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,468	0	87.1100	0	(3,523)	0	(2,313)		(2,313)	1,210	0	0	0	0		003
[illegible] Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,672	413,403	43.7900	0	(25,351)	0	(13,118)		(13,118)	12,233	0	0	0	79,360		003
[illegible] Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,672	0	48.6600	0	50,782	0	51,302		51,302	520	0	0	0	0		003
[illegible] Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,672	0	55.6900	0	(24,157)	0	(21,951)		(21,951)	2,206	0	0	0	0		003
749771 SCS COLLAR 4071 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	51,645	3,536,649	65.3500	0	49,849	0	200,180		200,180	150,332	0	0	0	217,081		003
749773 SCS COLLAR 4072 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/18/2022	15,594	39,286,860	2,365.7200	0	544,880	0	2,659,743		2,659,743	2,114,863	0	0	0	217,081		003
749775 SCS COLLAR 4073 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/18/2017	05/18/2022	5,834	8,697,110	1,361.0770	0	117,274	0	637,031		637,031	519,757	0	0	0	217,081		003
750097 SCS COLLAR 4075 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	105	796,579	2,010.8600	0	(77,023)	0	(56,453)		(56,453)	20,569	0	0	0	217,081		003
750098 SCS COLLAR 4075 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	105	0	2,484.0100	0	100,086	0	121,823		121,823	21,737	0	0	0	0		003
750099 SCS COLLAR 4075 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	105	0	3,696.9100	0	(12,015)	0	(15,367)		(15,367)	(3,351)	0	0	0	0		003
750106 SCS COLLAR 4078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,963	17,726,112	1,088.8600	0	(1,654,389)	0	(1,123,424)		(1,123,424)	530,965	0	0	0	217,081		003
750107 SCS COLLAR 4078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,963	0	1,361.0800	0	3,115,224	0	3,887,877		3,887,877	772,653	0	0	0	0		003
750108 SCS COLLAR 4078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,963	0	1,814.5900	0	(1,221,813)	0	(1,556,758)		(1,556,758)	(334,945)	0	0	0	0		003
750109 SCS COLLAR 4079 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	2,733	20,655,658	2,129.1500	0	(2,343,619)	0	(1,743,985)		(1,743,985)	599,634	0	0	0	217,081		003
750110 SCS COLLAR 4079 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	2,733	0	2,365.7200	0	3,002,497	0	3,668,156		3,668,156	665,659	0	0	0	0		003
750111 SCS COLLAR 4079 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	2,733	0	3,598.5000	0	(372,405)	0	(478,810)		(478,810)	(106,405)	0	0	0	0		003
750112 SCS COLLAR 4080 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,736	28,239,128	1,892.5800	0	(2,307,779)	0	(1,662,248)		(1,662,248)	645,531	0	0	0	217,081		003
750113 SCS COLLAR 4080 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,736	0	2,365.7200	0	4,104,827	0	5,014,874		5,014,874	910,047	0	0	0	0		003
750114 SCS COLLAR 4080 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	3,736	0	3,068.8100	0	(1,405,399)	0	(1,750,023)		(1,750,023)	(344,624)	0	0	0	0		003
750115 SCS COLLAR 4081 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	595	4,494,065	1,656.0000	0	(255,437)	0	(175,973)		(175,973)	79,463	0	0	0	217,081		003
750116 SCS COLLAR 4081 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	595	0	2,365.7200	0	653,255	0	798,083		798,083	144,828	0	0	0	0		003
750117 SCS COLLAR 4081 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/18/2017	05/18/2022	595	0	2,818.7600	0	(335,490)	0	(423,201)		(423,201)	(87,711)	0	0	0	0		003
750121 SCS COLLAR 4083 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/18/2022	234	1,179,957	2,129.1500	0	(137,281)	0	(99,625)		(99,625)	37,656	0	0	0	217,081		003
750122 SCS COLLAR 4083 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/18/2022	234	0	2,484.0100	0	149,580	0	180,454		180,454	30,874	0	0	0	0		003
750123 SCS COLLAR 4084 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/18/2022	209	1,055,360	2,129.1500	0	(122,785)	0	(89,105)		(89,105)	33,680	0	0	0	217,081		003
750124 SCS COLLAR 4084 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/18/2022	209	0	2,365.7200	0	156,083	0	187,417		187,417	31,335	0	0	0	0		003
750164 SCS COLLAR 4094 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	2,303	10,300,708	1,224.9700	0	(1,284,143)	0	(912,161)		(912,161)	371,982	0	0	0	217,081		003
750165 SCS COLLAR 4094 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	2,303	0	1,361.0800	0	1,799,607	0	2,259,259		2,259,259	459,652	0	0	0	0		003
750166 SCS COLLAR 4094 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	2,303	0	2,068.7100	0	(376,588)	0	(487,188)		(487,188)	(110,600)	0	0	0	0		003
750167 SCS COLLAR 4095 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	398	1,781,045	952.7500	0	(116,682)	0	(77,501)		(77,501)	39,180	0	0	0	217,081		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
750168 SCS COLLAR 4095 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	398	0	1,361.0800	0	311,161	0	390,637		390,637	79,476	0	0	0	0		003
750169 SCS COLLAR 4095 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	398	0	1,667.5900	0	(170,467)	0	(217,200)		(217,200)	(46,733)	0	0	0	0		003
750170 SCS COLLAR 4096 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	199	889,427	1,224.9700	0	(110,742)	0	(78,762)		(78,762)	31,981	0	0	0	217,081		003
750171 SCS COLLAR 4096 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	199	0	1,429.1300	0	137,358	0	173,269		173,269	35,911	0	0	0	0		003
750172 SCS COLLAR 4096 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	199	0	2,357.9700	0	(14,624)	0	(20,603)		(20,603)	(5,979)	0	0	0	0		003
750173 SCS COLLAR 4097 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	137	613,398	1,156.9200	0	(65,974)	0	(46,155)		(46,155)	19,819	0	0	0	217,081		003
750174 SCS COLLAR 4097 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	137	0	1,429.1300	0	94,730	0	119,496		119,496	24,766	0	0	0	0		003
750175 SCS COLLAR 4097 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/18/2017	05/18/2022	137	0	2,102.8600	0	(20,486)	0	(26,617)		(26,617)	(6,131)	0	0	0	0		003
750231 SCS COLLAR 4099 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	747	4,423,440	1,681.8800	0	(515,469)	0	(373,003)		(373,003)	142,465	0	0	0	217,081		003
750232 SCS COLLAR 4099 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	747	0	1,868.7500	0	605,089	0	729,397		729,397	124,308	0	0	0	0		003
750233 SCS COLLAR 4099 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/18/2022	747	0	2,935.9900	0	(27,767)	0	(63,630)		(63,630)	(35,863)	0	0	0	0		003
753342 SCS COLLAR 4103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/01/2022	6,134	9,144,480	1,396.0600	0	154,134	0	647,872		647,872	493,738	0	0	0	217,977		003
753352 SCS COLLAR 4104 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	06/01/2017	06/01/2022	68,492	4,690,298	66.4900	0	83,019	0	217,593		217,593	134,574	0	0	0	217,977		003
753359 SCS COLLAR 4105 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	13,894	35,003,725	2,430.0600	0	615,499	0	2,004,442		2,004,442	1,388,943	0	0	0	217,977		003
753583 SCS COLLAR 4113 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/06/2018	93	702,914	2,187.0500	0	(18,943)	0	(9,983)		(9,983)	8,961	0	0	0	83,301		003
753584 SCS COLLAR 4113 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/06/2018	93	0	2,430.0600	0	36,327	0	44,973		44,973	8,645	0	0	0	0		003
753585 SCS COLLAR 4113 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/06/2018	93	0	2,590.9300	0	(14,753)	0	(16,892)		(16,892)	(2,138)	0	0	0	0		003
753604 SCS COLLAR 4115 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/03/2020	134	1,012,904	1,944.0500	0	(48,782)	0	(36,348)		(36,348)	12,433	0	0	0	165,005		003
753605 SCS COLLAR 4115 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/03/2020	134	0	2,430.0600	0	107,480	0	122,979		122,979	15,500	0	0	0	0		003
753606 SCS COLLAR 4115 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/03/2020	134	0	2,710.2500	0	(57,565)	0	(64,524)		(64,524)	(6,959)	0	0	0	0		003
753607 SCS COLLAR 4116 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/01/2022	703	5,313,333	1,701.0400	0	(294,381)	0	(228,185)		(228,185)	66,196	0	0	0	217,977		003
753608 SCS COLLAR 4116 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/01/2022	703	0	2,430.0600	0	800,986	0	875,051		875,051	74,065	0	0	0	0		003
753609 SCS COLLAR 4116 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/01/2017	06/01/2022	703	0	2,902.7100	0	(413,176)	0	(441,285)		(441,285)	(28,109)	0	0	0	0		003
753613 SCS COLLAR 4118 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/01/2017	06/01/2022	188	947,587	2,187.0500	0	(106,490)	0	(87,384)		(87,384)	19,106	0	0	0	217,977		003
753614 SCS COLLAR 4118 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/01/2017	06/01/2022	188	0	2,551.5600	0	119,503	0	133,195		133,195	13,692	0	0	0	0		003
753615 SCS COLLAR 4119 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/01/2017	06/01/2022	159	1,204,700	2,065.5500	0	(114,765)	0	(93,395)		(93,395)	21,370	0	0	0	217,977		003
753616 SCS COLLAR 4119 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/01/2017	06/01/2022	159	0	2,551.5600	0	151,929	0	169,336		169,336	17,407	0	0	0	0		003
753617 SCS COLLAR 4119 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/01/2017	06/01/2022	159	0	3,844.4800	0	(15,980)	0	(18,191)		(18,191)	(2,211)	0	0	0	0		003
753618 SCS COLLAR 4120 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	158	706,954	1,116.8500	0	(44,133)	0	(28,135)		(28,135)	15,998	0	0	0	165,005		003
753619 SCS COLLAR 4120 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	158	0	1,396.0600	0	94,585	0	112,346		112,346	17,761	0	0	0	0		003
753620 SCS COLLAR 4120 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	158	0	1,613.7100	0	(49,684)	0	(59,257)		(59,257)	(9,572)	0	0	0	0		003
753631 SCS COLLAR 4121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,513	6,765,186	1,256.4500	0	(887,652)	0	(647,451)		(647,451)	240,200	0	0	0	217,977		003
753632 SCS COLLAR 4121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,513	0	1,396.0600	0	1,253,296	0	1,403,590		1,403,590	150,294	0	0	0	0		003
753633 SCS COLLAR 4121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,513	0	2,173.3900	0	(250,158)	0	(249,985)		(249,985)	173	0	0	0	0		003
753634 SCS COLLAR 4122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,449	15,425,903	1,116.8500	0	(1,058,315)	0	(1,058,463)		(1,058,463)	459,852	0	0	0	217,977		003
753635 SCS COLLAR 4122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,449	0	1,396.0600	0	2,808,118	0	3,200,451		3,200,451	392,334	0	0	0	0		003
753636 SCS COLLAR 4122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,449	0	1,894.5900	0	(1,026,472)	0	(1,136,014)		(1,136,014)	(109,542)	0	0	0	0		003
753637 SCS COLLAR 4123 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	575	2,573,654	977.2400	0	(183,149)	0	(121,351)		(121,351)	61,797	0	0	0	217,977		003
753638 SCS COLLAR 4123 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	575	0	1,396.0600	0	467,199	0	533,963		533,963	66,764	0	0	0	0		003
753639 SCS COLLAR 4123 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	575	0	1,736.4200	0	(240,116)	0	(272,728)		(272,728)	(32,611)	0	0	0	0		003
753641 SCS COLLAR 4124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,974	14,921,915	2,187.0500	0	(1,691,556)	0	(1,376,058)		(1,376,058)	315,498	0	0	0	217,977		003
753642 SCS COLLAR 4124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,974	0	2,430.0600	0	2,233,419	0	2,457,485		2,457,485	224,067	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
753643 SCS COLLAR 4124 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	1,974	0	3,691.0200	0	(279,478)	0	(297,914)		(297,914)	(18,436)	0	0	0	0		003
753644 SCS COLLAR 4125 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,520	26,605,029	1,944.0500	0	(2,160,603)	0	(1,713,991)		(1,713,991)	446,612	0	0	0	217,977		003
753645 SCS COLLAR 4125 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,520	0	2,430.0600	0	3,982,517	0	4,381,573		4,381,573	399,056	0	0	0	0		003
753646 SCS COLLAR 4125 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	3,520	0	3,153.0000	0	(1,354,096)	0	(1,437,487)		(1,437,487)	(83,391)	0	0	0	0		003
753647 SCS COLLAR 4126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	153	1,155,973	1,944.0500	0	(93,754)	0	(74,472)		(74,472)	19,282	0	0	0	217,977		003
753648 SCS COLLAR 4126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	153	0	2,430.0600	0	173,267	0	190,377		190,377	17,109	0	0	0	0		003
753649 SCS COLLAR 4126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	153	0	3,550.0700	0	(28,524)	0	(29,963)		(29,963)	(1,439)	0	0	0	0		003
753657 SCS COLLAR 4128 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	94	557,362	1,705.1600	0	(46,827)	0	(32,592)		(32,592)	14,235	0	0	0	165,005		003
753658 SCS COLLAR 4128 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	94	0	1,894.6200	0	57,450	0	67,541		67,541	10,091	0	0	0	0		003
753659 SCS COLLAR 4128 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/03/2020	94	0	2,725.4100	0	(1,158)	0	(3,866)		(3,866)	(2,708)	0	0	0	0		003
753660 SCS COLLAR 4129 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	600	3,555,649	1,705.1600	0	(420,685)	0	(314,904)		(314,904)	105,781	0	0	0	217,977		003
753661 SCS COLLAR 4129 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	600	0	1,894.6200	0	483,735	0	563,390		563,390	79,655	0	0	0	0		003
753662 SCS COLLAR 4129 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/01/2017	06/01/2022	600	0	3,344.3800	0	(829)	0	(19,735)		(19,735)	(18,906)	0	0	0	0		003
758061 SCS COLLAR 4131 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	06/15/2017	06/15/2022	14,482	36,484,454	2,432.4600	0	528,390	0	1,941,947		1,941,947	1,413,557	0	0	0	218,871		003
758062 SCS COLLAR 4132 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	06/15/2017	06/15/2022	6,807	10,148,881	1,410.0840	0	153,968	0	642,281		642,281	488,313	0	0	0	218,871		003
758091 SCS COLLAR 4133 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/15/2022	69,436	4,755,007	65.8300	0	73,319	0	236,454		236,454	163,135	0	0	0	218,871		003
758174 SCS COLLAR 4134 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,485	355,940	73.1200	0	(11,438)	0	(7,852)		(7,852)	3,586	0	0	0	84,628		003
758175 SCS COLLAR 4134 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,485	0	81.2400	0	15,132	0	10,208		10,208	(4,925)	0	0	0	0		003
758176 SCS COLLAR 4134 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,485	0	88.5900	0	(2,304)	0	(2,257)		(2,257)	46	0	0	0	0		003
758205 SCS COLLAR 4143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	185	827,854	1,269.0800	0	(75,168)	0	(53,903)		(53,903)	21,265	0	0	0	166,183		003
758206 SCS COLLAR 4143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	185	0	1,410.0800	0	111,875	0	127,692		127,692	15,817	0	0	0	0		003
758207 SCS COLLAR 4143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	185	0	1,783.0500	0	(35,846)	0	(38,844)		(38,844)	(2,998)	0	0	0	0		003
758208 SCS COLLAR 4144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	230	1,029,796	1,128.0700	0	(63,086)	0	(43,167)		(43,167)	19,919	0	0	0	166,183		003
758209 SCS COLLAR 4144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	230	0	1,410.0800	0	139,165	0	158,841		158,841	19,676	0	0	0	0		003
758210 SCS COLLAR 4144 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	230	0	1,627.9400	0	(75,008)	0	(83,313)		(83,313)	(8,305)	0	0	0	0		003
758211 SCS COLLAR 4145 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	326	2,466,060	2,189.2100	0	(182,289)	0	(143,703)		(143,703)	38,587	0	0	0	166,015		003
758212 SCS COLLAR 4145 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	326	0	2,432.4600	0	262,934	0	299,897		299,897	36,963	0	0	0	0		003
758213 SCS COLLAR 4145 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	326	0	2,927.2200	0	(78,073)	0	(85,042)		(85,042)	(6,970)	0	0	0	0		003
758214 SCS COLLAR 4146 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	506	3,827,004	1,945.9700	0	(180,538)	0	(139,640)		(139,640)	40,897	0	0	0	166,015		003
758215 SCS COLLAR 4146 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	506	0	2,432.4600	0	408,039	0	465,402		465,402	57,362	0	0	0	0		003
758216 SCS COLLAR 4146 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	506	0	2,702.9500	0	(223,511)	0	(251,687)		(251,687)	(28,176)	0	0	0	0		003
758217 SCS COLLAR 4147 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	112	847,223	2,189.2100	0	(62,626)	0	(49,369)		(49,369)	13,257	0	0	0	166,015		003
758218 SCS COLLAR 4147 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	112	0	2,432.4600	0	90,332	0	103,031		103,031	12,699	0	0	0	0		003
758219 SCS COLLAR 4147 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	112	0	3,148.8200	0	(13,325)	0	(14,630)		(14,630)	(1,304)	0	0	0	0		003
758220 SCS COLLAR 4148 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	23	172,967	1,945.9700	0	(8,160)	0	(6,311)		(6,311)	1,848	0	0	0	166,015		003
758221 SCS COLLAR 4148 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	23	0	2,432.4600	0	18,442	0	21,034		21,034	2,593	0	0	0	0		003
758222 SCS COLLAR 4148 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/15/2020	23	0	2,824.3300	0	(7,346)	0	(8,123)		(8,123)	(777)	0	0	0	0		003
758223 SCS COLLAR 4149 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	197	1,486,266	2,189.2100	0	(110,036)	0	(86,754)		(86,754)	23,281	0	0	0	166,183		003
758224 SCS COLLAR 4149 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	197	0	2,432.4600	0	158,984	0	180,936		180,936	21,952	0	0	0	0		003
758225 SCS COLLAR 4149 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	197	0	2,927.4700	0	(47,370)	0	(51,387)		(51,387)	(4,018)	0	0	0	0		003
758226 SCS COLLAR 4150 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	223	1,682,018	1,945.9700	0	(79,511)	0	(61,502)		(61,502)	18,009	0	0	0	166,183		003
758227 SCS COLLAR 4150 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	223	0	2,432.4600	0	179,923	0	204,766		204,766	24,843	0	0	0	0		003
758228 SCS COLLAR 4150 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/17/2020	223	0	2,703.4400	0	(98,625)	0	(110,714)		(110,714)	(12,089)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758229 SCS COLLAR 4151 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	1,857	14,037,184	1,945.9700	0	(1,138,181)	0	(914,039)		(914,039)	224,142	0	0	0	218,807		003
758230 SCS COLLAR 4151 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	1,857	0	2,432.4600	0	2,130,801	0	2,314,384		2,314,384	183,584	0	0	0	0		003
758231 SCS COLLAR 4151 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	1,857	0	3,119.1400	0	(775,501)	0	(816,012)		(816,012)	(40,512)	0	0	0	0		003
758232 SCS COLLAR 4152 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	18	134,645	1,945.9700	0	(10,917)	0	(8,767)		(8,767)	2,150	0	0	0	218,807		003
758233 SCS COLLAR 4152 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	18	0	2,432.4600	0	20,439	0	22,200		22,200	1,761	0	0	0	0		003
758234 SCS COLLAR 4152 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	18	0	3,488.3900	0	(3,865)	0	(3,985)		(3,985)	(120)	0	0	0	0		003
758235 SCS COLLAR 4153 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	29	216,466	1,702.7200	0	(11,990)	0	(9,412)		(9,412)	2,578	0	0	0	218,807		003
758236 SCS COLLAR 4153 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	29	0	2,432.4600	0	32,859	0	35,690		35,690	2,831	0	0	0	0		003
758237 SCS COLLAR 4153 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	29	0	3,128.3900	0	(11,775)	0	(12,379)		(12,379)	(604)	0	0	0	0		003
758238 SCS COLLAR 4154 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	3,277	24,768,332	1,945.9700	0	(2,009,733)	0	(1,613,752)		(1,613,752)	395,981	0	0	0	218,871		003
758239 SCS COLLAR 4154 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	3,277	0	2,432.4600	0	3,763,108	0	4,084,975		4,084,975	321,867	0	0	0	0		003
758240 SCS COLLAR 4154 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	3,277	0	3,123.5200	0	(1,369,791)	0	(1,430,047)		(1,430,047)	(60,256)	0	0	0	0		003
758241 SCS COLLAR 4155 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	527	3,982,362	1,702.7200	0	(220,780)	0	(173,284)		(173,284)	47,496	0	0	0	218,871		003
758242 SCS COLLAR 4155 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	527	0	2,432.4600	0	605,049	0	656,800		656,800	51,751	0	0	0	0		003
758243 SCS COLLAR 4155 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	527	0	2,882.7100	0	(322,595)	0	(344,955)		(344,955)	(22,360)	0	0	0	0		003
758244 SCS COLLAR 4156 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	156	1,179,690	2,067.5900	0	(113,877)	0	(92,415)		(92,415)	21,462	0	0	0	218,871		003
758245 SCS COLLAR 4156 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	156	0	2,554.0800	0	153,560	0	166,176		166,176	12,617	0	0	0	0		003
758246 SCS COLLAR 4156 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2022	156	0	3,731.8800	0	(21,413)	0	(22,368)		(22,368)	(954)	0	0	0	0		003
758273 SCS COLLAR 4158 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	832	6,292,031	1,702.7200	0	(348,522)	0	(273,588)		(273,588)	74,935	0	0	0	218,807		003
758274 SCS COLLAR 4158 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	832	0	2,432.4600	0	955,111	0	1,037,400		1,037,400	82,290	0	0	0	0		003
758275 SCS COLLAR 4158 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2022	832	0	2,882.2200	0	(509,267)	0	(545,072)		(545,072)	(35,805)	0	0	0	0		003
758282 SCS COLLAR 4161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	103	779,901	2,189.2100	0	(22,214)	0	(11,976)		(11,976)	10,238	0	0	0	85,611		003
758283 SCS COLLAR 4161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	103	0	2,432.4600	0	41,114	0	50,582		50,582	9,468	0	0	0	0		003
758284 SCS COLLAR 4161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	103	0	2,596.1600	0	(15,888)	0	(19,256)		(19,256)	(3,368)	0	0	0	0		003
758288 SCS COLLAR 4163 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	112	562,399	2,189.2100	0	(65,160)	0	(52,341)		(52,341)	12,819	0	0	0	218,807		003
758289 SCS COLLAR 4163 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	112	0	2,432.4600	0	86,228	0	92,726		92,726	6,497	0	0	0	0		003
758290 SCS COLLAR 4164 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	79	396,683	2,189.2100	0	(45,960)	0	(36,918)		(36,918)	9,042	0	0	0	218,807		003
758291 SCS COLLAR 4164 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	79	0	2,554.0800	0	52,088	0	55,856		55,856	3,768	0	0	0	0		003
758292 SCS COLLAR 4165 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	281	1,416,873	2,189.2100	0	(164,160)	0	(131,927)		(131,927)	32,233	0	0	0	218,871		003
758293 SCS COLLAR 4165 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	281	0	2,554.0800	0	186,185	0	199,587		199,587	13,402	0	0	0	0		003
758294 SCS COLLAR 4166 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	184	925,938	2,189.2100	0	(107,280)	0	(86,215)		(86,215)	21,064	0	0	0	218,871		003
758295 SCS COLLAR 4166 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	184	0	2,432.4600	0	142,146	0	152,712		152,712	10,567	0	0	0	0		003
758296 SCS COLLAR 4167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	775	3,466,838	1,269.0800	0	(137,063)	0	(57,561)		(57,561)	79,502	0	0	0	84,628		003
758297 SCS COLLAR 4167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	775	0	1,410.0800	0	245,596	0	312,754		312,754	67,157	0	0	0	0		003
758298 SCS COLLAR 4167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	775	0	1,554.6200	0	(95,976)	0	(117,314)		(117,314)	(21,338)	0	0	0	0		003
758299 SCS COLLAR 4168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2020	45	199,828	1,269.0800	0	(18,503)	0	(12,990)		(12,990)	5,513	0	0	0	166,015		003
758300 SCS COLLAR 4168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2020	45	0	1,410.0800	0	26,290	0	30,795		30,795	4,506	0	0	0	0		003
758301 SCS COLLAR 4168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2020	45	0	1,908.5500	0	(4,464)	0	(5,920)		(5,920)	(1,456)	0	0	0	0		003
758302 SCS COLLAR 4169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	44	197,712	1,269.0800	0	(26,367)	0	(19,566)		(19,566)	6,801	0	0	0	218,807		003
758303 SCS COLLAR 4169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	44	0	1,410.0800	0	36,502	0	40,199		40,199	3,696	0	0	0	0		003
758304 SCS COLLAR 4169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2022	44	0	2,608.6600	0	(1,999)	0	(2,690)		(2,690)	(691)	0	0	0	0		003
758305 SCS COLLAR 4170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	162	726,355	2,187.0400	0	(23,674)	0	(26,398)		(26,398)	(2,724)	0	0	0	218,871		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758306 SCS COLLAR 4170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	162	0	1,198.5700	0	(84,089)	0	(61,239)		(61,239)	22,849	0	0	0	0		003
758307 SCS COLLAR 4170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/15/2022	162	0	1,480.5900	0	118,783	0	130,141		130,141	11,359	0	0	0	0		003
758318 SCS COLLAR 4171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	26	116,302	987.0600	0	(7,834)	0	(5,686)		(5,686)	2,148	0	0	0	218,807		003
758319 SCS COLLAR 4171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	26	0	1,410.0800	0	21,464	0	23,647		23,647	2,183	0	0	0	0		003
758320 SCS COLLAR 4171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	26	0	1,870.8600	0	(8,844)	0	(9,160)		(9,160)	(316)	0	0	0	0		003
758321 SCS COLLAR 4172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,211	5,417,529	1,269.0800	0	(699,304)	0	(536,140)		(536,140)	163,164	0	0	0	218,807		003
758322 SCS COLLAR 4172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,211	0	1,410.0800	0	999,804	0	1,101,495		1,101,495	101,691	0	0	0	0		003
758323 SCS COLLAR 4172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,211	0	2,148.4600	0	(218,411)	0	(216,412)		(216,412)	1,999	0	0	0	0		003
758325 SCS COLLAR 4173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	3,368	15,063,142	1,128.0700	0	(1,430,536)	0	(1,070,377)		(1,070,377)	360,159	0	0	0	218,807		003
758326 SCS COLLAR 4173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	3,368	0	1,410.0800	0	2,779,899	0	3,062,645		3,062,645	282,746	0	0	0	0		003
758327 SCS COLLAR 4173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	3,368	0	1,880.7600	0	(1,121,122)	0	(1,159,041)		(1,159,041)	(37,920)	0	0	0	0		003
758328 SCS COLLAR 4174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,594	7,127,159	987.0600	0	(478,826)	0	(348,476)		(348,476)	130,350	0	0	0	218,807		003
758329 SCS COLLAR 4174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,594	0	1,410.0800	0	1,315,315	0	1,449,097		1,449,097	133,782	0	0	0	0		003
758330 SCS COLLAR 4174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/14/2022	1,594	0	1,729.2300	0	(728,496)	0	(773,940)		(773,940)	(45,444)	0	0	0	0		003
758331 SCS COLLAR 4175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	1,840	8,227,794	1,269.0800	0	(1,062,384)	0	(814,595)		(814,595)	247,789	0	0	0	218,871		003
758332 SCS COLLAR 4175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	1,840	0	1,410.0800	0	1,519,734	0	1,673,414		1,673,414	153,680	0	0	0	0		003
758333 SCS COLLAR 4175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	1,840	0	2,148.4200	0	(332,514)	0	(329,095)		(329,095)	3,419	0	0	0	0		003
758334 SCS COLLAR 4176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	3,470	15,520,947	1,128.0700	0	(1,474,638)	0	(1,103,485)		(1,103,485)	371,153	0	0	0	218,871		003
758335 SCS COLLAR 4176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	3,470	0	1,410.0800	0	2,866,833	0	3,156,736		3,156,736	289,903	0	0	0	0		003
758336 SCS COLLAR 4176 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	3,470	0	1,880.9400	0	(1,156,705)	0	(1,194,760)		(1,194,760)	(38,055)	0	0	0	0		003
758337 SCS COLLAR 4177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	461	2,061,706	987.0600	0	(138,588)	0	(100,870)		(100,870)	37,718	0	0	0	218,871		003
758338 SCS COLLAR 4177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	461	0	1,410.0800	0	380,812	0	419,321		419,321	38,509	0	0	0	0		003
758339 SCS COLLAR 4177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	461	0	1,729.4300	0	(210,943)	0	(223,928)		(223,928)	(12,985)	0	0	0	0		003
758340 SCS COLLAR 4178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	133	596,309	1,128.0700	0	(56,810)	0	(42,395)		(42,395)	14,414	0	0	0	218,871		003
758341 SCS COLLAR 4178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	133	0	1,410.0800	0	110,143	0	121,281		121,281	11,138	0	0	0	0		003
758342 SCS COLLAR 4178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2022	133	0	2,073.5700	0	(28,774)	0	(28,734)		(28,734)	41	0	0	0	0		003
758343 SCS COLLAR 4179 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	51	911,436	5,130.8000	0	(30,488)	0	(15,327)		(15,327)	15,161	0	0	0	84,628		003
758344 SCS COLLAR 4179 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	51	0	5,700.8900	0	62,944	0	78,936		78,936	15,991	0	0	0	0		003
758345 SCS COLLAR 4179 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	51	0	6,154.1100	0	(29,129)	0	(36,331)		(36,331)	(7,203)	0	0	0	0		003
758361 SCS COLLAR 4185 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	5,012	388,801	21.9700	0	(13,321)	0	(6,272)		(6,272)	7,049	0	0	0	84,628		003
758362 SCS COLLAR 4185 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	5,012	0	24.4100	0	26,326	0	35,274		35,274	8,948	0	0	0	0		003
758363 SCS COLLAR 4185 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	5,012	0	26.7500	0	(11,652)	0	(14,756)		(14,756)	(3,104)	0	0	0	0		003
758393 SCS COLLAR 4191 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	700	5,290,485	2,189.2100	0	(144,223)	0	(78,842)		(78,842)	65,382	0	0	0	84,628		003
758394 SCS COLLAR 4191 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	700	0	2,432.4600	0	272,613	0	339,725		339,725	67,112	0	0	0	0		003
758395 SCS COLLAR 4191 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	700	0	2,592.7600	0	(108,818)	0	(130,623)		(130,623)	(21,804)	0	0	0	0		003
758424 SCS COLLAR 4200 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	317	1,874,919	1,689.3400	0	(47,495)	0	(28,057)		(28,057)	19,438	0	0	0	84,628		003
758425 SCS COLLAR 4200 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	317	0	1,877.0400	0	94,990	0	139,253		139,253	44,263	0	0	0	0		003
758426 SCS COLLAR 4200 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	317	0	2,016.8800	0	(40,666)	0	(58,080)		(58,080)	(17,414)	0	0	0	0		003
758440 SCS COLLAR 4201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/15/2020	425	1,898,884	1,269.0800	0	0	0	(123,442)		(123,442)	(123,442)	0	0	0	166,015		003
758441 SCS COLLAR 4201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/15/2020	425	0	1,410.0800	0	1,940	0	292,637		292,637	290,697	0	0	0	0		003
758442 SCS COLLAR 4201 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/15/2020	425	0	1,790.8100	0	0	0	(86,400)		(86,400)	(86,400)	0	0	0	0		003
758443 SCS COLLAR 4202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/15/2020	552	2,469,818	1,128.0700	0	0	0	(103,320)		(103,320)	(103,320)	0	0	0	166,015		003
758444 SCS COLLAR 4202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/15/2020	552	0	1,410.0800	0	2,523	0	380,623		380,623	378,101	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758445 SCS COLLAR 4202 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/15/2017	06/15/2020	552	0	1,630.0600	0	0	0	(198,042)		(198,042)	(198,042)	0	0	0	0		003
758450 SCS COLLAR 4203 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/14/2022	924	6,985,966	2,189.2100	0	(789,839)	0	(650,166)		(650,166)	139,674	0	0	0	218,807		003
758451 SCS COLLAR 4203 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/14/2022	924	0	2,432.4600	0	1,050,005	0	1,151,813		1,151,813	101,808	0	0	0	0		003
758452 SCS COLLAR 4203 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/14/2022	924	0	3,648.6900	0	(152,111)	0	(153,933)		(153,933)	(1,822)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	1,589	245,951	44.4600	0	33,183	0	44,856		44,856	11,673	0	0	0	84,628		003
Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	1,589	0	49.6000	0	(18,806)	0	(28,382)		(28,382)	(9,576)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	1,589	0	40.0100	0	(13,566)	0	(5,076)		(5,076)	8,490	0	0	0	0		003
758466 SCS COLLAR 4208 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	182	589,556	903.2800	0	(22,967)	0	(11,052)		(11,052)	11,915	0	0	0	84,628		003
758467 SCS COLLAR 4208 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	182	0	1,003.6400	0	39,715	0	63,516		63,516	23,801	0	0	0	0		003
758468 SCS COLLAR 4208 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	182	0	1,105.1100	0	(14,655)	0	(28,321)		(28,321)	(13,665)	0	0	0	0		003
758481 SCS COLLAR 4209 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/15/2022	781	4,624,730	1,689.3400	0	(550,172)	0	(399,919)		(399,919)	150,252	0	0	0	218,871		003
758482 SCS COLLAR 4209 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/15/2022	781	0	1,877.0400	0	625,899	0	758,096		758,096	132,197	0	0	0	0		003
758483 SCS COLLAR 4209 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/15/2022	781	0	3,506.8700	0	(5,178)	0	(18,032)		(18,032)	(12,854)	0	0	0	0		003
758484 SCS COLLAR 4210 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	93	551,014	1,689.3400	0	(16,507)	0	(8,487)		(8,487)	8,020	0	0	0	85,611		003
758485 SCS COLLAR 4210 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	93	0	1,877.0400	0	27,659	0	41,250		41,250	13,591	0	0	0	0		003
758486 SCS COLLAR 4210 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	93	0	2,012.0000	0	(9,056)	0	(18,093)		(18,093)	(9,037)	0	0	0	0		003
758505 SCS COLLAR 4211 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/15/2022	2,442	18,453,516	2,189.2100	0	(2,094,347)	0	(1,718,235)		(1,718,235)	376,112	0	0	0	218,871		003
758506 SCS COLLAR 4211 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/15/2022	2,442	0	2,432.4600	0	2,746,698	0	3,043,489		3,043,489	296,791	0	0	0	0		003
758507 SCS COLLAR 4211 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	06/15/2017	06/15/2022	2,442	0	3,651.1200	0	(366,564)	0	(405,444)		(405,444)	(38,880)	0	0	0	0		003
762349 SCS COLLAR 4212 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/06/2017	07/06/2022	17,326	43,651,133	2,409.7500	0	1,037,955	0	2,439,577		2,439,577	1,401,622	0	0	0	220,203		003
762354 SCS COLLAR 4213 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	8,530	12,717,095	1,400.8150	0	297,052	0	799,520		799,520	502,468	0	0	0	220,203		003
762359 SCS COLLAR 4214 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	94,925	6,500,477	64.8300	0	148,927	0	342,539		342,539	193,612	0	0	0	220,203		003
762558 SCS COLLAR 4217 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/01/2020	284	1,269,687	1,120.6500	0	(73,036)	0	(52,654)		(52,654)	20,382	0	0	0	167,353		003
762559 SCS COLLAR 4217 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/01/2020	284	0	1,400.8200	0	168,118	0	201,682		201,682	33,564	0	0	0	0		003
762560 SCS COLLAR 4217 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/01/2020	284	0	1,614.8600	0	(89,892)	0	(108,594)		(108,594)	(18,701)	0	0	0	0		003
762561 SCS COLLAR 4218 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	2,478	11,082,360	1,260.7300	0	(1,334,527)	0	(1,086,675)		(1,086,675)	247,852	0	0	0	220,203		003
762562 SCS COLLAR 4218 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	2,478	0	1,400.8200	0	2,065,109	0	2,305,535		2,305,535	240,426	0	0	0	0		003
762563 SCS COLLAR 4218 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	2,478	0	2,107.8100	0	(471,710)	0	(502,120)		(502,120)	(30,411)	0	0	0	0		003
762565 SCS COLLAR 4219 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	614	2,747,974	980.5700	0	(171,187)	0	(133,797)		(133,797)	37,389	0	0	0	220,203		003
762566 SCS COLLAR 4219 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	614	0	1,400.8200	0	512,063	0	571,679		571,679	59,616	0	0	0	0		003
762567 SCS COLLAR 4219 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	614	0	1,727.4900	0	(276,687)	0	(303,800)		(303,800)	(27,114)	0	0	0	0		003
762568 SCS COLLAR 4220 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	136	606,640	1,260.7300	0	(73,051)	0	(59,484)		(59,484)	13,567	0	0	0	220,203		003
762569 SCS COLLAR 4220 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	136	0	1,470.8600	0	100,257	0	111,534		111,534	11,277	0	0	0	0		003
762570 SCS COLLAR 4220 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/06/2022	136	0	2,369.0600	0	(13,036)	0	(14,736)		(14,736)	(1,700)	0	0	0	0		003
762571 SCS COLLAR 4221 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	157	700,298	1,260.7300	0	(24,589)	0	(12,172)		(12,172)	12,417	0	0	0	87,701		003
762572 SCS COLLAR 4221 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	157	0	1,400.8200	0	47,481	0	67,887		67,887	20,406	0	0	0	0		003
762573 SCS COLLAR 4221 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	157	0	1,532.6300	0	(20,016)	0	(30,052)		(30,052)	(10,036)	0	0	0	0		003
762577 SCS COLLAR 4223 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	759	5,733,446	1,686.8300	0	(306,774)	0	(246,185)		(246,185)	60,589	0	0	0	220,203		003
762578 SCS COLLAR 4223 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	759	0	2,409.7500	0	888,409	0	978,790		978,790	90,381	0	0	0	0		003
762579 SCS COLLAR 4223 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	759	0	2,899.1700	0	(445,302)	0	(490,853)		(490,853)	(45,552)	0	0	0	0		003
762580 SCS COLLAR 4224 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	4,317	19,309,253	1,120.6500	0	(1,768,937)	0	(1,362,543)		(1,362,543)	406,393	0	0	0	220,203		003
762581 SCS COLLAR 4224 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	4,317	0	1,400.8200	0	3,610,455	0	4,017,029		4,017,029	406,574	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
762582 SCS COLLAR 4224 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	07/06/2022	4,317	0	1,871.4900	0	(1,390,474)	0	(1,546,085)		(1,546,085)	(155,611)	0	0	0	0		003
762586 SCS COLLAR 4226 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/06/2022	1,354	8,015,508	1,694.3100	0	(850,117)	0	(705,355)		(705,355)	144,762	0	0	0	220,203		003
762587 SCS COLLAR 4226 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/06/2022	1,354	0	1,882.5700	0	1,047,357	0	1,309,419		1,309,419	262,062	0	0	0	0		003
762588 SCS COLLAR 4226 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/06/2022	1,354	0	4,329.9100	0	(7,188)	0	(4,863)		(4,863)	2,324	0	0	0	0		003
762620 SCS COLLAR 4232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	155	1,170,946	2,168.7800	0	(84,462)	0	(66,736)		(66,736)	17,726	0	0	0	167,353		003
762621 SCS COLLAR 4232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	155	0	2,409.7500	0	128,002	0	149,946		149,946	21,944	0	0	0	0		003
762622 SCS COLLAR 4232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	155	0	2,899.1700	0	(38,670)	0	(45,069)		(45,069)	(6,399)	0	0	0	0		003
762623 SCS COLLAR 4233 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	194	1,468,908	1,927.8000	0	(68,394)	0	(52,495)		(52,495)	15,899	0	0	0	167,353		003
762624 SCS COLLAR 4233 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	194	0	2,409.7500	0	160,538	0	188,101		188,101	27,564	0	0	0	0		003
762625 SCS COLLAR 4233 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/01/2020	194	0	2,685.4300	0	(86,033)	0	(102,729)		(102,729)	(16,696)	0	0	0	0		003
762626 SCS COLLAR 4234 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	3,383	25,570,499	2,168.7800	0	(2,779,286)	0	(2,337,902)		(2,337,902)	441,384	0	0	0	220,203		003
762627 SCS COLLAR 4234 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	3,383	0	2,409.7500	0	3,962,546	0	4,365,290		4,365,290	402,744	0	0	0	0		003
762628 SCS COLLAR 4234 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	3,383	0	3,598.2400	0	(575,198)	0	(638,785)		(638,785)	(63,586)	0	0	0	0		003
762629 SCS COLLAR 4235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	4,697	35,500,523	1,927.8000	0	(2,763,643)	0	(2,276,169)		(2,276,169)	487,474	0	0	0	220,203		003
762630 SCS COLLAR 4235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	4,697	0	2,409.7500	0	5,497,948	0	6,060,503		6,060,503	562,555	0	0	0	0		003
762631 SCS COLLAR 4235 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	4,697	0	3,130.0200	0	(1,890,108)	0	(2,066,709)		(2,066,709)	(176,601)	0	0	0	0		003
762632 SCS COLLAR 4236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	87	658,656	1,807.3100	0	(42,690)	0	(34,792)		(34,792)	7,898	0	0	0	220,203		003
762633 SCS COLLAR 4236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	87	0	2,530.2400	0	87,686	0	96,542		96,542	8,855	0	0	0	0		003
762634 SCS COLLAR 4236 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	87	0	3,231.9600	0	(29,334)	0	(31,977)		(31,977)	(2,644)	0	0	0	0		003
762635 SCS COLLAR 4237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	147	1,113,444	2,168.7800	0	(30,053)	0	(17,095)		(17,095)	12,959	0	0	0	87,701		003
762636 SCS COLLAR 4237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	147	0	2,409.7500	0	58,085	0	81,089		81,089	23,004	0	0	0	0		003
762637 SCS COLLAR 4237 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	147	0	2,566.6200	0	(23,378)	0	(35,617)		(35,617)	(12,239)	0	0	0	0		003
762638 SCS COLLAR 4238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	96	723,477	1,927.8000	0	(56,275)	0	(46,387)		(46,387)	9,888	0	0	0	220,203		003
762639 SCS COLLAR 4238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	96	0	2,409.7500	0	112,148	0	123,509		123,509	11,361	0	0	0	0		003
762640 SCS COLLAR 4238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/06/2022	96	0	3,500.8800	0	(19,642)	0	(21,569)		(21,569)	(1,927)	0	0	0	0		003
762649 SCS COLLAR 4241 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	113	671,017	1,694.3100	0	(18,562)	0	(11,144)		(11,144)	7,418	0	0	0	87,701		003
762650 SCS COLLAR 4241 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	113	0	1,882.5700	0	31,990	0	49,814		49,814	17,823	0	0	0	0		003
762651 SCS COLLAR 4241 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	113	0	2,018.1200	0	(10,631)	0	(21,987)		(21,987)	(11,357)	0	0	0	0		003
762655 SCS COLLAR 4243 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/01/2020	123	729,730	1,694.3100	0	(53,244)	0	(42,591)		(42,591)	10,653	0	0	0	167,353		003
762656 SCS COLLAR 4243 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/01/2020	123	0	1,882.5700	0	68,556	0	92,218		92,218	23,663	0	0	0	0		003
762657 SCS COLLAR 4243 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/01/2020	123	0	2,415.3400	0	(12,284)	0	(16,742)		(16,742)	(4,458)	0	0	0	0		003
762681 SCS COLLAR 4246 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	596	3,002,636	2,168.7800	0	0	0	(274,530)		(274,530)	(274,530)	0	0	0	220,203		003
762682 SCS COLLAR 4246 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	596	0	2,530.2400	0	69,214	0	440,107		440,107	370,893	0	0	0	0		003
762683 SCS COLLAR 4247 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	217	1,638,277	2,048.2900	0	0	0	(126,136)		(126,136)	(126,136)	0	0	0	220,203		003
762684 SCS COLLAR 4247 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	217	0	2,530.2400	0	38,955	0	240,128		240,128	201,173	0	0	0	0		003
762685 SCS COLLAR 4247 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	217	0	3,751.5000	0	0	0	(31,049)		(31,049)	(31,049)	0	0	0	0		003
762687 SCS COLLAR 4248 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	118	594,881	2,168.7800	0	0	0	(54,390)		(54,390)	(54,390)	0	0	0	220,203		003
762688 SCS COLLAR 4248 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/06/2017	07/06/2022	118	0	2,409.7500	0	27,027	0	101,556		101,556	74,528	0	0	0	0		003
764240 SCS COLLAR 4250 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/16/2018	581	4,389,932	2,213.2300	0	(107,981)	0	(81,456)		(81,456)	26,525	0	0	0	89,743		003
764241 SCS COLLAR 4250 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/16/2018	581	0	2,459.1400	0	218,150	0	263,655		263,655	45,505	0	0	0	0		003
764242 SCS COLLAR 4250 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/16/2018	581	0	2,604.4800	0	(92,899)	0	(113,289)		(113,289)	(20,390)	0	0	0	0		003
764275 SCS COLLAR 4252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/14/2022	733	5,543,507	2,213.2300	0	(607,494)	0	(540,477)		(540,477)	67,017	0	0	0	220,709		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
764276 SCS COLLAR 4252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/14/2022	733	0	2,459.1400	0	854,234	0	892,553		892,553	38,319	0	0	0	0		003
764277 SCS COLLAR 4252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/17/2017	07/14/2022	733	0	3,565.7500	0	(142,579)	0	(148,578)		(148,578)	(5,999)	0	0	0	0		003
764285 SCS COLLAR 4255 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	334	1,976,633	1,728.2300	0	(51,343)	0	(39,660)		(39,660)	11,683	0	0	0	89,743		003
764286 SCS COLLAR 4255 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	334	0	1,920.2500	0	97,499	0	123,915		123,915	26,416	0	0	0	0		003
764287 SCS COLLAR 4255 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	334	0	2,064.2700	0	(38,405)	0	(47,596)		(47,596)	(9,191)	0	0	0	0		003
764301 SCS COLLAR 4257 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	197	639,847	946.4000	0	(23,820)	0	(19,037)		(19,037)	4,783	0	0	0	89,743		003
764302 SCS COLLAR 4257 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	197	0	1,051.5500	0	43,665	0	50,807		50,807	7,142	0	0	0	0		003
764303 SCS COLLAR 4257 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/17/2017	07/16/2018	197	0	1,153.5500	0	(17,337)	0	(20,579)		(20,579)	(3,242)	0	0	0	0		003
764310 SCS COLLAR 4260 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	350	2,643,179	1,967.3100	0	(122,292)	0	(103,738)		(103,738)	18,554	0	0	0	168,432		003
764311 SCS COLLAR 4260 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	350	0	2,459.1400	0	278,382	0	309,803		309,803	31,421	0	0	0	0		003
764312 SCS COLLAR 4260 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	350	0	2,713.8800	0	(152,453)	0	(174,312)		(174,312)	(21,859)	0	0	0	0		003
764313 SCS COLLAR 4261 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	20	152,648	1,967.3100	0	(7,063)	0	(5,991)		(5,991)	1,072	0	0	0	168,432		003
764314 SCS COLLAR 4261 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	20	0	2,459.1400	0	16,077	0	17,892		17,892	1,815	0	0	0	0		003
764315 SCS COLLAR 4261 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	20	0	2,831.1600	0	(6,352)	0	(7,312)		(7,312)	(960)	0	0	0	0		003
764316 SCS COLLAR 4262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	713	5,386,760	1,721.4000	0	(304,438)	0	(247,198)		(247,198)	57,240	0	0	0	220,709		003
764317 SCS COLLAR 4262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	713	0	2,459.1400	0	830,764	0	867,315		867,315	36,552	0	0	0	0		003
764318 SCS COLLAR 4262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	713	0	2,907.1200	0	(425,108)	0	(457,893)		(457,893)	(32,784)	0	0	0	0		003
764319 SCS COLLAR 4263 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	27	134,209	2,213.2300	0	(15,235)	0	(13,085)		(13,085)	2,150	0	0	0	220,709		003
764320 SCS COLLAR 4263 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	27	0	2,582.1000	0	17,948	0	18,416		18,416	468	0	0	0	0		003
764324 SCS COLLAR 4265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	724	3,237,692	1,288.4400	0	(114,722)	0	(68,983)		(68,983)	45,738	0	0	0	89,743		003
764325 SCS COLLAR 4265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	724	0	1,431.6000	0	212,967	0	272,381		272,381	59,414	0	0	0	0		003
764326 SCS COLLAR 4265 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	724	0	1,557.4400	0	(85,715)	0	(119,888)		(119,888)	(34,173)	0	0	0	0		003
764330 SCS COLLAR 4267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	640	2,863,832	1,145.2800	0	(177,100)	0	(130,381)		(130,381)	46,719	0	0	0	168,432		003
764331 SCS COLLAR 4267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	640	0	1,431.6000	0	375,376	0	422,785		422,785	47,409	0	0	0	0		003
764332 SCS COLLAR 4267 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	640	0	1,637.8000	0	(194,398)	0	(229,728)		(229,728)	(35,331)	0	0	0	0		003
764333 SCS COLLAR 4268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	43	193,699	1,145.2800	0	(11,978)	0	(8,818)		(8,818)	3,160	0	0	0	168,432		003
764334 SCS COLLAR 4268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	43	0	1,431.6000	0	25,389	0	28,596		28,596	3,207	0	0	0	0		003
764335 SCS COLLAR 4268 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	43	0	1,711.5200	0	(10,087)	0	(12,119)		(12,119)	(2,032)	0	0	0	0		003
764339 SCS COLLAR 4270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	35	158,292	1,002.1200	0	(11,020)	0	(8,223)		(8,223)	2,797	0	0	0	220,709		003
764340 SCS COLLAR 4270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	35	0	1,431.6000	0	29,138	0	31,297		31,297	2,158	0	0	0	0		003
764341 SCS COLLAR 4270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2022	35	0	1,885.7200	0	(11,019)	0	(12,342)		(12,342)	(1,323)	0	0	0	0		003
764342 SCS COLLAR 4271 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	319	2,409,597	2,213.2300	0	(173,766)	0	(149,827)		(149,827)	23,938	0	0	0	168,432		003
764343 SCS COLLAR 4271 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	319	0	2,459.1400	0	259,448	0	282,425		282,425	22,977	0	0	0	0		003
764344 SCS COLLAR 4271 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	319	0	2,919.9800	0	(82,364)	0	(89,022)		(89,022)	(6,658)	0	0	0	0		003
764345 SCS COLLAR 4272 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	98	743,778	2,213.2300	0	(53,572)	0	(46,248)		(46,248)	7,324	0	0	0	168,432		003
764346 SCS COLLAR 4272 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	98	0	2,459.1400	0	80,181	0	87,177		87,177	6,996	0	0	0	0		003
764347 SCS COLLAR 4272 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2020	98	0	3,116.7100	0	(13,637)	0	(15,197)		(15,197)	(1,560)	0	0	0	0		003
764348 SCS COLLAR 4273 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	1,495	11,302,154	1,967.3100	0	(883,044)	0	(773,775)		(773,775)	109,268	0	0	0	220,709		003
764349 SCS COLLAR 4273 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	1,495	0	2,459.1400	0	1,730,665	0	1,819,746		1,819,746	89,081	0	0	0	0		003
764350 SCS COLLAR 4273 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	1,495	0	3,125.0800	0	(635,248)	0	(668,558)		(668,558)	(33,310)	0	0	0	0		003
764351 SCS COLLAR 4274 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	40	305,299	1,967.3100	0	(23,828)	0	(20,902)		(20,902)	2,926	0	0	0	220,709		003
764352 SCS COLLAR 4274 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	40	0	2,459.1400	0	46,800	0	49,156		49,156	2,356	0	0	0	0		003
764353 SCS COLLAR 4274 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2017	07/14/2022	40	0	3,475.0100	0	(9,052)	0	(9,641)		(9,641)	(589)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
764354 SCS COLLAR 4275 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/17/2017	07/14/2022	15	116,792	2,090.2700	0	(10,832)	0	(9,597)		(9,597)	1,235	0	0	0	220,709		003
764355 SCS COLLAR 4275 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/17/2017	07/14/2022	15	0	2,582.1000	0	15,291	0	16,026		16,026	735	0	0	0	0		003
764356 SCS COLLAR 4275 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/17/2017	07/14/2022	15	0	3,686.9900	0	(2,265)	0	(2,516)		(2,516)	(252)	0	0	0	0		003
764357 SCS COLLAR 4276 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	35	628,675	5,255.7600	0	(18,420)	0	(14,315)		(14,315)	4,105	0	0	0	89,743		003
764358 SCS COLLAR 4276 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	35	0	5,839.7400	0	41,157	0	47,380		47,380	6,223	0	0	0	0		003
764359 SCS COLLAR 4276 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	35	0	6,224.5800	0	(20,262)	0	(24,375)		(24,375)	(4,113)	0	0	0	0		003
764363 SCS COLLAR 4278 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	1,189	285,001	72.1400	0	(7,849)	0	(7,028)		(7,028)	822	0	0	0	89,743		003
764364 SCS COLLAR 4278 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	1,189	0	80.1600	0	11,499	0	9,519		9,519	(1,980)	0	0	0	0		003
764365 SCS COLLAR 4278 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	1,189	0	88.8600	0	(2,498)	0	(1,869)		(1,869)	628	0	0	0	0		003
764369 SCS COLLAR 4280 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	4,482	347,715	22.3600	0	(10,891)	0	(7,320)		(7,320)	3,571	0	0	0	89,743		003
764370 SCS COLLAR 4280 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	4,482	0	24.8400	0	21,245	0	29,301		29,301	8,056	0	0	0	0		003
764371 SCS COLLAR 4280 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	4,482	0	27.0800	0	(9,009)	0	(12,890)		(12,890)	(3,881)	0	0	0	0		003
764376 SCS COLLAR 4282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2020	676	3,022,129	1,288.4400	0	0	0	(212,128)		(212,128)	(212,128)	0	0	0	168,432		003
764377 SCS COLLAR 4282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2020	676	0	1,431.6000	0	4,092	0	446,154		446,154	442,062	0	0	0	0		003
764378 SCS COLLAR 4282 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2020	676	0	1,790.0800	0	0	0	(143,276)		(143,276)	(143,276)	0	0	0	0		003
764379 SCS COLLAR 4283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	799	3,573,026	1,288.4400	0	0	0	(373,275)		(373,275)	(373,275)	0	0	0	220,709		003
764380 SCS COLLAR 4283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	799	0	1,431.6000	0	66,047	0	706,443		706,443	640,396	0	0	0	0		003
764381 SCS COLLAR 4283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	799	0	2,181.4800	0	0	0	(136,367)		(136,367)	(136,367)	0	0	0	0		003
764382 SCS COLLAR 4284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	2,839	12,696,687	1,145.2800	0	0	0	(955,550)		(955,550)	(955,550)	0	0	0	220,709		003
764383 SCS COLLAR 4284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	2,839	0	1,431.6000	0	234,696	0	2,510,332		2,510,332	2,275,636	0	0	0	0		003
764384 SCS COLLAR 4284 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	2,839	0	1,899.0200	0	0	0	(959,673)		(959,673)	(959,673)	0	0	0	0		003
764385 SCS COLLAR 4285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	1,509	6,749,281	1,002.1200	0	0	0	(350,619)		(350,619)	(350,619)	0	0	0	220,709		003
764386 SCS COLLAR 4285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	1,509	0	1,431.6000	0	124,759	0	1,334,438		1,334,438	1,209,678	0	0	0	0		003
764387 SCS COLLAR 4285 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	1,509	0	1,744.1200	0	0	0	(723,215)		(723,215)	(723,215)	0	0	0	0		003
764388 SCS COLLAR 4286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	44	194,741	1,145.2800	0	0	0	(14,656)		(14,656)	(14,656)	0	0	0	220,709		003
764389 SCS COLLAR 4286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	44	0	1,431.6000	0	8,735	0	38,503		38,503	29,768	0	0	0	0		003
764390 SCS COLLAR 4286 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	07/17/2017	07/14/2022	44	0	2,089.8500	0	0	0	(9,301)		(9,301)	(9,301)	0	0	0	0		003
764736 SCS COLLAR 4288 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/20/2022	9,106	22,941,052	2,473.4500	0	402,936	0	819,577		819,577	416,640	0	0	0	221,088		003
764738 SCS COLLAR 4289 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/19/2023	18	45,835	2,473.4500	0	978	0	2,043		2,043	1,065	0	0	0	242,948		003
764740 SCS COLLAR 4290 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	5,512	8,217,362	1,442.3540	0	142,226	0	351,714		351,714	209,488	0	0	0	221,088		003
764742 SCS COLLAR 4291 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/19/2023	31	46,513	1,442.3540	0	978	0	2,477		2,477	1,499	0	0	0	242,948		003
764744 SCS COLLAR 4292 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	63,329	4,336,759	66.8100	0	75,693	0	147,865		147,865	72,172	0	0	0	221,088		003
764862 SCS COLLAR 4293 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	172	1,302,741	1,978.7600	0	(61,136)	0	(52,371)		(52,371)	8,766	0	0	0	168,514		003
764863 SCS COLLAR 4293 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	172	0	2,473.4500	0	139,155	0	148,520		148,520	9,365	0	0	0	0		003
764864 SCS COLLAR 4293 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	172	0	2,724.9500	0	(76,459)	0	(83,594)		(83,594)	(7,136)	0	0	0	0		003
764868 SCS COLLAR 4295 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	301	1,345,787	1,442.3500	0	173,557	0	193,182		193,182	19,625	0	0	0	168,514		003
764869 SCS COLLAR 4295 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	301	0	1,639.9600	0	(91,374)	0	(107,288)		(107,288)	(15,914)	0	0	0	0		003
764870 SCS COLLAR 4295 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/15/2020	301	0	1,153.8800	0	(80,594)	0	(63,046)		(63,046)	17,548	0	0	0	0		003
764871 SCS COLLAR 4296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	185	827,938	1,298.1200	0	(106,453)	0	(88,517)		(88,517)	17,936	0	0	0	221,088		003
764872 SCS COLLAR 4296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	185	0	1,514.4700	0	131,925	0	141,325		141,325	9,401	0	0	0	0		003
764873 SCS COLLAR 4296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	185	0	2,493.5400	0	(11,142)	0	(15,524)		(15,524)	(4,382)	0	0	0	0		003
764874 SCS COLLAR 4297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	291	1,300,307	1,226.0000	0	(144,293)	0	(118,688)		(118,688)	25,604	0	0	0	221,088		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
764875 SCS COLLAR 4297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	291	0	1,514.4700	0	207,193	0	221,957		221,957	14,764	0	0	0	0		003
764876 SCS COLLAR 4297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/20/2022	291	0	2,204.2100	0	(40,394)	0	(47,316)		(47,316)	(6,921)	0	0	0	0		003
764889 SCS COLLAR 4302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	2,140	9,571,419	1,153.8800	0	(879,548)	0	(737,720)		(737,720)	141,829	0	0	0	221,088		003
764890 SCS COLLAR 4302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	2,140	0	1,442.3500	0	1,765,517	0	1,860,538		1,860,538	95,022	0	0	0	0		003
764891 SCS COLLAR 4302 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	2,140	0	1,903.9100	0	(720,305)	0	(718,918)		(718,918)	1,387	0	0	0	0		003
764892 SCS COLLAR 4303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	1,218	5,449,300	1,298.1200	0	(698,131)	0	(582,600)		(582,600)	115,531	0	0	0	221,088		003
764893 SCS COLLAR 4303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	1,218	0	1,442.3500	0	1,005,162	0	1,059,261		1,059,261	54,099	0	0	0	0		003
764894 SCS COLLAR 4303 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/20/2017	07/20/2022	1,218	0	2,163.5300	0	(212,714)	0	(218,850)		(218,850)	(6,136)	0	0	0	0		003
764904 SCS COLLAR 4307 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	2,413	18,238,355	1,978.7600	0	(1,431,872)	0	(1,275,054)		(1,275,054)	156,818	0	0	0	221,088		003
764905 SCS COLLAR 4307 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	2,413	0	2,473.4500	0	2,797,664	0	2,890,043		2,890,043	92,380	0	0	0	0		003
764906 SCS COLLAR 4307 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	2,413	0	3,133.6100	0	(1,045,454)	0	(1,068,994)		(1,068,994)	(23,540)	0	0	0	0		003
764907 SCS COLLAR 4308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	1,593	12,042,448	2,226.1100	0	(1,325,833)	0	(1,197,886)		(1,197,886)	127,947	0	0	0	221,088		003
764908 SCS COLLAR 4308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	1,593	0	2,473.4500	0	1,846,543	0	1,908,242		1,908,242	61,699	0	0	0	0		003
764909 SCS COLLAR 4308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	1,593	0	3,571.1700	0	(309,197)	0	(322,410)		(322,410)	(13,214)	0	0	0	0		003
764916 SCS COLLAR 4311 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	173	1,304,777	2,102.4300	0	(121,725)	0	(109,432)		(109,432)	12,293	0	0	0	221,088		003
764917 SCS COLLAR 4311 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	173	0	2,597.1200	0	170,910	0	175,897		175,897	4,987	0	0	0	0		003
764918 SCS COLLAR 4311 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	173	0	3,691.3800	0	(26,267)	0	(28,155)		(28,155)	(1,888)	0	0	0	0		003
764919 SCS COLLAR 4312 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/15/2020	101	765,959	2,226.1100	0	(55,049)	0	(48,717)		(48,717)	6,332	0	0	0	168,514		003
764920 SCS COLLAR 4312 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/15/2020	101	0	2,473.4500	0	82,582	0	87,324		87,324	4,741	0	0	0	0		003
764921 SCS COLLAR 4312 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/15/2020	101	0	2,931.2900	0	(26,616)	0	(27,420)		(27,420)	(805)	0	0	0	0		003
764922 SCS COLLAR 4313 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	91	687,528	2,226.1100	0	(16,866)	0	(13,357)		(13,357)	3,509	0	0	0	90,053		003
764923 SCS COLLAR 4313 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	91	0	2,473.4500	0	33,804	0	38,762		38,762	4,958	0	0	0	0		003
764924 SCS COLLAR 4313 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	91	0	2,618.6400	0	(14,203)	0	(16,145)		(16,145)	(1,942)	0	0	0	0		003
764937 SCS COLLAR 4314 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	493	3,723,866	1,731.4200	0	(199,659)	0	(174,620)		(174,620)	25,039	0	0	0	221,088		003
764938 SCS COLLAR 4314 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	493	0	2,473.4500	0	561,847	0	590,082		590,082	28,236	0	0	0	0		003
764939 SCS COLLAR 4314 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	493	0	2,917.1900	0	(296,782)	0	(312,885)		(312,885)	(16,103)	0	0	0	0		003
764940 SCS COLLAR 4315 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	398	2,007,577	2,226.1100	0	(220,679)	0	(199,698)		(199,698)	20,982	0	0	0	221,088		003
764941 SCS COLLAR 4315 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	398	0	2,597.1200	0	257,558	0	270,641		270,641	13,083	0	0	0	0		003
764943 SCS COLLAR 4316 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	465	2,081,734	1,009.6500	0	(130,070)	0	(110,813)		(110,813)	19,257	0	0	0	221,088		003
764944 SCS COLLAR 4316 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	465	0	1,442.3500	0	384,151	0	404,657		404,657	20,506	0	0	0	0		003
764946 SCS COLLAR 4316 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	465	0	1,749.8800	0	(218,056)	0	(221,159)		(221,159)	(3,103)	0	0	0	0		003
764950 SCS COLLAR 4317 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	142	635,688	1,081.7700	0	(47,897)	0	(40,959)		(40,959)	6,938	0	0	0	221,088		003
764951 SCS COLLAR 4317 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	142	0	1,514.4700	0	103,612	0	108,509		108,509	4,897	0	0	0	0		003
764952 SCS COLLAR 4317 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/20/2017	07/20/2022	142	0	1,942.5000	0	(44,714)	0	(43,593)		(43,593)	1,121	0	0	0	0		003
764953 SCS COLLAR 4318 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	668	3,957,147	1,744.0400	0	(481,320)	0	(383,004)		(383,004)	98,315	0	0	0	221,088		003
764954 SCS COLLAR 4318 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	668	0	1,937.8200	0	558,305	0	590,975		590,975	32,670	0	0	0	0		003
764955 SCS COLLAR 4318 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/20/2022	668	0	3,268.5200	0	(7,478)	0	(28,858)		(28,858)	(21,380)	0	0	0	0		003
766948 SCS COLLAR 4319 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/03/2017	08/02/2023	205	305,550	1,405.2290	0	6,229	0	15,540		15,540	9,310	0	0	0	243,749		003
766950 SCS COLLAR 4320 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	10,378	26,144,821	2,472.1600	0	436,648	0	752,721		752,721	316,073	0	0	0	221,968		003
766952 SCS COLLAR 4321 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/03/2017	08/02/2023	1,692	115,878	67.3700	0	2,466	0	3,693		3,693	1,227	0	0	0	243,749		003
766954 SCS COLLAR 4322 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/03/2017	08/03/2022	61,006	4,177,717	67.3700	0	69,952	0	114,476		114,476	44,524	0	0	0	221,968		003
766956 SCS COLLAR 4323 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/03/2017	08/03/2022	5,182	7,725,751	1,405.2290	0	123,940	0	378,574		378,574	254,635	0	0	0	221,968		003
767053 SCS COLLAR 4329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/03/2017	08/03/2022	121	912,089	2,101.3400	0	(81,533)	0	(76,899)		(76,899)	4,634	0	0	0	221,968		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
767054 SCS COLLAR 4329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	121	0	2,595.7700	0	112,950	0	123,924		123,924	10,974	0	0	0	0		003
767055 SCS COLLAR 4329 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	121	0	3,635.5600	0	(16,183)	0	(22,214)		(22,214)	(6,031)	0	0	0	0		003
767056 SCS COLLAR 4330 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	107	811,199	2,224.9400	0	(85,890)	0	(81,061)		(81,061)	4,829	0	0	0	221,968		003
767057 SCS COLLAR 4330 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	107	0	2,472.1600	0	119,322	0	129,377		129,377	10,055	0	0	0	0		003
767079 SCS COLLAR 4338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	1,626	7,271,670	1,264.7100	0	(908,624)	0	(727,500)		(727,500)	181,124	0	0	0	221,968		003
767080 SCS COLLAR 4338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	1,626	0	1,405.2300	0	1,327,123	0	1,514,703		1,514,703	187,580	0	0	0	0		003
767081 SCS COLLAR 4338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	1,626	0	2,086.9100	0	(301,829)	0	(357,471)		(357,471)	(55,642)	0	0	0	0		003
767082 SCS COLLAR 4339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	2,968	13,274,458	1,124.1800	0	(1,224,979)	0	(958,452)		(958,452)	266,527	0	0	0	221,968		003
767083 SCS COLLAR 4339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	2,968	0	1,405.2300	0	2,422,685	0	2,765,095		2,765,095	342,409	0	0	0	0		003
767084 SCS COLLAR 4339 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	2,968	0	1,841.2700	0	(984,725)	0	(1,164,156)		(1,164,156)	(179,431)	0	0	0	0		003
767085 SCS COLLAR 4340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	372	1,663,550	983.6600	0	(109,104)	0	(83,139)		(83,139)	25,965	0	0	0	221,968		003
767086 SCS COLLAR 4340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	372	0	1,405.2300	0	303,515	0	346,521		346,521	43,005	0	0	0	0		003
767087 SCS COLLAR 4340 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	372	0	1,699.3400	0	(167,721)	0	(198,626)		(198,626)	(30,905)	0	0	0	0		003
767088 SCS COLLAR 4341 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	161	721,438	1,194.4400	0	(77,657)	0	(61,605)		(61,605)	16,051	0	0	0	221,968		003
767089 SCS COLLAR 4341 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	161	0	1,475.4900	0	116,379	0	132,906		132,906	16,527	0	0	0	0		003
767090 SCS COLLAR 4341 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/03/2022	161	0	2,125.4100	0	(27,147)	0	(32,306)		(32,306)	(5,159)	0	0	0	0		003
767091 SCS COLLAR 4342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	88	668,525	2,224.9400	0	(46,198)	0	(43,125)		(43,125)	3,073	0	0	0	170,242		003
767092 SCS COLLAR 4342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	88	0	2,472.1600	0	69,517	0	77,347		77,347	7,830	0	0	0	0		003
767093 SCS COLLAR 4342 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	88	0	2,906.0200	0	(22,926)	0	(26,623)		(26,623)	(3,696)	0	0	0	0		003
767094 SCS COLLAR 4343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	118	888,649	1,977.7300	0	(38,867)	0	(36,371)		(36,371)	2,496	0	0	0	170,242		003
767095 SCS COLLAR 4343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	118	0	2,472.1600	0	92,402	0	102,815		102,815	10,413	0	0	0	0		003
767096 SCS COLLAR 4343 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/05/2020	118	0	2,707.0200	0	(53,013)	0	(61,003)		(61,003)	(7,991)	0	0	0	0		003
767101 SCS COLLAR 4345 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	1,918	14,493,535	2,224.9400	0	(1,538,396)	0	(1,448,305)		(1,448,305)	90,092	0	0	0	221,968		003
767102 SCS COLLAR 4345 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	1,918	0	2,472.1600	0	2,163,877	0	2,311,552		2,311,552	147,675	0	0	0	0		003
767103 SCS COLLAR 4345 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	1,918	0	3,511.7000	0	(383,423)	0	(440,300)		(440,300)	(56,877)	0	0	0	0		003
767104 SCS COLLAR 4346 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	3,022	22,838,885	1,977.7300	0	(1,704,803)	0	(1,606,371)		(1,606,371)	98,432	0	0	0	221,968		003
767105 SCS COLLAR 4346 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	3,022	0	2,472.1600	0	3,409,832	0	3,642,539		3,642,539	232,706	0	0	0	0		003
767106 SCS COLLAR 4346 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	3,022	0	3,095.1400	0	(1,323,596)	0	(1,448,829)		(1,448,829)	(125,233)	0	0	0	0		003
767107 SCS COLLAR 4347 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/02/2023	263	662,410	2,472.1600	0	14,060	0	24,778		24,778	10,718	0	0	0	243,749		003
767110 SCS COLLAR 4348 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	484	3,659,562	1,730.5100	0	(183,860)	0	(172,944)		(172,944)	10,915	0	0	0	221,968		003
767111 SCS COLLAR 4348 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	484	0	2,472.1600	0	546,370	0	583,658		583,658	37,287	0	0	0	0		003
767112 SCS COLLAR 4348 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/03/2022	484	0	2,883.7700	0	(301,392)	0	(327,199)		(327,199)	(25,807)	0	0	0	0		003
767113 SCS COLLAR 4349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	182	813,740	1,264.7100	0	(68,325)	0	(54,343)		(54,343)	13,982	0	0	0	170,242		003
767114 SCS COLLAR 4349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	182	0	1,405.2300	0	104,128	0	129,752		129,752	25,624	0	0	0	0		003
767115 SCS COLLAR 4349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	182	0	1,737.2800	0	(35,343)	0	(47,713)		(47,713)	(12,369)	0	0	0	0		003
767116 SCS COLLAR 4350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	156	699,159	1,124.1800	0	(38,901)	0	(30,345)		(30,345)	8,556	0	0	0	170,242		003
767117 SCS COLLAR 4350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	156	0	1,405.2300	0	89,466	0	111,482		111,482	22,016	0	0	0	0		003
767118 SCS COLLAR 4350 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/05/2020	156	0	1,596.4800	0	(50,170)	0	(65,276)		(65,276)	(15,107)	0	0	0	0		003
767119 SCS COLLAR 4351 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/03/2017	08/03/2022	362	2,737,282	2,224.9400	0	(293,355)	0	(273,530)		(273,530)	19,825	0	0	0	221,968		003
767120 SCS COLLAR 4351 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/03/2017	08/03/2022	362	0	4,517.3800	0	(10,865)	0	(15,016)		(15,016)	(4,151)	0	0	0	0		003
767121 SCS COLLAR 4351 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/03/2017	08/03/2022	362	0	2,595.7700	0	349,935	0	371,911		371,911	21,976	0	0	0	0		003
767122 SCS COLLAR 4352 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/03/2017	08/02/2023	176	1,329,915	1,977.7300	0	(121,626)	0	(112,941)		(112,941)	8,685	0	0	0	243,749		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
767123 SCS COLLAR 4352 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/03/2017	08/02/2023	176	0	2,472.1600	0	220,545	0	238,298		238,298	17,753	0	0	0	0		003
767124 SCS COLLAR 4352 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/03/2017	08/02/2023	176	0	3,317.6400	0	(70,692)	0	(82,188)		(82,188)	(11,496)	0	0	0	0		003
767125 SCS COLLAR 4353 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	718	4,249,652	1,759.8500	0	(362,052)	0	(424,941)		(424,941)	(62,889)	0	0	0	221,968		003
767126 SCS COLLAR 4353 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	718	0	1,955.3900	0	438,269	0	618,506		618,506	180,237	0	0	0	0		003
767127 SCS COLLAR 4353 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/03/2022	718	0	3,134.4900	0	(4,543)	0	(43,222)		(43,222)	(38,679)	0	0	0	0		003
768810 SCS COLLAR 4354 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,326	10,020,770	1,971.6900	0	(765,682)	0	(703,019)		(703,019)	62,663	0	0	0	222,720		003
768811 SCS COLLAR 4354 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,326	0	2,464.6100	0	1,498,012	0	1,619,752		1,619,752	121,739	0	0	0	0		003
768812 SCS COLLAR 4354 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,326	0	3,111.3200	0	(552,627)	0	(625,020)		(625,020)	(72,393)	0	0	0	0		003
768815 SCS COLLAR 4355 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	853	6,447,108	1,725.2300	0	(335,294)	0	(304,368)		(304,368)	30,926	0	0	0	222,720		003
768816 SCS COLLAR 4355 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	853	0	2,464.6100	0	964,011	0	1,042,107		1,042,107	78,096	0	0	0	0		003
768817 SCS COLLAR 4355 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	853	0	2,891.4800	0	(513,100)	0	(574,178)		(574,178)	(61,078)	0	0	0	0		003
768818 SCS COLLAR 4356 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	22	162,531	1,971.6900	0	(12,406)	0	(11,403)		(11,403)	1,003	0	0	0	222,720		003
768819 SCS COLLAR 4356 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	22	0	2,464.6100	0	24,323	0	26,272		26,272	1,948	0	0	0	0		003
768820 SCS COLLAR 4356 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	22	0	3,463.2700	0	(4,631)	0	(5,467)		(5,467)	(836)	0	0	0	0		003
768821 SCS COLLAR 4357 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	516	3,897,704	2,218.1500	0	(419,656)	0	(388,056)		(388,056)	31,600	0	0	0	222,720		003
768822 SCS COLLAR 4357 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	516	0	2,464.6100	0	582,663	0	630,023		630,023	47,360	0	0	0	0		003
768823 SCS COLLAR 4357 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	516	0	3,551.5000	0	(93,109)	0	(112,125)		(112,125)	(19,015)	0	0	0	0		003
768828 SCS COLLAR 4358 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	30	225,908	2,218.1500	0	(24,093)	0	(22,491)		(22,491)	1,602	0	0	0	222,720		003
768829 SCS COLLAR 4358 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	30	0	2,464.6100	0	33,636	0	36,516		36,516	2,880	0	0	0	0		003
768843 SCS COLLAR 4360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	743	3,321,798	1,244.9100	0	(112,381)	0	(63,443)		(63,443)	48,938	0	0	0	94,138		003
768844 SCS COLLAR 4360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	743	0	1,383.2400	0	215,741	0	366,304		366,304	150,563	0	0	0	0		003
768845 SCS COLLAR 4360 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	743	0	1,507.7300	0	(90,882)	0	(188,725)		(188,725)	(97,843)	0	0	0	0		003
768849 SCS COLLAR 4362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	935	4,181,887	1,244.9100	0	(362,425)	0	(265,670)		(265,670)	96,755	0	0	0	170,977		003
768850 SCS COLLAR 4362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	935	0	1,383.2400	0	547,850	0	705,900		705,900	158,049	0	0	0	0		003
768851 SCS COLLAR 4362 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	935	0	1,719.2300	0	(182,985)	0	(263,493)		(263,493)	(80,507)	0	0	0	0		003
768852 SCS COLLAR 4363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	603	2,698,827	1,106.5900	0	(157,946)	0	(111,513)		(111,513)	46,433	0	0	0	170,977		003
768853 SCS COLLAR 4363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	603	0	1,383.2400	0	353,653	0	455,560		455,560	101,906	0	0	0	0		003
768854 SCS COLLAR 4363 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	603	0	1,577.1700	0	(194,133)	0	(269,202)		(269,202)	(75,069)	0	0	0	0		003
768855 SCS COLLAR 4364 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	29	130,415	968.2700	0	(8,555)	0	(6,290)		(6,290)	2,265	0	0	0	222,720		003
768856 SCS COLLAR 4364 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	29	0	1,383.2400	0	23,621	0	28,284		28,284	4,663	0	0	0	0		003
768857 SCS COLLAR 4364 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	29	0	1,823.5200	0	(9,521)	0	(12,005)		(12,005)	(2,484)	0	0	0	0		003
768859 SCS COLLAR 4365 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	29	130,415	1,106.5900	0	(7,625)	0	(5,389)		(5,389)	2,237	0	0	0	170,977		003
768860 SCS COLLAR 4365 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	29	0	1,383.2400	0	17,106	0	22,014		22,014	4,908	0	0	0	0		003
768861 SCS COLLAR 4365 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2020	29	0	1,646.7400	0	(7,410)	0	(10,448)		(10,448)	(3,038)	0	0	0	0		003
768863 SCS COLLAR 4366 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	795	3,555,681	1,244.9100	0	(443,467)	0	(342,276)		(342,276)	101,191	0	0	0	222,720		003
768864 SCS COLLAR 4366 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	795	0	1,383.2400	0	643,199	0	771,142		771,142	127,943	0	0	0	0		003
768865 SCS COLLAR 4366 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	795	0	2,084.6800	0	(139,274)	0	(177,975)		(177,975)	(38,701)	0	0	0	0		003
768866 SCS COLLAR 4367 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	3,098	13,857,350	1,106.5900	0	(1,278,536)	0	(963,783)		(963,783)	314,753	0	0	0	222,720		003
768867 SCS COLLAR 4367 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	3,098	0	1,383.2400	0	2,507,122	0	3,005,328		3,005,328	498,206	0	0	0	0		003
768868 SCS COLLAR 4367 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	3,098	0	1,832.2400	0	(992,961)	0	(1,251,230)		(1,251,230)	(258,269)	0	0	0	0		003
768869 SCS COLLAR 4368 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,863	8,331,440	968.2700	0	(547,048)	0	(401,831)		(401,831)	145,217	0	0	0	222,720		003
768870 SCS COLLAR 4368 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,863	0	1,383.2400	0	1,508,070	0	1,806,890		1,806,890	298,820	0	0	0	0		003
768871 SCS COLLAR 4368 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	1,863	0	1,687.2700	0	(819,357)	0	(1,026,956)		(1,026,956)	(207,599)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
768890 SCS COLLAR 4370 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	764	118,238	42.8000	0	(7,588)	0	(4,469)		(4,469)	3,118	0	0	0	94,138		003
768891 SCS COLLAR 4370 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	764	0	47.5500	0	14,648	0	17,117		17,117	2,469	0	0	0	0		003
768892 SCS COLLAR 4370 Generic 15th CL Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	764	0	54.4400	0	(6,619)	0	(8,524)		(8,524)	(1,905)	0	0	0	0		003
768910 SCS COLLAR 4372 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	4,119	319,514	22.5800	0	(9,884)	0	(7,947)		(7,947)	1,938	0	0	0	94,138		003
768911 SCS COLLAR 4372 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	4,119	0	25.0900	0	20,189	0	26,231		26,231	6,043	0	0	0	0		003
768912 SCS COLLAR 4372 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	4,119	0	27.0600	0	(9,057)	0	(13,213)		(13,213)	(4,156)	0	0	0	0		003
768916 SCS COLLAR 4374 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	31	559,704	5,316.9600	0	(17,696)	0	(15,246)		(15,246)	2,450	0	0	0	94,138		003
768917 SCS COLLAR 4374 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	31	0	5,907.7300	0	38,434	0	40,262		40,262	1,828	0	0	0	0		003
768918 SCS COLLAR 4374 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	31	0	6,320.6800	0	(18,498)	0	(19,742)		(19,742)	(1,244)	0	0	0	0		003
768948 SCS COLLAR 4377 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	359	2,123,147	1,726.9400	0	(58,086)	0	(46,601)		(46,601)	11,484	0	0	0	94,138		003
768949 SCS COLLAR 4377 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	359	0	1,918.8200	0	118,076	0	141,016		141,016	22,940	0	0	0	0		003
768950 SCS COLLAR 4377 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	359	0	2,055.0600	0	(51,632)	0	(61,729)		(61,729)	(10,097)	0	0	0	0		003
768954 SCS COLLAR 4379 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2018	233	757,455	947.2600	0	(22,589)	0	(25,190)		(25,190)	(2,601)	0	0	0	94,138		003
768955 SCS COLLAR 4379 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2018	233	0	1,052.5100	0	54,612	0	62,927		62,927	8,315	0	0	0	0		003
768956 SCS COLLAR 4379 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2018	233	0	1,149.8700	0	(29,038)	0	(28,352)		(28,352)	686	0	0	0	0		003
768968 SCS COLLAR 4381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	354	2,678,203	2,218.1500	0	(186,204)	0	(171,971)		(171,971)	14,233	0	0	0	170,977		003
768969 SCS COLLAR 4381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	354	0	2,464.6100	0	280,838	0	315,978		315,978	35,140	0	0	0	0		003
768970 SCS COLLAR 4381 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	354	0	2,896.9000	0	(92,984)	0	(110,946)		(110,946)	(17,962)	0	0	0	0		003
768971 SCS COLLAR 4382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	347	2,625,047	1,971.6900	0	(114,199)	0	(107,051)		(107,051)	7,147	0	0	0	170,977		003
768972 SCS COLLAR 4382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	347	0	2,464.6100	0	275,264	0	309,707		309,707	34,442	0	0	0	0		003
768973 SCS COLLAR 4382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	347	0	2,698.0100	0	(159,448)	0	(185,862)		(185,862)	(26,414)	0	0	0	0		003
768974 SCS COLLAR 4383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	17	127,777	2,218.1500	0	(8,884)	0	(8,205)		(8,205)	679	0	0	0	170,977		003
768975 SCS COLLAR 4383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	17	0	2,464.6100	0	13,399	0	15,075		15,075	1,677	0	0	0	0		003
768976 SCS COLLAR 4383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	17	0	3,085.9400	0	(2,376)	0	(3,061)		(3,061)	(685)	0	0	0	0		003
768977 SCS COLLAR 4384 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	21	161,511	1,971.6900	0	(7,026)	0	(6,587)		(6,587)	440	0	0	0	170,977		003
768978 SCS COLLAR 4384 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	21	0	2,464.6100	0	16,936	0	19,055		19,055	2,119	0	0	0	0		003
768979 SCS COLLAR 4384 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/15/2017	08/14/2020	21	0	2,812.1200	0	(7,206)	0	(8,503)		(8,503)	(1,296)	0	0	0	0		003
768989 SCS COLLAR 4386 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	745	5,629,336	2,218.1500	0	(148,138)	0	(118,517)		(118,517)	29,621	0	0	0	94,138		003
768990 SCS COLLAR 4386 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	745	0	2,464.6100	0	279,206	0	346,931		346,931	67,725	0	0	0	0		003
768991 SCS COLLAR 4386 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	745	0	2,616.9200	0	(108,763)	0	(149,430)		(149,430)	(40,667)	0	0	0	0		003
768995 SCS COLLAR 4388 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/15/2022	21	161,511	2,218.1500	0	(17,664)	0	(16,080)		(16,080)	1,584	0	0	0	222,720		003
768996 SCS COLLAR 4388 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/15/2022	21	0	2,587.8400	0	20,856	0	22,288		22,288	1,432	0	0	0	0		003
769010 SCS COLLAR 4389 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	08/15/2017	08/14/2018	1,430	342,614	71.9700	0	(10,624)	0	(8,942)		(8,942)	1,682	0	0	0	94,138		003
769011 SCS COLLAR 4389 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	08/15/2017	08/14/2018	1,430	0	79.9700	0	14,729	0	12,892		12,892	(1,837)	0	0	0	0		003
769012 SCS COLLAR 4389 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	08/15/2017	08/14/2018	1,430	0	89.0500	0	(2,715)	0	(2,782)		(2,782)	(67)	0	0	0	0		003
769084 SCS COLLAR 4395 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	23	172,755	1,725.2300	0	(8,976)	0	(8,156)		(8,156)	820	0	0	0	222,720		003
769085 SCS COLLAR 4395 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	23	0	2,464.6100	0	25,857	0	27,924		27,924	2,067	0	0	0	0		003
769086 SCS COLLAR 4395 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/15/2022	23	0	3,134.2400	0	(9,136)	0	(10,362)		(10,362)	(1,226)	0	0	0	0		003
769137 SCS COLLAR 4396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	7,525	11,218,703	1,358.9400	0	177,932	0	677,459		677,459	499,527	0	0	0	222,845		003
769139 SCS COLLAR 4397 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/16/2023	524	781,118	1,358.9400	0	16,568	0	47,851		47,851	31,283	0	0	0	244,548		003
769144 SCS COLLAR 4398 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	08/17/2017	08/17/2022	72,671	4,976,497	66.0100	0	83,468	0	166,212		166,212	82,744	0	0	0	222,845		003
769146 SCS COLLAR 4399 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	08/17/2017	08/16/2023	4,878	334,049	66.0100	0	7,493	0	11,902		11,902	4,409	0	0	0	244,548		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
769211 SCS COLLAR 4400 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	1,384	6,190,802	1,223.0500	0	(769,820)	0	(568,062)		(568,062)	201,757	0	0	0	222,845		003
769212 SCS COLLAR 4400 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	1,384	0	1,358.9400	0	1,130,120	0	1,398,265		1,398,265	268,145	0	0	0	0		003
769213 SCS COLLAR 4400 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	1,384	0	2,009.7400	0	(262,093)	0	(371,404)		(371,404)	(109,310)	0	0	0	0		003
769215 SCS COLLAR 4401 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	2,387	10,674,553	1,087.1500	0	(984,485)	0	(707,745)		(707,745)	276,740	0	0	0	222,845		003
769216 SCS COLLAR 4401 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	2,387	0	1,358.9400	0	1,947,618	0	2,410,973		2,410,973	463,355	0	0	0	0		003
769217 SCS COLLAR 4401 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	2,387	0	1,774.9100	0	(793,800)	0	(1,094,235)		(1,094,235)	(300,436)	0	0	0	0		003
769218 SCS COLLAR 4402 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	278	2,099,458	2,187.0100	0	(232,266)	0	(200,652)		(200,652)	31,614	0	0	0	222,845		003
769219 SCS COLLAR 4402 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	278	0	2,551.5100	0	271,549	0	304,134		304,134	32,585	0	0	0	0		003
769220 SCS COLLAR 4402 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/17/2017	08/17/2022	278	0	4,617.0200	0	(4,050)	0	(10,148)		(10,148)	(6,098)	0	0	0	0		003
769221 SCS COLLAR 4403 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/15/2018	95	717,443	2,187.0100	0	(17,722)	0	(13,885)		(13,885)	3,837	0	0	0	94,285		003
769222 SCS COLLAR 4403 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/15/2018	95	0	2,430.0100	0	35,742	0	51,175		51,175	15,433	0	0	0	0		003
769223 SCS COLLAR 4403 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/15/2018	95	0	2,574.1100	0	(15,279)	0	(25,117)		(25,117)	(9,837)	0	0	0	0		003
769224 SCS COLLAR 4404 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	196	1,482,580	2,187.0100	0	(99,213)	0	(90,721)		(90,721)	8,492	0	0	0	171,384		003
769225 SCS COLLAR 4404 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	196	0	2,430.0100	0	150,322	0	187,341		187,341	37,019	0	0	0	0		003
769226 SCS COLLAR 4404 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	196	0	2,851.3700	0	(50,479)	0	(70,404)		(70,404)	(19,925)	0	0	0	0		003
769227 SCS COLLAR 4405 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	149	1,123,859	1,944.0100	0	(47,339)	0	(43,579)		(43,579)	3,760	0	0	0	171,384		003
769228 SCS COLLAR 4405 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	149	0	2,430.0100	0	113,950	0	142,012		142,012	28,062	0	0	0	0		003
769229 SCS COLLAR 4405 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	149	0	2,661.1000	0	(66,135)	0	(87,465)		(87,465)	(21,330)	0	0	0	0		003
769230 SCS COLLAR 4406 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	1,800	13,605,524	2,187.0100	0	(1,431,983)	0	(1,300,321)		(1,300,321)	131,662	0	0	0	222,845		003
769231 SCS COLLAR 4406 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	1,800	0	2,430.0100	0	1,999,683	0	2,295,374		2,295,374	295,691	0	0	0	0		003
769232 SCS COLLAR 4406 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	1,800	0	3,476.1300	0	(339,360)	0	(448,524)		(448,524)	(109,163)	0	0	0	0		003
769233 SCS COLLAR 4407 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	2,633	19,903,899	1,944.0100	0	(1,483,810)	0	(1,340,261)		(1,340,261)	143,549	0	0	0	222,845		003
769234 SCS COLLAR 4407 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	2,633	0	2,430.0100	0	2,925,392	0	3,357,967		3,357,967	432,575	0	0	0	0		003
769235 SCS COLLAR 4407 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	2,633	0	3,057.2000	0	(1,107,530)	0	(1,361,977)		(1,361,977)	(254,447)	0	0	0	0		003
769236 SCS COLLAR 4408 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	463	3,500,134	1,701.0100	0	(175,553)	0	(158,665)		(158,665)	16,888	0	0	0	222,845		003
769237 SCS COLLAR 4408 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	463	0	2,430.0100	0	514,435	0	590,504		590,504	76,069	0	0	0	0		003
769238 SCS COLLAR 4408 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	463	0	2,843.6000	0	(280,140)	0	(335,858)		(335,858)	(55,718)	0	0	0	0		003
769239 SCS COLLAR 4409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	209	1,580,037	2,065.5100	0	(140,589)	0	(127,456)		(127,456)	13,133	0	0	0	222,845		003
769240 SCS COLLAR 4409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	209	0	2,551.5100	0	197,358	0	228,889		228,889	31,531	0	0	0	0		003
769241 SCS COLLAR 4409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	209	0	3,603.7000	0	(30,252)	0	(41,556)		(41,556)	(11,304)	0	0	0	0		003
769242 SCS COLLAR 4410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	206	1,558,264	1,944.0100	0	(116,167)	0	(104,928)		(104,928)	11,238	0	0	0	222,845		003
769243 SCS COLLAR 4410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	206	0	2,430.0100	0	229,027	0	262,893		262,893	33,866	0	0	0	0		003
769244 SCS COLLAR 4410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/17/2022	206	0	3,399.3400	0	(45,376)	0	(58,852)		(58,852)	(13,476)	0	0	0	0		003
769245 SCS COLLAR 4411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	312	2,354,503	2,187.0100	0	(288,440)	0	(263,145)		(263,145)	25,295	0	0	0	244,548		003
769246 SCS COLLAR 4411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	312	0	2,430.0100	0	396,335	0	442,526		442,526	46,192	0	0	0	0		003
769247 SCS COLLAR 4411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	312	0	3,835.0400	0	(55,049)	0	(71,213)		(71,213)	(16,165)	0	0	0	0		003
769248 SCS COLLAR 4412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	167	1,261,748	1,944.0100	0	(113,473)	0	(103,026)		(103,026)	10,447	0	0	0	244,548		003
769249 SCS COLLAR 4412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	167	0	2,430.0100	0	212,391	0	237,144		237,144	24,754	0	0	0	0		003
769250 SCS COLLAR 4412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/16/2023	167	0	3,281.2400	0	(70,598)	0	(83,073)		(83,073)	(12,475)	0	0	0	0		003
769251 SCS COLLAR 4413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	301	1,347,209	1,223.0500	0	(109,807)	0	(80,588)		(80,588)	29,220	0	0	0	171,384		003
769252 SCS COLLAR 4413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	301	0	1,358.9400	0	166,210	0	241,351		241,351	75,141	0	0	0	0		003
769253 SCS COLLAR 4413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	301	0	1,681.8200	0	(55,862)	0	(96,764)		(96,764)	(40,903)	0	0	0	0		003
769254 SCS COLLAR 4414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/17/2017	08/19/2020	183	817,321	1,087.1500	0	(44,171)	0	(31,814)		(31,814)	12,357	0	0	0	171,384		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
769255 SCS COLLAR 4414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/19/2020	183	0	1,358.9400	0	100,836	0	146,422		146,422	45,586	0	0	0	0		003
769256 SCS COLLAR 4414 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/19/2020	183	0	1,544.8400	0	(56,337)	0	(90,078)		(90,078)	(33,741)	0	0	0	0		003
769257 SCS COLLAR 4415 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/17/2022	366	1,637,934	951.2600	0	(96,732)	0	(75,374)		(75,374)	21,357	0	0	0	222,845		003
769258 SCS COLLAR 4415 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/17/2022	366	0	1,358.9400	0	281,192	0	369,947		369,947	88,755	0	0	0	0		003
769259 SCS COLLAR 4415 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/17/2022	366	0	1,638.2000	0	(158,481)	0	(223,204)		(223,204)	(64,723)	0	0	0	0		003
769260 SCS COLLAR 4416 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	161	720,779	1,223.0500	0	(96,605)	0	(76,909)		(76,909)	19,697	0	0	0	244,548		003
769261 SCS COLLAR 4416 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	161	0	1,358.9400	0	141,005	0	180,069		180,069	39,064	0	0	0	0		003
769262 SCS COLLAR 4416 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	161	0	2,182.3200	0	(29,112)	0	(43,659)		(43,659)	(14,547)	0	0	0	0		003
769263 SCS COLLAR 4417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	163	730,653	1,087.1500	0	(73,426)	0	(58,120)		(58,120)	15,307	0	0	0	244,548		003
769264 SCS COLLAR 4417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	163	0	1,358.9400	0	142,937	0	182,536		182,536	39,599	0	0	0	0		003
769265 SCS COLLAR 4417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2017	08/16/2023	163	0	1,900.8900	0	(54,013)	0	(75,527)		(75,527)	(21,514)	0	0	0	0		003
769281 SCS COLLAR 4423 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2017	08/17/2022	10,186	25,662,116	2,430.0100	0	430,685	0	902,347		902,347	471,662	0	0	0	222,845		003
769283 SCS COLLAR 4424 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/17/2017	08/16/2023	699	1,761,471	2,430.0100	0	39,536	0	76,117		76,117	36,581	0	0	0	244,548		003
769311 SCS COLLAR 4429 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	08/17/2017	08/16/2023	2,757	566,431	59.4100	0	(61,043)	0	(63,387)		(63,387)	(2,343)	0	0	0	244,548		003
769312 SCS COLLAR 4429 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	08/17/2017	08/16/2023	2,757	0	66.0100	0	83,029	0	71,228		71,228	(11,801)	0	0	0	0		003
769313 SCS COLLAR 4429 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	08/17/2017	08/16/2023	2,757	0	122.1200	0	(9,281)	0	(2,462)		(2,462)	6,819	0	0	0	0		003
769352 SCS COLLAR 4434 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/17/2017	08/17/2022	141	629,722	1,223.0500	0	(75,139)	0	(57,783)		(57,783)	17,356	0	0	0	222,845		003
769353 SCS COLLAR 4434 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/17/2017	08/17/2022	141	0	1,426.8900	0	104,822	0	126,976		126,976	22,154	0	0	0	0		003
769354 SCS COLLAR 4434 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/17/2017	08/17/2022	141	0	2,262.0900	0	(19,696)	0	(20,702)		(20,702)	(1,006)	0	0	0	0		003
769355 SCS COLLAR 4435 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2017	08/17/2022	619	3,664,154	1,733.6900	0	(429,401)	0	(351,651)		(351,651)	77,750	0	0	0	222,845		003
769356 SCS COLLAR 4435 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2017	08/17/2022	619	0	1,926.3200	0	493,799	0	563,107		563,107	69,307	0	0	0	0		003
769357 SCS COLLAR 4435 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2017	08/17/2022	619	0	3,271.4700	0	(2,172)	0	(27,956)		(27,956)	(25,784)	0	0	0	0		003
772398 SCS COLLAR 4436 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/07/2017	09/06/2023	2,302	5,799,914	2,465.1000	0	79,791	0	150,114		150,114	70,323	0	0	0	245,742		003
772400 SCS COLLAR 4437 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/07/2017	08/31/2022	12,587	31,709,944	2,465.1000	0	316,786	0	659,762		659,762	342,976	0	0	0	223,719		003
772403 SCS COLLAR 4438 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528	09/07/2017	08/31/2022	7,272	10,841,373	1,398.6740	0	103,846	0	340,040		340,040	236,194	0	0	0	223,719		003
772405 SCS COLLAR 4439 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/07/2017	09/06/2023	2,025	3,019,724	1,398.6740	0	39,832	0	98,794		98,794	58,962	0	0	0	245,742		003
772453 SCS COLLAR 4440 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/07/2017	08/31/2022	112,489	7,703,239	67.5000	0	77,525	0	158,465		158,465	80,940	0	0	0	223,719		003
772462 SCS COLLAR 4441 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/07/2017	09/06/2023	24,681	1,690,188	67.5000	0	23,424	0	35,880		35,880	12,456	0	0	0	245,742		003
772589 SCS COLLAR 4444 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	293	2,213,676	2,218.5900	0	(278,206)	0	(259,026)		(259,026)	19,180	0	0	0	245,742		003
772590 SCS COLLAR 4444 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	293	0	2,465.1000	0	356,764	0	403,839		403,839	47,075	0	0	0	0		003
772591 SCS COLLAR 4444 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	293	0	3,843.0900	0	(48,103)	0	(68,071)		(68,071)	(19,967)	0	0	0	0		003
772592 SCS COLLAR 4445 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	508	3,841,739	1,972.0800	0	(353,629)	0	(329,177)		(329,177)	24,452	0	0	0	245,742		003
772593 SCS COLLAR 4445 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	508	0	2,465.1000	0	619,653	0	700,846		700,846	81,193	0	0	0	0		003
772594 SCS COLLAR 4445 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	508	0	3,265.5200	0	(213,172)	0	(263,086)		(263,086)	(49,915)	0	0	0	0		003
772595 SCS COLLAR 4446 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	74	556,995	1,725.5700	0	(36,181)	0	(33,474)		(33,474)	2,707	0	0	0	245,742		003
772596 SCS COLLAR 4446 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	74	0	2,465.1000	0	89,888	0	101,612		101,612	11,724	0	0	0	0		003
772597 SCS COLLAR 4446 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	09/06/2023	74	0	2,990.9100	0	(46,044)	0	(55,123)		(55,123)	(9,079)	0	0	0	0		003
772598 SCS COLLAR 4447 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	3,340	25,243,677	1,972.0800	0	(1,943,185)	0	(1,787,559)		(1,787,559)	155,626	0	0	0	223,719		003
772599 SCS COLLAR 4447 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	3,340	0	2,465.1000	0	3,609,430	0	4,099,177		4,099,177	489,747	0	0	0	0		003
772600 SCS COLLAR 4447 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	3,340	0	3,056.7200	0	(1,414,045)	0	(1,748,828)		(1,748,828)	(334,783)	0	0	0	0		003
772601 SCS COLLAR 4448 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	477	3,602,589	1,725.5700	0	(188,383)	0	(171,999)		(171,999)	16,384	0	0	0	223,719		003
772602 SCS COLLAR 4448 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	477	0	2,465.1000	0	515,240	0	585,004		585,004	69,764	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
772603 SCS COLLAR 4448 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	477	0	2,844.4800	0	(290,864)	0	(348,231)		(348,231)	(57,366)	0	0	0	0		003
772604 SCS COLLAR 4449 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	139	1,050,629	2,095.3400	0	(96,465)	0	(89,040)		(89,040)	7,425	0	0	0	223,719		003
772605 SCS COLLAR 4449 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	139	0	2,588.3600	0	126,766	0	145,823		145,823	19,057	0	0	0	0		003
772606 SCS COLLAR 4449 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	139	0	3,597.3200	0	(19,805)	0	(28,503)		(28,503)	(8,698)	0	0	0	0		003
772609 SCS COLLAR 4450 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	90	677,594	1,848.8300	0	(43,211)	0	(39,642)		(39,642)	3,569	0	0	0	223,719		003
772610 SCS COLLAR 4450 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	90	0	2,588.3600	0	81,774	0	94,048		94,048	12,273	0	0	0	0		003
772611 SCS COLLAR 4450 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	90	0	3,152.1200	0	(31,794)	0	(40,001)		(40,001)	(8,207)	0	0	0	0		003
772612 SCS COLLAR 4451 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	189	1,427,749	2,218.5900	0	(155,313)	0	(143,237)		(143,237)	12,076	0	0	0	223,719		003
772613 SCS COLLAR 4451 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	189	0	2,465.1000	0	209,683	0	231,844		231,844	22,161	0	0	0	0		003
772614 SCS COLLAR 4451 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	189	0	12,325.5000	0	(1,842)	0	(0)		(0)	1,842	0	0	0	0		003
772615 SCS COLLAR 4452 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	106	801,257	1,972.0800	0	(61,658)	0	(56,739)		(56,739)	4,920	0	0	0	223,719		003
772616 SCS COLLAR 4452 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	106	0	2,465.1000	0	114,608	0	130,112		130,112	15,504	0	0	0	0		003
772617 SCS COLLAR 4452 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	106	0	3,390.7500	0	(23,470)	0	(31,244)		(31,244)	(7,774)	0	0	0	0		003
772621 SCS COLLAR 4454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	250	1,118,140	1,258.8100	0	(155,650)	0	(129,117)		(129,117)	26,534	0	0	0	245,742		003
772622 SCS COLLAR 4454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	250	0	1,398.6700	0	213,408	0	265,722		265,722	52,314	0	0	0	0		003
772623 SCS COLLAR 4454 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	250	0	2,219.2800	0	(43,006)	0	(64,693)		(64,693)	(21,687)	0	0	0	0		003
772624 SCS COLLAR 4455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	488	2,180,852	1,118.9400	0	(229,170)	0	(188,091)		(188,091)	41,080	0	0	0	245,742		003
772625 SCS COLLAR 4455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	488	0	1,398.6700	0	416,375	0	518,272		518,272	101,897	0	0	0	0		003
772626 SCS COLLAR 4455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/06/2023	488	0	1,921.5000	0	(158,432)	0	(220,462)		(220,462)	(62,031)	0	0	0	0		003
772627 SCS COLLAR 4456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	4,082	18,255,845	1,118.9400	0	(1,633,775)	0	(1,319,640)		(1,319,640)	314,135	0	0	0	223,719		003
772628 SCS COLLAR 4456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	4,082	0	1,398.6700	0	3,086,383	0	3,877,888		3,877,888	791,505	0	0	0	0		003
772629 SCS COLLAR 4456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	4,082	0	1,800.6500	0	(1,277,747)	0	(1,787,047)		(1,787,047)	(509,301)	0	0	0	0		003
772630 SCS COLLAR 4457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	261	1,167,171	979.0700	0	(73,630)	0	(58,589)		(58,589)	15,041	0	0	0	223,719		003
772631 SCS COLLAR 4457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	261	0	1,398.6700	0	197,313	0	247,929		247,929	50,617	0	0	0	0		003
772632 SCS COLLAR 4457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	261	0	1,664.1400	0	(112,503)	0	(152,117)		(152,117)	(39,615)	0	0	0	0		003
772633 SCS COLLAR 4458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	122	544,680	1,188.8700	0	(57,151)	0	(46,495)		(46,495)	10,656	0	0	0	223,719		003
772634 SCS COLLAR 4458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	122	0	1,468.6100	0	80,505	0	102,627		102,627	22,122	0	0	0	0		003
772635 SCS COLLAR 4458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	122	0	2,084.8600	0	(18,137)	0	(27,709)		(27,709)	(9,573)	0	0	0	0		003
772642 SCS COLLAR 4461 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	130	579,855	1,258.8100	0	(70,776)	0	(57,918)		(57,918)	12,858	0	0	0	223,719		003
772643 SCS COLLAR 4461 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	130	0	1,468.6100	0	85,685	0	109,255		109,255	23,570	0	0	0	0		003
772644 SCS COLLAR 4461 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	130	0	2,335.2300	0	(9,354)	0	(16,450)		(16,450)	(7,096)	0	0	0	0		003
772645 SCS COLLAR 4462 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	1,540	6,885,780	1,258.8100	0	(840,924)	0	(687,777)		(687,777)	153,147	0	0	0	223,719		003
772646 SCS COLLAR 4462 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	1,540	0	1,398.6700	0	1,163,852	0	1,462,670		1,462,670	298,819	0	0	0	0		003
772647 SCS COLLAR 4462 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	08/31/2022	1,540	0	2,043.7400	0	(256,973)	0	(386,280)		(386,280)	(129,307)	0	0	0	0		003
772654 SCS COLLAR 4463 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/06/2023	3,244	666,539	60.7500	0	(85,079)	0	(79,316)		(79,316)	5,763	0	0	0	245,742		003
772655 SCS COLLAR 4463 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/06/2023	3,244	0	67.5000	0	98,550	0	78,035		78,035	(20,515)	0	0	0	0		003
772656 SCS COLLAR 4463 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/06/2023	3,244	0	135.0000	0	(4,234)	0	(1,428)		(1,428)	2,806	0	0	0	0		003
772673 SCS COLLAR 4468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	127	959,670	2,218.5900	0	(26,358)	0	(21,820)		(21,820)	4,537	0	0	0	97,339		003
772674 SCS COLLAR 4468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	127	0	2,465.1000	0	50,894	0	61,242		61,242	10,349	0	0	0	0		003
772675 SCS COLLAR 4468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	127	0	2,624.8400	0	(21,090)	0	(26,321)		(26,321)	(5,231)	0	0	0	0		003
772682 SCS COLLAR 4471 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	237	1,058,449	1,258.8100	0	(37,039)	0	(23,479)		(23,479)	13,560	0	0	0	97,339		003
772683 SCS COLLAR 4471 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	237	0	1,398.6700	0	67,524	0	111,502		111,502	43,978	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
772684 SCS COLLAR 4471 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/07/2017	09/05/2018	237	0	1,519.9400	0	(26,822)	0	(58,523)		(58,523)	(31,701)	0	0	0	0		003
772706 SCS COLLAR 4479 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/07/2017	08/31/2022	1,960	14,814,053	2,218.5900	0	(1,591,551)	0	(1,486,201)		(1,486,201)	105,350	0	0	0	223,719		003
772707 SCS COLLAR 4479 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/07/2017	08/31/2022	1,960	0	2,465.1000	0	2,107,576	0	2,405,570		2,405,570	297,994	0	0	0	0		003
772708 SCS COLLAR 4479 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/07/2017	08/31/2022	1,960	0	3,489.8400	0	(368,029)	0	(485,390)		(485,390)	(117,361)	0	0	0	0		003
772742 SCS COLLAR 4480 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	184	1,394,022	2,218.5900	0	(151,422)	0	(139,854)		(139,854)	11,569	0	0	0	223,719		003
772743 SCS COLLAR 4480 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	184	0	2,588.3600	0	168,145	0	193,485		193,485	25,340	0	0	0	0		003
772744 SCS COLLAR 4480 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/07/2017	08/31/2022	184	0	4,806.9500	0	(2,796)	0	(5,153)		(5,153)	(2,357)	0	0	0	0		003
772781 SCS COLLAR 4481 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	09/07/2017	08/31/2022	794	4,703,399	1,753.9900	0	(497,837)	0	(470,085)		(470,085)	27,752	0	0	0	223,719		003
772782 SCS COLLAR 4481 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	09/07/2017	08/31/2022	794	0	1,948.8800	0	567,496	0	698,621		698,621	131,124	0	0	0	0		003
772783 SCS COLLAR 4481 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	09/07/2017	08/31/2022	794	0	3,469.7900	0	(22,292)	0	(23,606)		(23,606)	(1,314)	0	0	0	0		003
774647 SCS COLLAR 4482 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	281	2,121,107	2,250.2100	0	(151,258)	0	(147,014)		(147,014)	4,244	0	0	0	173,485		003
774648 SCS COLLAR 4482 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	281	0	2,500.2300	0	227,834	0	237,834		237,834	9,999	0	0	0	0		003
774649 SCS COLLAR 4482 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	281	0	2,953.7700	0	(73,461)	0	(78,553)		(78,553)	(5,092)	0	0	0	0		003
774650 SCS COLLAR 4483 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	622	4,697,669	2,000.1800	0	(214,028)	0	(208,405)		(208,405)	5,623	0	0	0	173,485		003
774651 SCS COLLAR 4483 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	622	0	2,500.2300	0	504,628	0	526,736		526,736	22,108	0	0	0	0		003
774652 SCS COLLAR 4483 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	622	0	2,752.5000	0	(283,701)	0	(300,022)		(300,022)	(16,321)	0	0	0	0		003
774653 SCS COLLAR 4484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	86	646,911	2,250.2100	0	(46,107)	0	(44,838)		(44,838)	1,269	0	0	0	173,485		003
774654 SCS COLLAR 4484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	86	0	2,500.2300	0	69,520	0	72,536		72,536	3,016	0	0	0	0		003
774655 SCS COLLAR 4484 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	86	0	3,150.2900	0	(11,876)	0	(13,566)		(13,566)	(1,690)	0	0	0	0		003
774656 SCS COLLAR 4485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	564	4,261,356	2,250.2100	0	(453,156)	0	(448,238)		(448,238)	4,919	0	0	0	224,589		003
774657 SCS COLLAR 4485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	564	0	2,500.2300	0	640,235	0	665,600		665,600	25,365	0	0	0	0		003
774658 SCS COLLAR 4485 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	564	0	3,522.8200	0	(114,634)	0	(134,251)		(134,251)	(19,616)	0	0	0	0		003
774659 SCS COLLAR 4486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,523	11,513,425	2,000.1800	0	(866,720)	0	(856,438)		(856,438)	10,282	0	0	0	224,589		003
774660 SCS COLLAR 4486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,523	0	2,500.2300	0	1,729,829	0	1,798,333		1,798,333	68,504	0	0	0	0		003
774661 SCS COLLAR 4486 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,523	0	3,120.7900	0	(667,377)	0	(725,851)		(725,851)	(58,474)	0	0	0	0		003
774662 SCS COLLAR 4487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	827	6,247,438	1,750.1600	0	(319,169)	0	(313,763)		(313,763)	5,406	0	0	0	224,589		003
774663 SCS COLLAR 4487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	827	0	2,500.2300	0	938,678	0	975,815		975,815	37,137	0	0	0	0		003
774664 SCS COLLAR 4487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	827	0	2,913.0200	0	(513,300)	0	(549,383)		(549,383)	(36,082)	0	0	0	0		003
774665 SCS COLLAR 4488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	55	419,184	2,000.1800	0	(31,531)	0	(31,181)		(31,181)	350	0	0	0	224,589		003
774666 SCS COLLAR 4488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	55	0	2,500.2300	0	63,020	0	65,474		65,474	2,454	0	0	0	0		003
774667 SCS COLLAR 4488 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	55	0	3,455.5700	0	(12,927)	0	(14,848)		(14,848)	(1,922)	0	0	0	0		003
774668 SCS COLLAR 4489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	161,224	1,750.1600	0	(8,231)	0	(8,097)		(8,097)	133	0	0	0	224,589		003
774669 SCS COLLAR 4489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	2,500.2300	0	24,239	0	25,182		25,182	943	0	0	0	0		003
774670 SCS COLLAR 4489 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	3,150.2900	0	(8,869)	0	(9,672)		(9,672)	(803)	0	0	0	0		003
774676 SCS COLLAR 4491 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	70	350,662	2,250.2100	0	(37,426)	0	(36,885)		(36,885)	541	0	0	0	224,589		003
774677 SCS COLLAR 4491 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	70	0	2,500.2300	0	52,842	0	54,771		54,771	1,929	0	0	0	0		003
774692 SCS COLLAR 4492 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,772	215,065	22.2900	0	(7,235)	0	(5,410)		(5,410)	1,826	0	0	0	98,619		003
774693 SCS COLLAR 4492 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,772	0	24.7700	0	14,388	0	20,291		20,291	5,903	0	0	0	0		003
774694 SCS COLLAR 4492 XLF.UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	09/15/2017	09/14/2018	2,772	0	26.7600	0	(6,262)	0	(10,882)		(10,882)	(4,619)	0	0	0	0		003
774705 SCS COLLAR 4495 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	219	1,294,233	1,767.8700	0	(38,640)	0	(36,242)		(36,242)	2,398	0	0	0	98,619		003
774706 SCS COLLAR 4495 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	219	0	1,964.3000	0	68,264	0	72,228		72,228	3,964	0	0	0	0		003
774707 SCS COLLAR 4495 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	219	0	2,122.4300	0	(24,047)	0	(26,264)		(26,264)	(2,217)	0	0	0	0		003
774719 SCS COLLAR 4497 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	160	519,191	991.9400	0	(21,160)	0	(24,473)		(24,473)	(3,314)	0	0	0	98,619		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
774720 SCS COLLAR 4497 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	160	0	1,102.1600	0	39,675	0	31,824		31,824	(7,851)	0	0	0	0		003
774721 SCS COLLAR 4497 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	160	0	1,212.3800	0	(16,224)	0	(12,095)		(12,095)	4,129	0	0	0	0		003
774754 SCS COLLAR 4501 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	869	208,264	73.8700	0	(6,951)	0	(7,104)		(7,104)	(153)	0	0	0	98,619		003
774755 SCS COLLAR 4501 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	869	0	82.0800	0	10,186	0	6,242		6,242	(3,945)	0	0	0	0		003
774756 SCS COLLAR 4501 IYR.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	869	0	90.4900	0	(2,310)	0	(1,681)		(1,681)	629	0	0	0	0		003
774763 SCS COLLAR 4504 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	32	576,159	5,389.2000	0	(19,006)	0	(18,753)		(18,753)	253	0	0	0	98,619		003
774764 SCS COLLAR 4504 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	32	0	5,988.0000	0	41,688	0	38,967		38,967	(2,721)	0	0	0	0		003
774765 SCS COLLAR 4504 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	32	0	6,393.3900	0	(20,183)	0	(19,496)		(19,496)	687	0	0	0	0		003
774786 SCS COLLAR 4508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	534	4,033,629	2,250.2100	0	(108,161)	0	(102,952)		(102,952)	5,209	0	0	0	98,619		003
774787 SCS COLLAR 4508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	534	0	2,500.2300	0	215,321	0	224,118		224,118	8,797	0	0	0	0		003
774788 SCS COLLAR 4508 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	534	0	2,655.9900	0	(89,827)	0	(93,564)		(93,564)	(3,737)	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	1,310	202,639	44.9000	0	(10,686)	0	(10,628)		(10,628)	58	0	0	0	98,619		003
Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	1,310	0	49.8900	0	23,218	0	24,285		24,285	1,067	0	0	0	0		003
Future	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	1,310	0	55.5000	0	(11,684)	0	(13,465)		(13,465)	(1,781)	0	0	0	0		003
774812 SCS COLLAR 4512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	160,216	2,250.2100	0	(17,025)	0	(16,853)		(16,853)	173	0	0	0	224,589		003
774813 SCS COLLAR 4512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	2,625.2400	0	20,395	0	21,305		21,305	909	0	0	0	0		003
774814 SCS COLLAR 4512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	4,380.4000	0	(646)	0	(1,215)		(1,215)	(569)	0	0	0	0		003
774815 SCS COLLAR 4513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	158,201	2,125.2000	0	(14,206)	0	(14,070)		(14,070)	136	0	0	0	224,589		003
774816 SCS COLLAR 4513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	2,625.2400	0	20,143	0	21,037		21,037	893	0	0	0	0		003
774817 SCS COLLAR 4513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	21	0	3,651.8400	0	(3,248)	0	(3,983)		(3,983)	(734)	0	0	0	0		003
774824 SCS COLLAR 4516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2018	699	3,128,105	1,288.5400	0	(107,091)	0	(82,627)		(82,627)	24,465	0	0	0	98,619		003
774825 SCS COLLAR 4516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2018	699	0	1,431.7100	0	204,559	0	285,568		285,568	81,010	0	0	0	0		003
774826 SCS COLLAR 4516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2018	699	0	1,555.1300	0	(84,458)	0	(141,107)		(141,107)	(56,649)	0	0	0	0		003
774830 SCS COLLAR 4518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	537	2,403,351	1,288.5400	0	(200,274)	0	(176,329)		(176,329)	23,945	0	0	0	173,485		003
774831 SCS COLLAR 4518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	537	0	1,431.7100	0	306,424	0	364,825		364,825	58,400	0	0	0	0		003
774832 SCS COLLAR 4518 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	537	0	1,755.8500	0	(102,733)	0	(138,360)		(138,360)	(35,627)	0	0	0	0		003
774833 SCS COLLAR 4519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	662	2,959,413	1,145.3700	0	(164,964)	0	(142,483)		(142,483)	22,482	0	0	0	173,485		003
774834 SCS COLLAR 4519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	662	0	1,431.7100	0	377,318	0	449,234		449,234	71,916	0	0	0	0		003
774835 SCS COLLAR 4519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	662	0	1,620.5500	0	(208,145)	0	(264,529)		(264,529)	(56,385)	0	0	0	0		003
774836 SCS COLLAR 4520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	114	510,244	1,288.5400	0	(42,501)	0	(37,436)		(37,436)	5,066	0	0	0	173,485		003
774837 SCS COLLAR 4520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	114	0	1,431.7100	0	65,098	0	77,454		77,454	12,356	0	0	0	0		003
774838 SCS COLLAR 4520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2020	114	0	1,865.3800	0	(13,791)	0	(20,245)		(20,245)	(6,455)	0	0	0	0		003
774839 SCS COLLAR 4521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	560	2,505,401	1,288.5400	0	(302,987)	0	(268,165)		(268,165)	34,822	0	0	0	224,589		003
774840 SCS COLLAR 4521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	560	0	1,431.7100	0	439,588	0	505,659		505,659	66,070	0	0	0	0		003
774841 SCS COLLAR 4521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	560	0	2,110.2000	0	(95,379)	0	(121,793)		(121,793)	(26,414)	0	0	0	0		003
774842 SCS COLLAR 4522 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	3,037	13,581,851	1,145.3700	0	(1,202,302)	0	(1,053,497)		(1,053,497)	148,805	0	0	0	224,589		003
774843 SCS COLLAR 4522 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	3,037	0	1,431.7100	0	2,383,304	0	2,741,189		2,741,189	357,885	0	0	0	0		003
774844 SCS COLLAR 4522 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	3,037	0	1,865.6600	0	(957,532)	0	(1,165,006)		(1,165,006)	(207,473)	0	0	0	0		003
774845 SCS COLLAR 4523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,918	8,579,382	1,002.2000	0	(534,561)	0	(462,545)		(462,545)	72,016	0	0	0	224,589		003
774846 SCS COLLAR 4523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,918	0	1,431.7100	0	1,505,261	0	1,731,554		1,731,554	226,293	0	0	0	0		003
774847 SCS COLLAR 4523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	1,918	0	1,727.6500	0	(829,538)	0	(990,749)		(990,749)	(161,210)	0	0	0	0		003
774848 SCS COLLAR 4524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/15/2017	09/14/2022	72	321,767	1,288.5400	0	(38,917)	0	(34,440)		(34,440)	4,477	0	0	0	224,589		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
774849 SCS COLLAR 4524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	72	0	1,431.7100	0	56,456	0	64,941		64,941	8,486	0	0	0	0		003
774850 SCS COLLAR 4524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	72	0	2,526.1100	0	(3,752)	0	(6,148)		(6,148)	(2,395)	0	0	0	0		003
774851 SCS COLLAR 4525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	111	497,748	1,145.3700	0	(44,056)	0	(38,609)		(38,609)	5,447	0	0	0	224,589		003
774852 SCS COLLAR 4525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	111	0	1,431.7100	0	87,363	0	100,459		100,459	13,096	0	0	0	0		003
774853 SCS COLLAR 4525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	111	0	2,053.3600	0	(21,979)	0	(27,679)		(27,679)	(5,699)	0	0	0	0		003
775244 SCS COLLAR 4527 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/14/2022	8,560	21,565,585	2,500.6000	0	369,450	0	355,038		355,038	(14,412)	0	0	0	224,589		003
775246 SCS COLLAR 4528 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/21/2017	09/20/2023	3,008	7,579,439	2,500.6000	0	180,025	0	173,811		173,811	(6,215)	0	0	0	246,534		003
775248 SCS COLLAR 4529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	09/21/2017	09/14/2022	5,591	8,334,957	1,444.1840	0	147,431	0	180,942		180,942	33,511	0	0	0	224,589		003
775250 SCS COLLAR 4530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528.	09/21/2017	09/20/2023	1,593	2,375,370	1,444.1840	0	55,063	0	55,532		55,532	469	0	0	0	246,534		003
775252 SCS COLLAR 4531 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/14/2022	49,296	3,375,789	68.1800	0	58,683	0	58,127		58,127	(557)	0	0	0	224,589		003
775254 SCS COLLAR 4532 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/20/2023	20,959	1,435,288	68.1800	0	32,767	0	35,769		35,769	3,002	0	0	0	246,534		003
775360 SCS COLLAR 4534 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	563,647	1,299.7700	0	(18,742)	0	(15,949)		(15,949)	2,792	0	0	0	99,323		003
775361 SCS COLLAR 4534 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	0	1,444.1800	0	37,122	0	48,744		48,744	11,622	0	0	0	0		003
775362 SCS COLLAR 4534 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	0	1,565.5000	0	(15,775)	0	(24,063)		(24,063)	(8,288)	0	0	0	0		003
775366 SCS COLLAR 4536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/16/2020	133	593,585	1,155.3500	0	(32,751)	0	(29,535)		(29,535)	3,215	0	0	0	173,645		003
775367 SCS COLLAR 4536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/16/2020	133	0	1,444.1800	0	77,549	0	87,356		87,356	9,807	0	0	0	0		003
775368 SCS COLLAR 4536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/16/2020	133	0	1,631.9300	0	(42,775)	0	(51,282)		(51,282)	(8,507)	0	0	0	0		003
775369 SCS COLLAR 4537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	998	4,461,689	1,299.7700	0	(531,793)	0	(488,952)		(488,952)	42,840	0	0	0	224,589		003
775370 SCS COLLAR 4537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	998	0	1,444.1800	0	807,734	0	881,226		881,226	73,493	0	0	0	0		003
775371 SCS COLLAR 4537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	998	0	2,074.5700	0	(197,024)	0	(235,988)		(235,988)	(38,964)	0	0	0	0		003
775372 SCS COLLAR 4538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,795	8,029,390	1,155.3500	0	(699,796)	0	(637,729)		(637,729)	62,067	0	0	0	224,589		003
775373 SCS COLLAR 4538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,795	0	1,444.1800	0	1,454,812	0	1,585,881		1,585,881	131,069	0	0	0	0		003
775374 SCS COLLAR 4538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,795	0	1,852.4500	0	(612,994)	0	(709,191)		(709,191)	(96,197)	0	0	0	0		003
775375 SCS COLLAR 4539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	277	1,239,816	1,010.9300	0	(76,017)	0	(68,429)		(68,429)	7,587	0	0	0	224,589		003
775376 SCS COLLAR 4539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	277	0	1,721.6100	0	(126,839)	0	(144,985)		(144,985)	(18,146)	0	0	0	0		003
775377 SCS COLLAR 4539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	277	0	1,444.1800	0	224,785	0	244,876		244,876	20,090	0	0	0	0		003
775378 SCS COLLAR 4540 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	278	1,243,946	1,299.7700	0	(168,099)	0	(156,245)		(156,245)	11,853	0	0	0	246,534		003
775379 SCS COLLAR 4540 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	278	0	1,444.1800	0	254,520	0	278,128		278,128	23,608	0	0	0	0		003
775380 SCS COLLAR 4540 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	278	0	2,238.7700	0	(57,586)	0	(70,556)		(70,556)	(12,970)	0	0	0	0		003
775381 SCS COLLAR 4541 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	415	1,857,145	1,155.3500	0	(189,034)	0	(174,455)		(174,455)	14,579	0	0	0	246,534		003
775382 SCS COLLAR 4541 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	415	0	1,444.1800	0	380,258	0	415,231		415,231	34,973	0	0	0	0		003
775383 SCS COLLAR 4541 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	415	0	1,972.1800	0	(148,173)	0	(172,859)		(172,859)	(24,686)	0	0	0	0		003
775384 SCS COLLAR 4542 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	201	1,518,305	2,250.5400	0	(40,055)	0	(39,392)		(39,392)	663	0	0	0	99,323		003
775385 SCS COLLAR 4542 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	201	0	2,500.6000	0	80,390	0	85,034		85,034	4,644	0	0	0	0		003
775386 SCS COLLAR 4542 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	201	0	2,651.3900	0	(33,145)	0	(37,061)		(37,061)	(3,916)	0	0	0	0		003
775390 SCS COLLAR 4544 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,362	10,297,680	2,000.4800	0	(758,257)	0	(766,343)		(766,343)	(8,086)	0	0	0	224,589		003
775391 SCS COLLAR 4544 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,362	0	2,500.6000	0	1,561,811	0	1,607,701		1,607,701	45,890	0	0	0	0		003
775392 SCS COLLAR 4544 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	1,362	0	3,105.5000	0	(616,922)	0	(665,990)		(665,990)	(49,067)	0	0	0	0		003
775393 SCS COLLAR 4545 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	286	2,161,092	1,750.4200	0	(107,830)	0	(108,583)		(108,583)	(753)	0	0	0	224,589		003
775394 SCS COLLAR 4545 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	286	0	2,500.6000	0	328,067	0	337,395		337,395	9,329	0	0	0	0		003
775395 SCS COLLAR 4545 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	286	0	2,905.7000	0	(181,070)	0	(192,172)		(192,172)	(11,102)	0	0	0	0		003
775396 SCS COLLAR 4546 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	83	623,645	2,000.4800	0	(45,935)	0	(46,411)		(46,411)	(476)	0	0	0	224,589		003
775397 SCS COLLAR 4546 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	83	0	2,500.6000	0	94,551	0	97,365		97,365	2,815	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
775398 SCS COLLAR 4546 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/14/2022	83	0	3,427.0700	0	(20,351)	0	(23,215)		(23,215)	(2,864)	0	0	0	0		003
775399 SCS COLLAR 4547 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	527	3,986,686	2,000.4800	0	(348,816)	0	(357,109)		(357,109)	(8,293)	0	0	0	246,534		003
775400 SCS COLLAR 4547 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	527	0	2,500.6000	0	685,386	0	703,574		703,574	18,189	0	0	0	0		003
775401 SCS COLLAR 4547 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/20/2023	527	0	3,306.5400	0	(241,878)	0	(260,988)		(260,988)	(19,110)	0	0	0	0		003
775405 SCS COLLAR 4549 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	1,046	7,907,886	2,250.5400	0	(824,136)	0	(832,161)		(832,161)	(8,026)	0	0	0	224,589		003
775406 SCS COLLAR 4549 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	1,046	0	2,500.6000	0	1,174,211	0	1,234,600		1,234,600	60,389	0	0	0	0		003
775407 SCS COLLAR 4549 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	1,046	0	3,483.3400	0	(206,756)	0	(266,878)		(266,878)	(60,122)	0	0	0	0		003
775408 SCS COLLAR 4550 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/20/2023	384	2,898,584	2,250.5400	0	(351,278)	0	(354,148)		(354,148)	(2,870)	0	0	0	246,534		003
775409 SCS COLLAR 4550 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/20/2023	384	0	2,500.6000	0	492,252	0	511,545		511,545	19,293	0	0	0	0		003
775410 SCS COLLAR 4550 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/20/2023	384	0	3,800.9100	0	(72,126)	0	(95,919)		(95,919)	(23,793)	0	0	0	0		003
775414 SCS COLLAR 4552 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/20/2023	4,982	1,023,484	61.3600	0	(122,286)	0	(125,249)		(125,249)	(2,963)	0	0	0	246,534		003
775415 SCS COLLAR 4552 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/20/2023	4,982	0	68.1800	0	148,097	0	116,206		116,206	(31,892)	0	0	0	0		003
775416 SCS COLLAR 4552 EFA.UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/20/2023	4,982	0	340.9000	0	(1,420)	0	(0)		(0)	1,420	0	0	0	0		003
775417 SCS COLLAR 4553 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/16/2020	102	770,740	2,000.4800	0	(33,239)	0	(34,273)		(34,273)	(1,034)	0	0	0	173,645		003
775418 SCS COLLAR 4553 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/16/2020	102	0	2,500.6000	0	81,863	0	86,460		86,460	4,598	0	0	0	0		003
775419 SCS COLLAR 4553 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/16/2020	102	0	2,748.6600	0	(45,931)	0	(49,809)		(49,809)	(3,879)	0	0	0	0		003
775420 SCS COLLAR 4554 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/14/2022	67	503,751	2,250.5400	0	(52,140)	0	(53,011)		(53,011)	(871)	0	0	0	224,589		003
775421 SCS COLLAR 4554 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/14/2022	67	0	2,500.6000	0	75,940	0	78,647		78,647	2,707	0	0	0	0		003
775422 SCS COLLAR 4554 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/21/2017	09/14/2022	67	0	4,703.1300	0	(970)	0	(2,285)		(2,285)	(1,315)	0	0	0	0		003
775435 SCS COLLAR 4559 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/21/2017	09/14/2022	601	3,560,183	1,772.3400	0	(383,616)	0	(368,918)		(368,918)	14,698	0	0	0	224,589		003
775436 SCS COLLAR 4559 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/21/2017	09/14/2022	601	0	1,969.2700	0	462,683	0	512,974		512,974	50,291	0	0	0	0		003
775437 SCS COLLAR 4559 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/21/2017	09/14/2022	601	0	3,505.3000	0	(14,208)	0	(17,003)		(17,003)	(2,795)	0	0	0	0		003
775442 SCS COLLAR 4561 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	361	2,730,331	2,250.5400	0	(284,547)	0	(287,318)		(287,318)	(2,771)	0	0	0	224,589		003
775443 SCS COLLAR 4561 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	361	0	2,625.6300	0	343,361	0	362,876		362,876	19,514	0	0	0	0		003
775444 SCS COLLAR 4561 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	361	0	4,285.7800	0	(9,320)	0	(24,112)		(24,112)	(14,792)	0	0	0	0		003
775445 SCS COLLAR 4562 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	745,714	1,772.3400	0	(22,691)	0	(21,501)		(21,501)	1,190	0	0	0	99,323		003
775446 SCS COLLAR 4562 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	0	1,969.2700	0	38,472	0	40,971		40,971	2,499	0	0	0	0		003
775447 SCS COLLAR 4562 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	126	0	2,112.0400	0	(12,233)	0	(16,705)		(16,705)	(4,472)	0	0	0	0		003
775459 SCS COLLAR 4564 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	146	1,100,192	2,125.5100	0	(96,641)	0	(97,891)		(97,891)	(1,250)	0	0	0	224,589		003
775460 SCS COLLAR 4564 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	146	0	2,625.6300	0	138,358	0	146,221		146,221	7,863	0	0	0	0		003
775461 SCS COLLAR 4564 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/21/2017	09/14/2022	146	0	3,613.6200	0	(21,774)	0	(29,594)		(29,594)	(7,820)	0	0	0	0		003
533237 Athena Collar 263 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/16/2017	1,418	1,786,219	1,862.4900	570,289	0	0	929,642		929,642	360,349	0	0	0	2,765		003
533239 Athena Collar 263 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2014	10/16/2017	1,418	1,786,219	2,607.4900	(285,144)	0	0	(455)		(455)	10,478	0	0	0	3,871		003
537994 Athena Collar 270 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2017	2,469	3,109,521	2,041.3200	574,247	0	0	1,173,953		1,173,953	531,100	0	0	0	8,847		003
537995 Athena Collar 270 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/17/2014	11/14/2017	2,469	3,109,521	2,857.8500	(44,803)	0	0	(219)		(219)	4,517	0	0	0	12,385		003
544549 Athena Collar 281 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	53	67,046	1,972.7400	13,235	0	0	28,903		28,903	11,916	0	0	0	238		003
544550 Athena Collar 281 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	53	67,046	2,761.8400	(1,331)	0	0	(38)		(38)	184	0	0	0	333		003
544574 Athena Collar 278 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	2,174	2,738,074	1,972.7400	540,516	0	0	1,180,366		1,180,366	486,635	0	0	0	9,719		003
544575 Athena Collar 278 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	2,174	2,738,074	2,761.8400	(54,341)	0	0	(1,550)		(1,550)	7,524	0	0	0	13,606		003
550235 Athena Collar 288 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	1,413	1,779,521	2,789.7400	(312,922)	0	0	(1,474)		(1,474)	5,303	0	0	0	10,719		003
550236 Athena Collar 288 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	1,413	1,779,521	1,992.6700	625,844	0	0	742,864		742,864	306,353	0	0	0	7,656		003
550237 Athena Collar 289 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	81	101,777	2,789.7400	(17,897)	0	0	(84)		(84)	303	0	0	0	613		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
550238 Athena Collar 289 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	81	101,777	1,992.6700	35,794	0	0	42,487		42,487	17,521	0	0	0	438		003
557503 Athena Collar 304 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	883	1,112,287	2,099.6800	420,640	0	0	374,844		374,844	167,267	0	0	0	5,679		003
557504 Athena Collar 304 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	883	1,112,287	2,939.5500	(210,320)	0	0	(522)		(522)	1,910	0	0	0	7,951		003
557509 Athena Collar 308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	63	79,792	2,099.6800	30,175	0	0	26,890		26,890	11,999	0	0	0	407		003
557510 Athena Collar 308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	63	79,792	2,939.5500	(15,088)	0	0	(37)		(37)	137	0	0	0	570		003
564068 Athena Collar 314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/14/2018	1,512	1,904,447	2,074.2800	370,403	0	0	681,288		681,288	291,302	0	0	0	10,542		003
564069 Athena Collar 314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/14/2018	1,512	1,904,447	2,903.9900	(22,935)	0	0	(1,888)		(1,888)	4,299	0	0	0	14,759		003
564227 Athena Collar 319 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2015	03/14/2018	100	125,709	2,074.2800	24,840	0	0	44,970		44,970	19,228	0	0	0	696		003
564228 Athena Collar 319 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2015	03/14/2018	100	125,709	2,903.9900	(1,853)	0	0	(125)		(125)	284	0	0	0	974		003
570401 Athena Collar 325 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/16/2018	842	1,060,183	2,949.2800	(15,070)	0	0	(1,241)		(1,241)	2,302	0	0	0	9,141		003
570402 Athena Collar 325 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/16/2018	842	1,060,183	2,106.6300	209,214	0	0	357,416		357,416	153,876	0	0	0	6,529		003
570405 Athena Collar 330 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/16/2018	60	75,343	2,949.2800	(1,071)	0	0	(88)		(88)	164	0	0	0	650		003
570406 Athena Collar 330 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/16/2018	60	75,343	2,106.6300	14,868	0	0	25,400		25,400	10,935	0	0	0	464		003
575640 Athena Collar 343 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	1,564	1,970,170	2,122.7300	400,160	0	0	647,396		647,396	277,596	0	0	0	13,062		003
575641 Athena Collar 343 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	1,564	1,970,170	2,971.8200	(32,403)	0	0	(2,724)		(2,724)	4,486	0	0	0	18,287		003
575646 Athena Collar 334 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	101	127,587	2,122.7300	25,914	0	0	41,925		41,925	17,977	0	0	0	846		003
575647 Athena Collar 334 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	101	127,587	2,971.8200	(2,098)	0	0	(176)		(176)	290	0	0	0	1,184		003
575650 Athena Collar 332 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	56	70,618	2,122.7300	14,343	0	0	23,205		23,205	9,950	0	0	0	468		003
575651 Athena Collar 332 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2015	05/14/2018	56	70,618	3,184.1000	(505)	0	0	(27)		(27)	80	0	0	0	702		003
582694 Athena Collar 347 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	214	269,207	2,096.2900	53,271	0	0	94,518		94,518	38,915	0	0	0	1,880		003
582695 Athena Collar 347 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	214	269,207	3,144.4400	(855)	0	0	(158)		(158)	440	0	0	0	2,819		003
582725 Athena Collar 350 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	1,005	1,265,515	2,096.2900	250,893	0	0	444,320		444,320	182,933	0	0	0	8,836		003
582726 Athena Collar 350 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/16/2015	06/14/2018	1,005	1,265,515	2,934.8100	(16,074)	0	0	(3,003)		(3,002)	3,627	0	0	0	12,370		003
588274 Athena Collar 357 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,362	1,715,518	2,107.4000	313,533	0	0	595,106		595,106	243,268	0	0	0	12,769		003
588275 Athena Collar 357 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	1,362	1,715,518	2,950.3600	(13,619)	0	0	(5,169)		(5,169)	4,975	0	0	0	17,877		003
588282 Athena Collar 358 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	61	77,109	2,107.4000	14,157	0	0	26,749		26,749	10,934	0	0	0	574		003
588283 Athena Collar 358 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/15/2015	07/16/2018	61	77,109	2,950.3600	(612)	0	0	(232)		(232)	224	0	0	0	804		003
588294 Athena Collar 359 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	07/15/2015	07/16/2018	150	188,886	2,107.4000	35,550	0	0	65,524		65,524	26,785	0	0	0	1,406		003
588295 Athena Collar 359 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	07/15/2015	07/16/2018	150	188,886	3,161.1000	(1,169)	0	0	(149)		(149)	337	0	0	0	2,109		003
596394 Athena Collar 377 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	82	103,054	2,943.4200	(818)	0	0	(428)		(428)	308	0	0	0	1,124		003
596395 Athena Collar 377 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	82	103,054	2,102.4400	19,153	0	0	36,458		36,458	14,641	0	0	0	803		003
596400 Athena Collar 378 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	186	234,867	2,102.4400	44,444	0	0	83,090		83,090	33,368	0	0	0	1,829		003
596401 Athena Collar 378 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	186	234,867	3,153.6600	(932)	0	0	(261)		(261)	476	0	0	0	2,744		003
596402 Athena Collar 379 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	965	1,215,678	2,102.4400	224,725	0	0	430,075		430,075	172,715	0	0	0	9,469		003
596403 Athena Collar 379 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/17/2015	08/14/2018	965	1,215,678	2,943.4200	(9,651)	0	0	(5,044)		(5,044)	3,628	0	0	0	13,257		003
606816 Athena Collar 382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	778	980,060	2,769.3300	(16,067)	0	0	(20,223)		(20,223)	(2,816)	0	0	0	10,534		003
606817 Athena Collar 382 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	778	980,060	1,978.0900	188,327	0	0	435,765		435,765	157,267	0	0	0	7,524		003
606818 Athena Collar 383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	65	82,149	1,978.0900	15,786	0	0	36,526		36,526	13,182	0	0	0	631		003
606819 Athena Collar 383 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	65	82,149	2,769.3300	(1,347)	0	0	(1,695)		(1,695)	(236)	0	0	0	883		003
606820 Athena Collar 384 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	134	168,757	2,967.1400	(1,105)	0	0	(766)		(766)	511	0	0	0	1,943		003
606821 Athena Collar 384 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	134	168,757	1,978.0900	32,428	0	0	75,034		75,034	27,080	0	0	0	1,296		003
615918 Athena Collar 398 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	512	645,444	2,023.8600	117,181	0	0	267,724		267,724	98,589	0	0	0	5,290		003
615919 Athena Collar 398 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	512	645,444	2,833.4000	(8,296)	0	0	(10,113)		(10,113)	(279)	0	0	0	7,407		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
615928 Athena Collar 403 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	120	150,624	3,035.7900	(823)	0	0	(608)		(608)	403	0	0	0	1,852		003
615929 Athena Collar 403 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	120	150,624	2,023.8600	27,346	0	0	62,477		62,477	23,007	0	0	0	1,235		003
622615 Athena Collar 412 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/14/2018	968	1,218,863	2,870.6200	(21,819)	0	0	(18,415)		(18,415)	(464)	0	0	0	14,719		003
622616 Athena Collar 412 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/14/2018	968	1,218,863	2,050.4400	242,044	0	0	486,132		486,132	179,908	0	0	0	10,514		003
631419 Athena Collar 418 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	488	614,610	2,860.7700	(12,642)	0	0	(12,114)		(12,114)	(1,536)	0	0	0	7,663		003
631420 Athena Collar 418 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	488	614,610	2,043.4100	125,751	0	0	249,528		249,528	90,589	0	0	0	5,473		003
639314 Athena Collar 435 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2019	316	398,614	1,880.2900	74,376	0	0	207,859		207,859	66,947	0	0	0	3,379		003
639315 Athena Collar 435 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/15/2016	01/14/2019	316	398,614	2,632.4100	(7,734)	0	0	(30,447)		(30,447)	(12,094)	0	0	0	4,731		003
639351 Athena Collar 436 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2016	01/14/2019	62	156,762	1,880.3300	14,685	0	0	40,870		40,870	13,164	0	0	0	665		003
648145 Athena Collar 446 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/14/2019	348	438,673	1,926.8200	84,720	0	0	215,269		215,269	70,416	0	0	0	3,935		003
648146 Athena Collar 446 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/14/2019	348	438,673	2,697.5500	(8,493)	0	0	(26,338)		(26,338)	(9,289)	0	0	0	5,508		003
648147 Athena Collar 447 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/14/2019	69	86,297	1,926.8200	16,666	0	0	42,348		42,348	13,852	0	0	0	774		003
648148 Athena Collar 447 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/17/2016	02/14/2019	69	86,297	2,697.5500	(1,671)	0	0	(5,181)		(5,181)	(1,827)	0	0	0	1,084		003
653846 Athena Collar 456 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	290	365,545	2,015.9300	71,369	0	0	157,853		157,853	54,009	0	0	0	3,525		003
653847 Athena Collar 456 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	290	365,545	2,822.3020	(6,727)	0	0	(12,774)		(12,774)	(3,190)	0	0	0	4,935		003
653848 Athena Collar 457 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	55	69,359	2,015.9300	13,542	0	0	29,951		29,951	10,248	0	0	0	669		003
653849 Athena Collar 457 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	03/15/2016	03/14/2019	55	69,359	2,822.3000	(1,276)	0	0	(2,424)		(2,424)	(605)	0	0	0	936		003
660331 Athena Collar 468 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2019	368	463,133	2,913.0200	(4,055)	0	0	(11,499)		(11,499)	(1,987)	0	0	0	6,645		003
660332 Athena Collar 468 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2019	368	463,133	2,080.7300	84,073	0	0	181,486		181,486	63,728	0	0	0	4,746		003
666036 Athena Collar 472 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	225	283,045	2,047.2100	52,026	0	0	117,739		117,739	39,945	0	0	0	2,927		003
666037 Athena Collar 472 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	225	283,045	2,866.0900	(2,760)	0	0	(9,735)		(9,735)	(2,308)	0	0	0	4,097		003
666038 Athena Collar 473 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	54	68,300	2,047.2100	12,554	0	0	28,411		28,411	9,639	0	0	0	706		003
666039 Athena Collar 473 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	54	68,300	3,070.8200	(157)	0	0	(882)		(882)	1	0	0	0	1,059		003
672971 Athena Collar 482 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	316	398,306	2,071.5000	77,120	0	0	160,455		160,455	54,429	0	0	0	4,275		003
672972 Athena Collar 482 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	316	398,306	2,900.1000	(5,764)	0	0	(12,879)		(12,879)	(2,834)	0	0	0	5,985		003
681703 Athena Collar 498 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2016	07/15/2019	477	601,362	2,161.7400	112,073	0	0	210,373		210,373	74,136	0	0	0	6,902		003
681704 Athena Collar 498 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2016	07/15/2019	477	601,362	3,026.4400	(6,397)	0	0	(12,206)		(12,206)	(1,468)	0	0	0	9,662		003
685793 Athena Collar 506 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/14/2019	222	279,910	2,178.1500	53,555	0	0	96,076		96,076	33,682	0	0	0	3,310		003
685794 Athena Collar 506 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/14/2019	222	279,910	3,049.4100	(3,257)	0	0	(5,754)		(5,754)	(742)	0	0	0	4,635		003
694212 Athena Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2016	09/16/2019	613	772,025	2,147.2600	147,525	0	0	282,054		282,054	95,769	0	0	0	9,216		003
694213 Athena Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2016	09/16/2019	613	772,025	3,006.1600	(9,212)	0	0	(21,401)		(21,401)	(4,148)	0	0	0	12,902		003
699827 Athena Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	399	297,523	1,210.1400	37,138	0	0	112,344		112,344	35,648	0	0	0	506		003
699828 Athena Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	399	297,523	1,319.0500	(16,635)	0	0	(68,956)		(68,956)	(22,296)	0	0	0	551		003
699835 Athena Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	1,174	875,320	1,210.1400	109,300	0	0	330,519		330,519	104,877	0	0	0	1,488		003
699836 Athena Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	1,174	875,320	1,331.1500	(44,094)	0	0	(188,713)		(188,713)	(60,125)	0	0	0	1,636		003
699846 Athena Collar 530 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2019	970	1,221,471	2,126.5000	230,882	0	0	464,935		464,935	154,158	0	0	0	14,720		003
699847 Athena Collar 530 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2019	970	1,221,471	2,977.1000	(13,732)	0	0	(41,516)		(41,516)	(9,568)	0	0	0	20,608		003
699848 Athena Collar 531 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2019	886	1,116,030	2,126.5000	210,951	0	0	424,800		424,800	140,851	0	0	0	13,449		003
699849 Athena Collar 531 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/14/2019	886	1,116,030	2,977.1000	(12,547)	0	0	(37,933)		(37,932)	(8,742)	0	0	0	18,829		003
699854 Athena Collar 532 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,073	1,351,202	2,126.5000	138,616	0	0	420,276		420,276	215,385	0	0	0	2,388		003
699855 Athena Collar 532 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,073	1,351,202	2,381.6800	(25,228)	0	0	(147,695)		(147,695)	(95,158)	0	0	0	2,674		003
699858 Athena Collar 533 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,292	1,627,839	2,126.5000	166,749	0	0	506,320		506,320	259,481	0	0	0	2,877		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
699859 Athena Collar 533 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,292	1,627,839	2,317.8900	(52,706)	0	0	(259,571)		(259,571)	(162,517)	0	0	0	3,136		003
699860 Athena Collar 534 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	2,113	2,661,530	2,126.5000	273,848	0	0	827,838		827,838	424,254	0	0	0	4,703		003
699861 Athena Collar 534 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	2,113	2,661,530	2,339.1500	(72,562)	0	0	(379,782)		(379,782)	(241,247)	0	0	0	5,174		003
699862 Athena Collar 535 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,728	2,176,969	2,126.5000	223,329	0	0	677,121		677,121	347,014	0	0	0	3,847		003
699863 Athena Collar 535 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	1,728	2,176,969	2,381.6800	(40,645)	0	0	(237,957)		(237,957)	(153,313)	0	0	0	4,309		003
699891 Athena Collar 536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	10/17/2016	10/16/2017	1,748	1,302,816	1,210.1400	157,296	0	0	491,940		491,940	156,097	0	0	0	2,214		003
699892 Athena Collar 536 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	10/17/2016	10/16/2017	1,748	1,302,816	1,306.9500	(75,869)	0	0	(323,033)		(323,033)	(105,385)	0	0	0	2,391		003
699936 Athena Collar 537 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	977	1,230,950	2,126.5000	229,349	0	0	468,543		468,543	155,355	0	0	0	14,834		003
699937 Athena Collar 537 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	977	1,230,950	3,189.7500	(3,096)	0	0	(17,704)		(17,704)	(1,392)	0	0	0	22,251		003
700024 Athena Collar 538 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	601	593,222	1,656.9800	64,269	0	0	190,537		190,537	127,551	0	0	0	1,043		003
700025 Athena Collar 538 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	601	593,222	1,822.6800	(21,339)	0	0	(91,132)		(91,132)	(72,579)	0	0	0	1,147		003
700026 Athena Collar 539 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	684	675,415	1,656.9800	73,174	0	0	216,937		216,937	145,224	0	0	0	1,187		003
700027 Athena Collar 539 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	684	675,415	1,789.5400	(31,214)	0	0	(126,351)		(126,351)	(98,078)	0	0	0	1,282		003
700033 Athena Collar 540 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	179	176,895	1,656.9800	19,165	0	0	56,817		56,817	38,035	0	0	0	311		003
700034 Athena Collar 540 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	179	176,895	1,822.6800	(6,363)	0	0	(27,175)		(27,175)	(21,643)	0	0	0	342		003
700036 Athena Collar 541 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	956	943,436	1,656.9800	102,211	0	0	303,022		303,022	202,852	0	0	0	1,658		003
700037 Athena Collar 541 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	956	943,436	1,806.1100	(38,057)	0	0	(160,702)		(160,702)	(126,457)	0	0	0	1,807		003
700080 Athena Collar 542 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/16/2017	13,686	17,240,408	2,126.5000	1,303,856	0	0	5,362,427		5,362,427	2,748,159	0	0	0	30,467		003
700081 Athena Collar 542 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	10/17/2016	10/16/2017	13,686	17,240,408	2,339.1500	0	0	0	(2,460,089)		(2,460,089)	(1,562,711)	0	0	0	33,514		003
700082 Athena Collar 543 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	10/17/2016	10/16/2017	1,776	1,323,760	1,210.1400	159,825	0	0	499,848		499,848	158,607	0	0	0	2,250		003
700083 Athena Collar 543 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	10/17/2016	10/16/2017	1,776	1,323,760	1,306.9500	(77,089)	0	0	(328,226)		(328,226)	(107,079)	0	0	0	2,430		003
706455 Athena Collar 544 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2016	11/14/2017	92	116,124	2,180.3900	11,931	0	0	31,112		31,112	16,287	0	0	0	353		003
706456 Athena Collar 544 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2016	11/14/2017	92	116,124	2,496.5500	(1,268)	0	0	(3,849)		(3,849)	(1,624)	0	0	0	404		003
706486 Athena Collar 545 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	1,011	997,918	1,629.8100	102,176	0	0	348,085		348,085	220,723	0	0	0	2,893		003
706487 Athena Collar 545 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	1,011	997,918	1,768.3400	(39,552)	0	0	(209,575)		(209,575)	(155,510)	0	0	0	3,139		003
706488 Athena Collar 546 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	101	99,913	1,629.8100	10,230	0	0	34,851		34,851	22,099	0	0	0	290		003
706489 Athena Collar 546 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	101	99,913	1,784.6400	(3,465)	0	0	(19,370)		(19,370)	(14,592)	0	0	0	317		003
706522 Athena Collar 547 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	11/15/2016	11/14/2019	1,244	1,566,808	2,180.3900	302,931	0	0	551,299		551,299	185,232	0	0	0	19,759		003
706523 Athena Collar 547 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	11/15/2016	11/14/2019	1,244	1,566,808	2,943.5300	(22,238)	0	0	(66,127)		(66,127)	(17,407)	0	0	0	26,675		003
706540 Athena Collar 548 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	1,722	1,283,464	1,302.1400	168,867	0	0	330,019		330,019	102,861	0	0	0	3,936		003
706541 Athena Collar 548 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	1,722	1,283,464	1,399.8000	(87,079)	0	0	(169,999)		(169,999)	(38,636)	0	0	0	4,231		003
706542 Athena Collar 549 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	169	125,942	1,302.1400	16,570	0	0	32,384		32,384	10,093	0	0	0	386		003
706543 Athena Collar 549 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	169	125,942	1,412.8300	(7,724)	0	0	(14,703)		(14,703)	(2,863)	0	0	0	419		003
706587 Athena Collar 550 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	61	76,838	2,180.3900	7,892	0	0	20,586		20,586	10,777	0	0	0	233		003
706588 Athena Collar 550 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	61	76,838	2,365.7200	(2,692)	0	0	(9,592)		(9,592)	(5,846)	0	0	0	253		003
706700 Athena Collar 551 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	1,042	1,313,184	2,180.3900	108,195	0	0	351,828		351,828	184,186	0	0	0	3,991		003
706701 Athena Collar 551 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	1,042	1,313,184	2,431.1300	0	0	0	(100,809)		(100,809)	(59,602)	0	0	0	4,449		003
706702 Athena Collar 552 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	629	792,647	2,180.3900	58,035	0	0	212,366		212,366	111,176	0	0	0	2,409		003
706703 Athena Collar 552 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	629	792,647	2,387.5300	0	0	0	(86,044)		(86,044)	(52,492)	0	0	0	2,638		003
706704 Athena Collar 553 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	670	843,488	2,180.3900	69,496	0	0	225,987		225,987	118,307	0	0	0	2,563		003
706705 Athena Collar 553 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	670	843,488	2,431.1300	0	0	0	(64,752)		(64,752)	(38,284)	0	0	0	2,858		003
706706 Athena Collar 554 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	1,255	1,581,251	2,180.3900	107,016	0	0	423,648		423,648	221,785	0	0	0	4,805		003
706707 Athena Collar 554 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	1,255	1,581,251	2,365.7200	0	0	0	(197,394)		(197,394)	(120,296)	0	0	0	5,214		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
706708 Athena Collar 555 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	8,830	11,123,065	2,180.3900	814,398	0	0	2,980,087	..	2,980,087	1,560,109	0	0	0	33,801		003
706709 Athena Collar 555 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	11/15/2016	11/14/2017	8,830	11,123,065	2,387.5300	0	0	0	(1,207,433)	..	(1,207,433)	(736,612)	0	0	0	37,012		003
716609 Athena Collar 556 MXEA	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	835	824,218	1,664.3600	80,064	0	0	258,878	..	258,878	167,366	0	0	0	3,150		003
716610 Athena Collar 556 MXEA	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	835	824,218	1,805.8300	(29,329)	0	0	(144,884)	..	(144,884)	(108,278)	0	0	0	3,418		003
716719 Athena Collar 557 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	7,210	9,082,719	2,262.0300	681,759	0	0	1,878,630	..	1,878,630	1,025,659	0	0	0	36,966		003
716720 Athena Collar 557 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	7,210	9,082,719	2,476.9200	0	0	0	(501,176)	..	(501,176)	(260,417)	0	0	0	40,478		003
716721 Athena Collar 558 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	1,375	1,731,898	2,262.0300	129,998	0	0	358,218	..	358,218	195,573	0	0	0	7,049		003
716722 Athena Collar 558 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	1,375	1,731,898	2,476.9200	0	0	0	(95,565)	..	(95,565)	(49,656)	0	0	0	7,718		003
716723 Athena Collar 559 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	824	1,038,582	2,262.0300	72,362	0	0	214,816	..	214,816	117,281	0	0	0	4,227		003
716724 Athena Collar 559 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	12/15/2016	12/14/2017	824	1,038,582	2,454.3000	0	0	0	(71,975)	..	(71,975)	(39,760)	0	0	0	4,586		003
716854 Athena Collar 560 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	120	89,468	1,366.4100	12,995	0	0	16,183	..	16,183	4,439	0	0	0	372		003
716855 Athena Collar 560 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	120	89,468	1,482.5600	(6,523)	0	0	(5,155)	..	(5,155)	382	0	0	0	403		003
716856 Athena Collar 561 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,162	866,314	1,366.4100	125,810	0	0	156,695	..	156,695	42,985	0	0	0	3,599		003
716857 Athena Collar 561 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,162	866,314	1,468.9000	(69,085)	0	0	(60,267)	..	(60,267)	(1,092)	0	0	0	3,869		003
716873 Athena Collar 562 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	1,355	1,706,839	2,262.0300	364,539	0	0	527,009	..	527,009	180,738	0	0	0	22,787		003
716874 Athena Collar 562 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	1,355	1,706,839	3,053.7400	(38,572)	0	0	(51,981)	..	(51,981)	(11,724)	0	0	0	30,763		003
716907 Athena Collar 563 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	1,061	1,337,070	2,262.0300	212,287	0	0	276,554	..	276,554	150,988	0	0	0	5,442		003
716908 Athena Collar 563 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	1,061	1,337,070	2,522.1700	(99,920)	0	0	(40,272)	..	(40,272)	(14,905)	0	0	0	6,068		003
716912 Athena Collar 564 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	686	863,721	2,262.0300	137,133	0	0	178,648	..	178,648	97,535	0	0	0	3,515		003
716913 Athena Collar 564 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	686	863,721	2,522.1700	(64,547)	0	0	(26,015)	..	(26,015)	(9,628)	0	0	0	3,920		003
716914 Athena Collar 565 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	169	212,728	2,262.0300	33,775	0	0	44,000	..	44,000	24,022	0	0	0	866		003
716915 Athena Collar 565 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	169	212,728	2,590.0300	(13,911)	0	0	(1,628)	..	(1,628)	750	0	0	0	991		003
722366 Athena Collar 566 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	240	302,738	2,271.8900	0	30,852	0	62,261	..	62,261	31,409	0	0	0	1,485		003
722367 Athena Collar 566 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	240	302,738	2,601.3100	0	(2,962)	0	(3,497)	..	(3,497)	(535)	0	0	0	1,700		003
722450 Athena Collar 567 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,215	1,530,874	2,271.8900	0	156,411	0	314,840	..	314,840	158,429	0	0	0	7,509		003
722451 Athena Collar 567 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	01/18/2017	01/16/2018	1,215	1,530,874	2,465.0000	0	(48,897)	0	(111,417)	..	(111,417)	(62,520)	0	0	0	8,148		003
722471 Athena Collar 568 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,854	1,382,159	1,358.5600	0	198,289	0	273,209	..	273,209	74,920	0	0	0	6,851		003
722472 Athena Collar 568 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,854	1,382,159	1,460.4500	0	(106,823)	0	(123,346)	..	(123,346)	(16,524)	0	0	0	7,365		003
722473 Athena Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	149	110,836	1,358.5600	0	15,906	0	21,909	..	21,909	6,003	0	0	0	549		003
722474 Athena Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	149	110,836	1,474.0300	0	(7,799)	0	(8,550)	..	(8,550)	(751)	0	0	0	596		003
722480 Athena Collar 570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	78	58,161	1,358.5600	0	8,344	0	11,497	..	11,497	3,153	0	0	0	288		003
722481 Athena Collar 570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	78	58,161	1,460.4500	0	(4,495)	0	(5,190)	..	(5,190)	(695)	0	0	0	310		003
722508 Athena Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	8,334	10,497,657	2,271.8900	0	1,059,983	0	2,158,951	..	2,158,951	1,098,969	0	0	0	51,494		003
722509 Athena Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	8,334	10,497,657	2,487.7200	0	(268,375)	0	(623,095)	..	(623,095)	(354,720)	0	0	0	56,386		003
722510 Athena Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,348	1,698,322	2,271.8900	0	171,636	0	349,277	..	349,277	177,641	0	0	0	8,331		003
722511 Athena Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,348	1,698,322	2,533.1600	0	(29,305)	0	(60,162)	..	(60,162)	(30,857)	0	0	0	9,289		003
722512 Athena Collar 573 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	880	1,108,372	2,271.8900	0	111,916	0	227,948	..	227,948	116,032	0	0	0	5,437		003
722513 Athena Collar 573 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	880	1,108,372	2,487.7200	0	(28,336)	0	(65,788)	..	(65,788)	(37,452)	0	0	0	5,953		003
722514 Athena Collar 574 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,573	1,981,653	2,271.8900	0	200,270	0	407,547	..	407,547	207,277	0	0	0	9,721		003
722515 Athena Collar 574 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/16/2018	1,573	1,981,653	2,533.1600	0	(34,194)	0	(70,199)	..	(70,199)	(36,005)	0	0	0	10,838		003
722524 Athena Collar 575 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	1,089	1,372,297	2,271.8900	0	287,570	0	420,957	..	420,957	133,386	0	0	0	18,728		003
722525 Athena Collar 575 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	1,089	1,372,297	3,067.0500	0	(30,101)	0	(43,046)	..	(43,046)	(12,945)	0	0	0	25,283		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722526 Athena Collar 576 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	51	63,764	2,271.8900	0	13,363	0	19,560		19,560	6,197	0	0	0	870		003
722527 Athena Collar 576 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/14/2020	51	63,764	3,294.2400	0	(615)	0	(851)		(851)	(236)	0	0	0	1,262		003
722549 Athena Collar 577 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	1,341	1,323,301	1,725.0100	0	138,781	0	342,356		342,356	203,575	0	0	0	6,291		003
722550 Athena Collar 577 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	1,341	1,323,301	1,871.6400	0	(50,886)	0	(165,210)		(165,210)	(114,325)	0	0	0	6,826		003
722551 Athena Collar 578 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	82	80,669	1,725.0100	0	8,460	0	20,870		20,870	12,410	0	0	0	383		003
722552 Athena Collar 578 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	82	80,669	1,888.8900	0	(2,679)	0	(8,914)		(8,914)	(6,235)	0	0	0	420		003
727094 Athena Collar 579 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,310	976,243	1,404.2100	0	140,039	0	150,838		150,838	10,799	0	0	0	5,633		003
727095 Athena Collar 579 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,310	976,243	1,509.5200	0	(73,798)	0	(58,510)		(58,510)	15,288	0	0	0	6,056		003
727098 Athena Collar 580 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,129	1,422,016	2,349.2500	0	140,071	0	220,990		220,990	80,919	0	0	0	8,124		003
727099 Athena Collar 580 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	1,129	1,422,016	2,619.4100	0	(22,161)	0	(19,256)		(19,256)	2,905	0	0	0	9,058		003
727100 Athena Collar 581 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	98	123,328	2,349.2500	0	12,162	0	19,166		19,166	7,004	0	0	0	705		003
727101 Athena Collar 581 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	98	123,328	2,689.8900	0	(993)	0	(592)		(592)	401	0	0	0	807		003
727102 Athena Collar 582 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	921	1,159,811	2,349.2500	0	114,244	0	180,242		180,242	65,998	0	0	0	6,626		003
727103 Athena Collar 582 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2017	02/14/2018	921	1,159,811	2,619.4100	0	(18,075)	0	(15,705)		(15,705)	2,370	0	0	0	7,388		003
727110 Athena Collar 583 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	6,706	8,447,913	2,349.2500	0	836,750	0	1,312,859		1,312,859	476,109	0	0	0	48,262		003
727111 Athena Collar 583 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	6,706	8,447,913	2,572.4300	0	(203,237)	0	(228,690)		(228,690)	(25,453)	0	0	0	52,847		003
727112 Athena Collar 584 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	1,053	1,326,572	2,349.2500	0	131,394	0	206,158		206,158	74,763	0	0	0	7,579		003
727113 Athena Collar 584 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	1,053	1,326,572	2,548.9400	0	(38,644)	0	(48,420)		(48,420)	(9,776)	0	0	0	8,223		003
727114 Athena Collar 585 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	586	738,355	2,349.2500	0	73,133	0	114,745		114,745	41,612	0	0	0	4,218		003
727115 Athena Collar 585 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	586	738,355	2,572.4300	0	(17,763)	0	(19,988)		(19,988)	(2,225)	0	0	0	4,619		003
727197 Athena Collar 586 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2018	137	102,455	1,404.2100	0	14,429	0	15,830		15,830	1,401	0	0	0	591		003
727198 Athena Collar 586 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2018	137	102,455	1,523.5600	0	(6,774)	0	(5,187)		(5,187)	1,586	0	0	0	641		003
727205 Athena Collar 587 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2020	1,142	1,438,639	2,349.2500	0	301,575	0	387,122		387,122	85,547	0	0	0	20,675		003
727206 Athena Collar 587 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	02/15/2017	02/14/2020	1,142	1,438,639	3,171.4900	0	(27,102)	0	(33,431)		(33,431)	(6,329)	0	0	0	27,912		003
727220 Athena Collar 588 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	65	63,762	1,749.0000	0	6,554	0	15,302		15,302	8,748	0	0	0	346		003
727221 Athena Collar 588 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	02/15/2017	02/14/2018	65	63,762	1,915.1600	0	(1,865)	0	(6,233)		(6,233)	(4,369)	0	0	0	379		003
727252 Athena Collar 589 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	02/15/2017	02/14/2018	1,045	1,031,481	1,749.0000	0	109,954	0	247,542		247,542	137,588	0	0	0	5,600		003
727253 Athena Collar 589 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	02/15/2017	02/14/2018	1,045	1,031,481	1,897.6600	0	(40,344)	0	(114,664)		(114,664)	(74,321)	0	0	0	6,076		003
736524 Athena Collar 590 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	1,127	1,420,088	2,385.2600	0	309,423	0	361,523		361,523	52,100	0	0	0	21,089		003
736525 Athena Collar 590 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	1,127	1,420,088	3,220.1000	0	(29,200)	0	(30,233)		(30,233)	(1,033)	0	0	0	28,470		003
736526 Athena Collar 591 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	55	69,711	2,385.2600	0	15,168	0	17,747		17,747	2,579	0	0	0	1,035		003
736527 Athena Collar 591 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/15/2017	03/16/2020	55	69,711	3,458.6300	0	(613)	0	(656)		(656)	(44)	0	0	0	1,501		003
736566 Athena Collar 592 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	846	834,813	1,768.5500	0	86,772	0	188,636		188,636	101,865	0	0	0	5,029		003
736567 Athena Collar 592 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	846	834,813	1,918.8800	0	(31,712)	0	(85,244)		(85,244)	(53,531)	0	0	0	5,457		003
736603 Athena Collar 593 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	1,368	1,019,905	1,382.8300	0	138,683	0	188,320		188,320	49,637	0	0	0	6,360		003
736604 Athena Collar 593 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	1,368	1,019,905	1,486.5400	0	(70,761)	0	(88,638)		(88,638)	(17,877)	0	0	0	6,837		003
736605 Athena Collar 594 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	11,338	14,282,739	2,385.2600	0	1,488,832	0	1,949,698		1,949,698	460,865	0	0	0	90,919		003
736606 Athena Collar 594 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	11,338	14,282,739	2,611.8600	0	(371,865)	0	(306,596)		(306,596)	65,269	0	0	0	99,556		003
736607 Athena Collar 595 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	78	97,701	2,385.2600	0	10,184	0	13,337		13,337	3,153	0	0	0	622		003
736608 Athena Collar 595 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	78	97,701	2,731.1200	0	(879)	0	(446)		(446)	433	0	0	0	712		003
736609 Athena Collar 596 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	1,322	1,665,131	2,385.2600	0	173,573	0	227,302		227,302	53,729	0	0	0	10,600		003
736610 Athena Collar 596 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	1,322	1,665,131	2,588.0100	0	(52,498)	0	(48,074)		(48,074)	4,424	0	0	0	11,501		003
736611 Athena Collar 597 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/15/2017	03/14/2018	711	896,203	2,385.2600	0	93,420	0	122,338		122,338	28,918	0	0	0	5,705		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
736612 Athena Collar 597 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	03/15/2017	03/14/2018	711	896,203	2,611.8600	0	(23,334)	0	(19,238)		(19,238)	4,095	0	0	0	6,247		003
736613 Athena Collar 598 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	03/15/2017	03/14/2018	691	870,326	2,385.2600	0	90,723	0	118,806		118,806	28,083	0	0	0	5,540		003
736614 Athena Collar 598 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	03/15/2017	03/14/2018	691	870,326	2,659.5600	0	(15,409)	0	(9,790)		(9,790)	5,618	0	0	0	6,177		003
736659 Athena Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	195	145,008	1,382.8300	0	20,509	0	26,775		26,775	6,266	0	0	0	904		003
736660 Athena Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	195	145,008	1,500.3700	0	(9,835)	0	(11,063)		(11,063)	(1,229)	0	0	0	981		003
736661 Athena Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	100	74,390	1,382.8300	0	10,521	0	13,736		13,736	3,215	0	0	0	464		003
736662 Athena Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/15/2017	03/14/2018	100	74,390	1,486.5400	0	(5,550)	0	(6,465)		(6,465)	(915)	0	0	0	499		003
736801 Athena Collar 601 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	03/15/2017	03/14/2018	1,238	1,558,981	2,385.2600	0	162,508	0	212,812		212,812	50,304	0	0	0	9,924		003
736802 Athena Collar 601 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	03/15/2017	03/14/2018	1,238	1,558,981	2,659.5600	0	(27,601)	0	(17,537)		(17,537)	10,064	0	0	0	11,065		003
743872 Athena Collar 602 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	1,187	885,062	1,361.8900	0	114,774	0	190,398		190,398	75,624	0	0	0	5,955		003
743873 Athena Collar 602 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	1,187	885,062	1,464.0400	0	(57,938)	0	(102,099)		(102,099)	(44,162)	0	0	0	6,401		003
743874 Athena Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	121	90,313	1,361.8900	0	11,712	0	19,428		19,428	7,717	0	0	0	608		003
743875 Athena Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	121	90,313	1,477.6500	0	(5,328)	0	(9,393)		(9,393)	(4,065)	0	0	0	659		003
743876 Athena Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	93	69,513	1,361.8900	0	9,014	0	14,954		14,954	5,939	0	0	0	468		003
743877 Athena Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/18/2017	04/16/2018	93	69,513	1,464.0400	0	(4,550)	0	(8,019)		(8,019)	(3,468)	0	0	0	503		003
743895 Athena Collar 605 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	04/18/2017	04/14/2020	843	1,061,660	2,342.1900	0	214,407	0	297,406		297,406	82,999	0	0	0	15,729		003
743896 Athena Collar 605 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	04/18/2017	04/14/2020	843	1,061,660	3,161.9600	0	(17,006)	0	(30,103)		(30,103)	(13,097)	0	0	0	21,235		003
743897 Athena Collar 606 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	04/18/2017	04/14/2020	53	66,152	2,342.1900	0	13,328	0	18,531		18,531	5,204	0	0	0	980		003
743898 Athena Collar 606 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	04/18/2017	04/14/2020	53	66,152	3,396.1800	0	(437)	0	(841)		(841)	(404)	0	0	0	1,421		003
743907 Athena Collar 607 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	11,371	14,324,336	2,342.1900	0	1,437,767	0	2,457,752		2,457,752	1,019,985	0	0	0	98,083		003
743908 Athena Collar 607 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	11,371	14,324,336	2,564.7000	0	(337,810)	0	(655,024)		(655,024)	(317,213)	0	0	0	107,401		003
743909 Athena Collar 608 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,186	1,494,605	2,342.1900	0	150,100	0	256,443		256,443	106,342	0	0	0	10,234		003
743910 Athena Collar 608 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,186	1,494,605	2,611.5400	0	(23,382)	0	(42,937)		(42,937)	(19,555)	0	0	0	11,411		003
743911 Athena Collar 609 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	114	144,136	2,342.1900	0	14,483	0	24,731		24,731	10,248	0	0	0	987		003
743912 Athena Collar 609 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	114	144,136	2,681.8100	0	(1,161)	0	(1,858)		(1,858)	(697)	0	0	0	1,130		003
743913 Athena Collar 610 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,073	1,351,545	2,342.1900	0	135,608	0	231,896		231,896	96,288	0	0	0	9,254		003
743914 Athena Collar 610 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,073	1,351,545	2,541.2800	0	(38,584)	0	(75,738)		(75,738)	(37,154)	0	0	0	10,041		003
743915 Athena Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	543	683,572	2,342.1900	0	68,612	0	117,286		117,286	48,675	0	0	0	4,681		003
743916 Athena Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	543	683,572	2,564.7000	0	(16,121)	0	(31,258)		(31,258)	(15,138)	0	0	0	5,125		003
743917 Athena Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,134	1,428,453	2,342.1900	0	143,457	0	245,092		245,092	101,636	0	0	0	9,781		003
743918 Athena Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	1,134	1,428,453	2,611.5400	0	(22,347)	0	(41,037)		(41,037)	(18,689)	0	0	0	10,906		003
743921 Athena Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	126	158,657	2,342.1900	0	15,919	0	27,222		27,222	11,303	0	0	0	1,086		003
743922 Athena Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/18/2017	04/16/2018	126	158,657	2,541.2800	0	(4,529)	0	(8,891)		(8,891)	(4,362)	0	0	0	1,179		003
743929 Athena Collar 614 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/18/2017	04/16/2018	1,159	1,143,482	1,774.4700	0	114,104	0	256,155		256,155	142,051	0	0	0	7,571		003
743930 Athena Collar 614 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/18/2017	04/16/2018	1,159	1,143,482	1,925.3000	0	(40,090)	0	(119,396)		(119,396)	(79,307)	0	0	0	8,215		003
749427 Athena Collar 615 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	7,975	10,045,768	2,400.6700	0	1,013,397	0	1,408,859		1,408,859	395,462	0	0	0	75,324		003
749428 Athena Collar 615 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	7,975	10,045,768	2,628.7300	0	(242,468)	0	(299,560)		(299,560)	(57,093)	0	0	0	82,480		003
749429 Athena Collar 616 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	1,090	1,372,668	2,400.6700	0	138,545	0	192,509		192,509	53,964	0	0	0	10,292		003
749430 Athena Collar 616 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	1,090	1,372,668	2,676.7500	0	(22,187)	0	(25,226)		(25,226)	(3,038)	0	0	0	11,476		003
749431 Athena Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	296	372,552	2,400.6700	0	37,632	0	52,248		52,248	14,617	0	0	0	2,793		003
749432 Athena Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	296	372,552	2,748.7700	0	(3,197)	0	(3,223)		(3,223)	(25)	0	0	0	3,198		003
749433 Athena Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/16/2017	05/14/2018	1,374	1,731,052	2,400.6700	0	174,559	0	242,770		242,770	68,211	0	0	0	12,980		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
749434 Athena Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,374	1,731,052	2,604.7300	0	(50,386)	0	(64,738)		(64,738)	(14,352)	0	0	0	14,083		003
749435 Athena Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,420	1,788,771	2,400.6700	0	180,448	0	250,864		250,864	70,417	0	0	0	13,412		003
749436 Athena Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,420	1,788,771	2,628.7300	0	(43,174)	0	(53,340)		(53,340)	(10,166)	0	0	0	14,686		003
749437 Athena Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	912	1,148,613	2,400.6700	0	115,931	0	161,086		161,086	45,155	0	0	0	8,612		003
749438 Athena Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	912	1,148,613	2,676.7500	0	(18,566)	0	(21,108)		(21,108)	(2,542)	0	0	0	9,603		003
749454 Athena Collar 621 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	50	62,966	2,400.6700	0	6,350	0	8,831		8,831	2,481	0	0	0	472		003
749455 Athena Collar 621 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	50	62,966	2,604.7300	0	(1,833)	0	(2,355)		(2,355)	(522)	0	0	0	512		003
749503 Athena Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/16/2017	05/14/2020	80	100,747	2,400.6700	0	20,816	0	25,632		25,632	4,816	0	0	0	1,554		003
749504 Athena Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/16/2017	05/14/2020	80	100,747	3,240.9000	0	(1,962)	0	(2,352)		(2,352)	(390)	0	0	0	2,099		003
749505 Athena Collar 623 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/16/2017	05/14/2020	967	1,217,875	2,400.6700	0	251,639	0	309,856		309,856	58,217	0	0	0	18,791		003
749506 Athena Collar 623 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	05/16/2017	05/14/2020	967	1,217,875	3,240.9000	0	(23,713)	0	(28,434)		(28,434)	(4,721)	0	0	0	25,368		003
749514 Athena Collar 624 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	1,339	997,874	1,394.6800	0	134,013	0	187,384		187,384	53,371	0	0	0	7,345		003
749515 Athena Collar 624 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	1,339	997,874	1,499.2800	0	(68,761)	0	(95,011)		(95,011)	(26,250)	0	0	0	7,896		003
749516 Athena Collar 625 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	252	188,137	1,394.6800	0	25,266	0	35,329		35,329	10,063	0	0	0	1,385		003
749517 Athena Collar 625 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	252	188,137	1,513.2300	0	(11,662)	0	(16,013)		(16,013)	(4,352)	0	0	0	1,503		003
749543 Athena Collar 626 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	1,121	1,106,274	1,889.4600	0	105,900	0	149,331		149,331	43,431	0	0	0	8,333		003
749544 Athena Collar 626 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	1,121	1,106,274	2,050.0600	0	(30,711)	0	(45,392)		(45,392)	(14,681)	0	0	0	9,041		003
749545 Athena Collar 627 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	104	102,898	1,889.4600	0	9,850	0	13,890		13,890	4,040	0	0	0	775		003
749546 Athena Collar 627 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	104	102,898	2,068.9600	0	(2,364)	0	(3,509)		(3,509)	(1,145)	0	0	0	849		003
758247 Athena Collar 628 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	8,805	11,091,581	2,432.4600	0	1,170,283	0	1,424,477		1,424,477	254,194	0	0	0	89,861		003
758248 Athena Collar 628 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	8,805	11,091,581	2,663.5400	0	(285,505)	0	(302,514)		(302,514)	(17,010)	0	0	0	98,397		003
758249 Athena Collar 629 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,316	1,657,678	2,432.4600	0	174,903	0	212,893		212,893	37,990	0	0	0	13,430		003
758250 Athena Collar 629 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,316	1,657,678	2,712.1900	0	(28,265)	0	(28,424)		(28,424)	(159)	0	0	0	14,974		003
758251 Athena Collar 630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,808	2,277,042	2,432.4600	0	240,253	0	292,437		292,437	52,185	0	0	0	18,448		003
758252 Athena Collar 630 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,808	2,277,042	2,639.2200	0	(70,792)	0	(76,932)		(76,932)	(6,139)	0	0	0	20,016		003
758253 Athena Collar 631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	940	1,184,351	2,432.4600	0	124,962	0	152,105		152,105	27,143	0	0	0	9,595		003
758254 Athena Collar 631 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	940	1,184,351	2,663.5400	0	(30,486)	0	(32,302)		(32,302)	(1,816)	0	0	0	10,507		003
758255 Athena Collar 632 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,027	1,293,103	2,432.4600	0	136,437	0	166,072		166,072	29,635	0	0	0	10,476		003
758256 Athena Collar 632 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	1,027	1,293,103	2,712.1900	0	(22,049)	0	(22,173)		(22,173)	(124)	0	0	0	11,681		003
758260 Athena Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	87	109,268	2,432.4600	0	11,529	0	14,033		14,033	2,504	0	0	0	885		003
758261 Athena Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	87	109,268	2,639.2200	0	(3,397)	0	(3,692)		(3,692)	(295)	0	0	0	961		003
758308 Athena Collar 634 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2020	43	54,375	2,432.4600	0	11,697	0	13,225		13,225	1,529	0	0	0	864		003
758309 Athena Collar 634 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2020	43	54,375	3,283.8200	0	(1,113)	0	(1,198)		(1,198)	(85)	0	0	0	1,167		003
758310 Athena Collar 635 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2020	1,360	1,713,607	2,432.4600	0	368,609	0	416,783		416,783	48,174	0	0	0	27,234		003
758311 Athena Collar 635 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	06/15/2017	06/15/2020	1,360	1,713,607	3,283.8200	0	(35,064)	0	(37,747)		(37,747)	(2,683)	0	0	0	36,766		003
758379 Athena Collar 636 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	101	75,596	1,410.0800	0	10,772	0	13,639		13,639	2,867	0	0	0	600		003
758380 Athena Collar 636 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	101	75,596	1,515.8400	0	(5,710)	0	(6,965)		(6,965)	(1,255)	0	0	0	645		003
758389 Athena Collar 637 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	174	129,518	1,410.0800	0	18,463	0	23,368		23,368	4,906	0	0	0	1,028		003
758390 Athena Collar 637 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	174	129,518	1,529.9400	0	(8,903)	0	(10,704)		(10,704)	(1,802)	0	0	0	1,115		003
758391 Athena Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	1,524	1,136,053	1,410.0800	0	161,894	0	204,973		204,973	43,080	0	0	0	9,016		003
758392 Athena Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	1,524	1,136,053	1,515.8400	0	(85,799)	0	(104,663)		(104,663)	(18,863)	0	0	0	9,692		003
758399 Athena Collar 639 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	173	217,503	2,432.4600	0	22,446	0	27,934		27,934	5,487	0	0	0	1,762		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758400 Athena Collar 639 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	173	217,503	2,785.1700	0	(1,368)	0	(1,770)		(1,770)	(403)	0	0	0	2,018		003
758487 Athena Collar 640 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	184	181,919	1,877.0400	0	17,985	0	27,023		27,023	9,037	0	0	0	1,452		003
758488 Athena Collar 640 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	184	181,919	2,017.8200	0	(7,086)	0	(11,188)		(11,188)	(4,102)	0	0	0	1,561		003
758493 Athena Collar 641 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	1,021	1,007,388	1,877.0400	0	99,595	0	149,640		149,640	50,045	0	0	0	8,039		003
758494 Athena Collar 641 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	1,021	1,007,388	2,036.5900	0	(34,052)	0	(53,189)		(53,189)	(19,137)	0	0	0	8,722		003
764221 Athena Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,686	1,256,441	1,431.6000	0	167,438	0	211,404		211,404	43,966	0	0	0	10,736		003
764222 Athena Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,686	1,256,441	1,538.9700	0	(82,186)	0	(106,943)		(106,943)	(24,757)	0	0	0	11,541		003
764223 Athena Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	149	110,908	1,431.6000	0	14,780	0	18,661		18,661	3,881	0	0	0	948		003
764224 Athena Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	149	110,908	1,553.2900	0	(6,501)	0	(8,480)		(8,480)	(1,980)	0	0	0	1,028		003
764225 Athena Collar 644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	71	53,111	1,431.6000	0	7,078	0	8,936		8,936	1,858	0	0	0	454		003
764226 Athena Collar 644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	71	53,111	1,538.9700	0	(3,474)	0	(4,521)		(4,521)	(1,047)	0	0	0	488		003
764227 Athena Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	99	73,939	1,431.6000	0	9,853	0	12,441		12,441	2,587	0	0	0	632		003
764228 Athena Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	99	73,939	1,567.6000	0	(3,861)	0	(5,057)		(5,057)	(1,196)	0	0	0	692		003
764246 Athena Collar 646 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	7,220	9,094,895	2,459.1400	0	903,908	0	1,092,459		1,092,459	188,551	0	0	0	78,994		003
764247 Athena Collar 646 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	7,220	9,094,895	2,692.7600	0	(189,626)	0	(234,838)		(234,838)	(45,212)	0	0	0	86,498		003
764248 Athena Collar 647 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,263	1,591,030	2,459.1400	0	158,127	0	191,111		191,111	32,984	0	0	0	13,819		003
764249 Athena Collar 647 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,263	1,591,030	2,741.9400	0	(20,686)	0	(26,531)		(26,531)	(5,844)	0	0	0	15,408		003
764250 Athena Collar 648 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,275	1,606,398	2,459.1400	0	159,654	0	192,957		192,957	33,303	0	0	0	13,952		003
764251 Athena Collar 648 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,275	1,606,398	2,668.1700	0	(41,489)	0	(50,930)		(50,930)	(9,441)	0	0	0	15,138		003
764252 Athena Collar 649 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	719	906,160	2,459.1400	0	90,060	0	108,846		108,846	18,786	0	0	0	7,870		003
764253 Athena Collar 649 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	719	906,160	2,692.7600	0	(18,893)	0	(23,398)		(23,398)	(4,505)	0	0	0	8,618		003
764254 Athena Collar 650 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,252	1,577,711	2,459.1400	0	156,803	0	189,511		189,511	32,708	0	0	0	13,703		003
764255 Athena Collar 650 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	1,252	1,577,711	2,741.9400	0	(20,513)	0	(26,309)		(26,309)	(5,796)	0	0	0	15,279		003
764268 Athena Collar 651 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/14/2020	1,079	1,358,983	2,459.1400	0	288,062	0	318,569		318,569	30,506	0	0	0	22,153		003
764269 Athena Collar 651 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/14/2020	1,079	1,358,983	3,319.8400	0	(22,895)	0	(28,760)		(28,760)	(5,865)	0	0	0	29,907		003
764291 Athena Collar 652 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	1,036	1,022,238	1,920.2500	0	100,846	0	128,168		128,168	27,322	0	0	0	8,849		003
764292 Athena Collar 652 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	1,036	1,022,238	2,083.4700	0	(32,421)	0	(42,066)		(42,066)	(9,646)	0	0	0	9,601		003
764293 Athena Collar 653 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	64	63,215	1,920.2500	0	6,236	0	7,926		7,926	1,690	0	0	0	547		003
764294 Athena Collar 653 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	64	63,215	2,102.6700	0	(1,697)	0	(2,211)		(2,211)	(514)	0	0	0	599		003
764398 Athena Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	285	359,083	2,459.1400	0	35,688	0	43,132		43,132	7,444	0	0	0	3,119		003
764399 Athena Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	285	359,083	2,815.7200	0	(2,180)	0	(3,077)		(3,077)	(897)	0	0	0	3,571		003
768826 Athena Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	671	845,371	2,464.6100	0	85,995	0	104,199		104,199	18,203	0	0	0	7,719		003
768827 Athena Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	671	845,371	2,748.0400	0	(11,121)	0	(16,660)		(16,660)	(5,540)	0	0	0	8,607		003
768834 Athena Collar 656 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	1,391	1,752,075	2,464.6100	0	178,230	0	215,957		215,957	37,728	0	0	0	15,998		003
768835 Athena Collar 656 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	1,391	1,752,075	2,748.0400	0	(23,048)	0	(34,529)		(34,529)	(11,481)	0	0	0	17,838		003
768836 Athena Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	132	166,620	2,464.6100	0	16,964	0	20,537		20,537	3,573	0	0	0	1,521		003
768837 Athena Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	132	166,620	2,821.9800	0	(1,049)	0	(1,766)		(1,766)	(717)	0	0	0	1,742		003
768878 Athena Collar 658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	1,294	964,636	1,383.2400	0	126,754	0	212,746		212,746	85,992	0	0	0	8,354		003
768879 Athena Collar 658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	1,294	964,636	1,486.9800	0	(63,099)	0	(124,582)		(124,582)	(61,483)	0	0	0	8,980		003
768880 Athena Collar 659 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	116	86,764	1,383.2400	0	11,404	0	19,135		19,135	7,732	0	0	0	751		003
768881 Athena Collar 659 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	116	86,764	1,500.8100	0	(5,102)	0	(10,298)		(10,298)	(5,196)	0	0	0	815		003
768937 Athena Collar 660 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	958	945,335	1,918.8200	0	92,752	0	125,576		125,576	32,824	0	0	0	8,578		003
768938 Athena Collar 660 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	958	945,335	2,081.9200	0	(30,518)	0	(45,034)		(45,034)	(14,516)	0	0	0	9,307		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
768957 Athena Collar 661 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	7,277	9,166,198	2,464.6100	0	934,004	0	1,129,808	..	1,129,808	195,804	0	0	0	83,698		003
768958 Athena Collar 661 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	7,277	9,166,198	2,698.7500	0	(193,150)	0	(268,817)	..	(268,817)	(75,666)	0	0	0	91,649		003
768959 Athena Collar 662 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	1,959	2,468,136	2,464.6100	0	251,494	0	304,218	..	304,218	52,723	0	0	0	22,537		003
768960 Athena Collar 662 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	1,959	2,468,136	2,674.1000	0	(64,756)	0	(87,259)	..	(87,259)	(22,503)	0	0	0	24,453		003
768961 Athena Collar 663 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	1,082	1,363,122	2,464.6100	0	138,897	0	168,016	..	168,016	29,118	0	0	0	12,447		003
768962 Athena Collar 663 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	1,082	1,363,122	2,698.7500	0	(28,724)	0	(39,976)	..	(39,976)	(11,252)	0	0	0	13,629		003
768963 Athena Collar 664 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	168	211,087	2,464.6100	0	21,509	0	26,018	..	26,018	4,509	0	0	0	1,927		003
768964 Athena Collar 664 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2017	08/14/2018	168	211,087	2,674.1000	0	(5,538)	0	(7,463)	..	(7,463)	(1,925)	0	0	0	2,091		003
769000 Athena Collar 665 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/15/2017	08/14/2020	937	1,180,146	2,464.6100	0	233,897	0	278,471	..	278,471	44,574	0	0	0	19,572		003
769001 Athena Collar 665 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/15/2017	08/14/2020	937	1,180,146	3,327.2200	0	(12,029)	0	(26,429)	..	(26,429)	(14,400)	0	0	0	26,422		003
774678 Athena Collar 666 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,690	1,259,989	1,431.7100	0	165,722	0	230,052	..	230,052	64,330	0	0	0	11,832		003
774679 Athena Collar 666 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,690	1,259,989	1,539.0900	0	(77,996)	0	(126,165)	..	(126,165)	(48,169)	0	0	0	12,719		003
774680 Athena Collar 667 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	94	69,768	1,431.7100	0	9,176	0	12,738	..	12,738	3,562	0	0	0	655		003
774681 Athena Collar 667 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	94	69,768	1,553.4100	0	(3,840)	0	(6,366)	..	(6,366)	(2,526)	0	0	0	711		003
774682 Athena Collar 668 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	180	133,809	1,431.7100	0	17,599	0	24,431	..	24,431	6,832	0	0	0	1,257		003
774683 Athena Collar 668 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	180	133,809	1,539.0900	0	(8,283)	0	(13,399)	..	(13,399)	(5,115)	0	0	0	1,351		003
774698 Athena Collar 669 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	53	52,754	1,964.3000	0	5,565	0	5,888	..	5,888	323	0	0	0	513		003
774699 Athena Collar 669 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	53	52,754	2,150.9100	0	(1,649)	0	(1,728)	..	(1,728)	(80)	0	0	0	562		003
774700 Athena Collar 670 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	80	78,880	1,964.3000	0	8,321	0	8,804	..	8,804	483	0	0	0	768		003
774701 Athena Collar 670 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	80	78,880	2,111.6200	0	(3,171)	0	(3,465)	..	(3,465)	(293)	0	0	0	825		003
774728 Athena Collar 671 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	961	1,210,694	2,500.2300	0	129,039	0	134,538	..	134,538	5,499	0	0	0	11,749		003
774729 Athena Collar 671 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	961	1,210,694	2,787.7600	0	(18,309)	0	(21,619)	..	(21,619)	(3,310)	0	0	0	13,100		003
774730 Athena Collar 672 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	1,415	1,782,032	2,500.2300	0	189,934	0	198,028	..	198,028	8,094	0	0	0	17,293		003
774731 Athena Collar 672 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2018	1,415	1,782,032	2,787.7600	0	(26,949)	0	(31,821)	..	(31,821)	(4,871)	0	0	0	19,282		003
774739 Athena Collar 673 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2020	982	1,237,396	2,500.2300	0	259,104	0	277,491	..	277,491	18,387	0	0	0	21,123		003
774740 Athena Collar 673 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2020	982	1,237,396	3,375.3100	0	(16,650)	0	(25,876)	..	(25,876)	(9,226)	0	0	0	28,517		003
774741 Athena Collar 674 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2020	51	64,489	2,500.2300	0	13,504	0	14,462	..	14,462	958	0	0	0	1,101		003
774742 Athena Collar 674 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/15/2017	09/14/2020	51	64,489	3,625.3300	0	(158)	0	(646)	..	(646)	(488)	0	0	0	1,596		003
774776 Athena Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	6,952	8,757,497	2,500.2300	0	934,975	0	973,173	..	973,173	38,198	0	0	0	84,984		003
774777 Athena Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	6,952	8,757,497	2,737.7500	0	(208,933)	0	(229,724)	..	(229,724)	(20,791)	0	0	0	93,057		003
774778 Athena Collar 676 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,373	1,730,138	2,500.2300	0	184,714	0	192,261	..	192,261	7,546	0	0	0	16,789		003
774779 Athena Collar 676 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,373	1,730,138	2,712.7500	0	(50,685)	0	(54,455)	..	(54,455)	(3,770)	0	0	0	18,217		003
774780 Athena Collar 677 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	901	1,134,615	2,500.2300	0	121,135	0	126,084	..	126,084	4,949	0	0	0	11,010		003
774781 Athena Collar 677 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	901	1,134,615	2,737.7500	0	(27,069)	0	(29,763)	..	(29,763)	(2,694)	0	0	0	12,056		003
774784 Athena Collar 678 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,093	1,376,451	2,500.2300	0	146,954	0	152,958	..	152,958	6,004	0	0	0	13,357		003
774785 Athena Collar 678 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,093	1,376,451	2,712.7500	0	(40,324)	0	(43,323)	..	(43,323)	(2,999)	0	0	0	14,493		003
774795 Athena Collar 679 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2017	09/14/2018	192	242,340	2,500.2300	0	25,637	0	26,930	..	26,930	1,293	0	0	0	2,352		003
774796 Athena Collar 679 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	09/15/2017	09/14/2018	192	242,340	2,862.7700	0	(1,539)	0	(2,370)	..	(2,370)	(831)	0	0	0	2,693		003
774800 Athena Collar 680 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,286	1,269,113	1,964.3000	0	133,878	0	141,653	..	141,653	7,775	0	0	0	12,350		003
774801 Athena Collar 680 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2017	09/14/2018	1,286	1,269,113	2,131.2700	0	(43,699)	0	(48,235)	..	(48,235)	(4,535)	0	0	0	13,400		003
762690 EMACR COLLAR 1 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	07/07/2017	06/29/2018	41,238	103,892,108	2,150.0000	0	5,016,130	0	2,956,717	..	2,956,717	(2,059,412)	0	0	0	765,365		003
762697 EMACR COLLAR 1 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	07/07/2017	06/29/2018	41,238	103,892,108	1,700.0000	0	(1,237,125)	0	(560,079)	..	(560,079)	677,046	0	0	0	605,173		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
763168 EMACR COLLAR 2 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/10/2017	06/15/2018	41,200	103,797,632	2,175.0000	0	4,991,957	0	2,975,035		2,975,035	(2,016,922)	0	0	0	753,390		003
763169 EMACR COLLAR 2 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/10/2017	06/15/2018	41,200	103,797,632	1,750.0000	0	(1,310,160)	0	(595,018)		(595,018)	715,142	0	0	0	606,176		003
763177 EMACR COLLAR 3 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/11/2017	06/29/2018	25,775	64,936,504	1,725.0000	0	(793,870)	0	(382,485)		(382,485)	411,385	0	0	0	383,818		003
763178 EMACR COLLAR 3 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/11/2017	06/29/2018	25,775	64,936,504	2,150.0000	0	3,027,016	0	1,848,060		1,848,060	(1,178,956)	0	0	0	478,382		003
763630 EMACR COLLAR 4 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/14/2017	06/15/2018	30,525	76,903,464	2,200.0000	0	3,405,308	0	2,382,133		2,382,133	(1,023,175)	0	0	0	564,601		003
763631 EMACR COLLAR 4 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/14/2017	06/15/2018	30,525	76,903,464	1,750.0000	0	(793,650)	0	(440,848)		(440,848)	352,802	0	0	0	449,115		003
764133 EMACR COLLAR 5 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	06/29/2018	20,313	51,174,500	1,775.0000	0	(573,625)	0	(366,090)		(366,090)	207,535	0	0	0	311,243		003
764134 EMACR COLLAR 5 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	06/29/2018	20,313	51,174,500	2,200.0000	0	2,307,500	0	1,694,817		1,694,817	(612,683)	0	0	0	385,766		003
0129999. Total-Purchased Options-Hedging Other-Collars											40,019,787	93,888,300	0	643,904,806	XX	643,904,806	352,898,528	0	0	0	210,552,242	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											180,711,628	97,641,386	0	668,617,329	XX	668,617,329	327,153,804	0	0	0	217,696,857	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											1,849,793	0	0	2,316,901	XX	2,316,901	467,108	0	0	0	562,891	XXX	XXX
0379999. Total-Purchased Options-Put Options											138,842,048	3,753,086	0	22,395,622	XX	22,395,622	(26,211,832)	0	0	0	6,581,723	XXX	XXX
0409999. Total-Purchased Options-Collars											40,019,787	93,888,300	0	643,904,806	XX	643,904,806	352,898,528	0	0	0	210,552,242	XXX	XXX
0429999. Total-Purchased Options											180,711,628	97,641,386	0	668,617,329	XX	668,617,329	327,153,804	0	0	0	217,696,857	XXX	XXX
Written Options - Hedging Other - Collars																							
379293 SCS Collar 480 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	10/16/2012	10/16/2017	100	0	1,309.4280	(5,110)	0	0	(0)		(0)	624	0	0	0	0		003
379294 SCS Collar 480 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	10/16/2012	10/16/2017	100	252,818	1,454.9200	0	0	0	106,661		106,661	29,135	0	0	0	21,116		003
379299 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	2,132	0	1,309.4300	0	0	0	(0)		(0)	13,268	0	0	0	0		003
379307 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	2,132	0	1,454.9200	0	0	0	2,266,161		2,266,161	619,017	0	0	0	0		003
379309 SCS Collar 484 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	2,132	5,371,477	2,284.2200	(156,310)	0	0	(499,726)		(499,726)	(303,909)	0	0	0	21,116		003
379311 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	8,196	0	1,454.9200	0	0	0	8,711,043		8,711,043	2,379,480	0	0	0	0		003
379313 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	8,196	0	1,818.6500	(600,850)	0	0	(5,732,094)		(5,732,094)	(2,129,788)	0	0	0	0		003
379316 SCS Collar 485 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	8,196	20,647,768	1,163.9400	0	0	0	(0)		(0)	33,658	0	0	0	21,116		003
379318 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	4,754	0	1,454.9200	0	0	0	5,052,467		5,052,467	1,380,115	0	0	0	0		003
379319 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	4,754	0	1,629.5100	(348,497)	0	0	(4,223,088)		(4,223,088)	(1,326,619)	0	0	0	0		003
379321 SCS Collar 486 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	4,754	11,975,853	1,018.4400	0	0	0	0		(0)	11,153	0	0	0	21,116		003
379330 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	54	0	1,454.9200	0	0	0	56,981		56,981	15,565	0	0	0	0		003
379331 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	54	0	2,065.9900	(1,785)	0	0	(24,246)		(24,246)	(11,608)	0	0	0	0		003
379332 SCS Collar 489 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	54	135,063	1,163.9400	0	0	0	0		(0)	220	0	0	0	21,116		003
379333 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	87	0	1,454.9200	0	0	0	92,046		92,046	25,143	0	0	0	0		003
379334 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	87	0	1,775.0000	(2,884)	0	0	(64,346)		(64,346)	(22,950)	0	0	0	0		003
379335 SCS Collar 490 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/16/2012	10/16/2017	87	218,177	1,018.4400	0	0	0	0		(0)	203	0	0	0	21,116		003
379356 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	3,611	0	751.9000	0	0	0	(0)		(0)	13,594	0	0	0	0		003
379357 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	3,611	0	835.4400	0	0	0	2,368,330		2,368,330	499,092	0	0	0	0		003
379358 SCS Collar 497 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	3,611	5,383,903	1,553.9200	(151,709)	0	0	(2,865)		(2,865)	71,115	0	0	0	21,116		003
379359 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	21,237	0	668.3500	0	0	0	(0)		(0)	49,291	0	0	0	0		003
379360 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	21,237	0	835.4400	0	0	0	13,927,383		13,927,383	2,934,999	0	0	0	0		003
379361 SCS Collar 498 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	21,237	31,660,989	1,211.3900	(892,154)	0	0	(5,950,849)		(5,950,849)	(1,890,088)	0	0	0	21,116		003
379362 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	11,670	0	584.8100	0	0	0	0		(0)	14,491	0	0	0	0		003
379363 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	11,670	0	835.4400	0	0	0	7,653,702		7,653,702	1,612,909	0	0	0	0		003
379364 SCS Collar 499 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	11,670	17,399,089	1,052.6500	(490,278)	0	0	(5,120,839)		(5,120,839)	(1,383,930)	0	0	0	21,116		003
379366 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	0	668.3500	0	0	0	0		(0)	161	0	0	0	0		003
379367 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	45,529		45,529	9,595	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
379370 SCS Collar 500 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	103,502	1,370.1200	(1,322)	0	0	(8,471)		(8,471)	(2,416)	0	0	0	21,116		003
379372 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	0	584.8100	0	0	0	0		0	86	0	0	0	0		003
379374 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	45,529		45,529	9,595	0	0	0	0		003
379376 SCS Collar 503 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	69	103,502	1,152.9100	(1,322)	0	0	(23,509)		(23,509)	(7,085)	0	0	0	21,116		003
379385 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	84	0	584.8100	0	0	0	0		0	104	0	0	0	0		003
379387 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	84	0	835.4400	0	0	0	54,950		54,950	11,580	0	0	0	0		003
379390 SCS Collar 506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/16/2012	10/16/2017	84	124,916	994.1700	(4,920)	0	0	(41,660)		(41,660)	(10,516)	0	0	0	21,116		003
385166 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,217.9970	0	0	0	(19)		(19)	13,728	0	0	0	0		003
385167 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	0	1,353.3300	0	0	0	2,793,227		2,793,227	702,145	0	0	0	0		003
385168 SCS Collar 508 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	2,404	6,057,650	2,219.4612	(171,974)	0	0	(718,735)		(718,735)	(391,715)	0	0	0	35,412		003
385173 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,082.6640	0	0	0	(0)		(0)	819	0	0	0	0		003
385176 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	0	1,353.3300	0	0	0	254,946		254,946	64,087	0	0	0	0		003
385177 SCS Collar 510 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	219	552,899	1,948.7952	(7,535)	0	0	(124,592)		(124,592)	(51,396)	0	0	0	35,412		003
385178 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	0	947.3310	0	0	0	0		(0)	102	0	0	0	0		003
385179 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	0	1,353.3300	0	0	0	58,375		58,375	14,674	0	0	0	0		003
385180 SCS Collar 511 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	50	126,598	1,664.5959	(1,725)	0	0	(42,767)		(42,767)	(13,666)	0	0	0	35,412		003
385204 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,143	0	1,705.2000	(653,881)	0	0	(7,410,895)		(7,410,895)	(2,449,416)	0	0	0	0		003
385205 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,143	0	1,353.3300	0	0	0	10,620,954		10,620,954	2,669,833	0	0	0	0		003
385211 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	0	692.5320	0	0	0	(8)		(8)	15,896	0	0	0	0		003
385212 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	0	769.4800	0	0	0	3,215,182		3,215,182	625,327	0	0	0	0		003
385213 SCS Collar 516 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	4,456	6,643,664	1,485.0964	(181,223)	0	0	(136,118)		(136,118)	49,078	0	0	0	35,412		003
385215 SCS Collar 517 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,143	23,033,584	1,082.6600	0	0	0	(8)		(7)	34,128	0	0	0	35,412		003
385217 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	4,856	0	947.3300	0	0	0	(0)		(0)	9,855	0	0	0	0		003
385219 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	4,856	0	1,353.3300	0	0	0	5,641,390		5,641,390	1,418,099	0	0	0	0		003
385220 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	0	615.5840	0	0	0	(0)		(0)	914	0	0	0	0		003
385221 SCS Collar 519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	4,856	12,234,440	1,529.2600	(347,313)	0	0	(4,788,789)		(4,788,789)	(1,375,083)	0	0	0	35,412		003
385223 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	0	769.4800	0	0	0	301,918		301,918	58,721	0	0	0	0		003
385224 SCS Collar 520 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	418	623,866	1,285.0316	(8,169)	0	0	(87,223)		(87,223)	(27,337)	0	0	0	35,412		003
385237 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	615.5840	0	0	0	(0)		(0)	780	0	0	0	0		003
385239 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	0	769.4800	0	0	0	257,849		257,849	50,150	0	0	0	0		003
385240 SCS Collar 526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	357	532,804	1,054.1876	(20,031)	0	0	(156,380)		(156,380)	(41,553)	0	0	0	35,412		003
385243 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	538.6360	0	0	0	0		(0)	360	0	0	0	0		003
385245 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	0	769.4800	0	0	0	226,911		226,911	44,132	0	0	0	0		003
385246 SCS Collar 528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	11/15/2012	11/14/2017	315	468,876	923.3760	(17,627)	0	0	(178,614)		(178,614)	(41,193)	0	0	0	35,412		003
385248 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	25,946	0	769.4800	0	0	0	18,720,051		18,720,051	3,640,899	0	0	0	0		003
385249 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	25,946	0	615.5800	(1,055,228)	0	0	(5)		(5)	56,657	0	0	0	0		003
385251 SCS Collar 529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	25,946	38,682,018	1,123.4400	0	0	0	(9,566,083)		(9,566,083)	(2,727,118)	0	0	0	35,412		003
385252 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,881	0	977.2400	0	0	0	(5,080,896)		(5,080,896)	(1,241,391)	0	0	0	0		003
385253 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,881	0	538.6400	(401,848)	0	0	(0)		(0)	11,297	0	0	0	0		003
385254 SCS Collar 530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2012	11/14/2017	9,881	14,730,749	769.4800	0	0	0	7,128,903		7,128,903	1,386,514	0	0	0	35,412		003
394344 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	5,659,207	1,287.3240	0	0	0	(150)		(150)	17,783	0	0	0	45,717		003
394345 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	1,430.3600	0	0	0	2,432,142		2,432,142	644,918	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
394346 SCS Collar 577 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	2,246	0	2,217.0580	(159,525)	0	0	(681,671)		(681,671)	(356,841)	0	0	0	0		003
394347 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	19,425,894	1,144.2880	0	0	0	(92)		(92)	41,303	0	0	0	45,717		003
394348 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,430.3600	0	0	0	8,348,611		8,348,611	2,213,757	0	0	0	0		003
394349 SCS Collar 578 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	7,711	0	1,773.6464	(547,590)	0	0	(5,712,693)		(5,712,693)	(1,975,564)	0	0	0	0		003
394350 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	10,619,160	1,001.2520	0	0	0	(4)		(4)	13,164	0	0	0	45,717		003
394351 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,430.3600	0	0	0	4,563,766		4,563,766	1,210,150	0	0	0	0		003
394352 SCS Collar 579 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,215	0	1,587.6996	(299,340)	0	0	(3,903,201)		(3,903,201)	(1,162,687)	0	0	0	0		003
394376 SCS Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	206	517,836	1,287.3240	(9,878)	0	0	(14)		(14)	1,627	0	0	0	45,717		003
394377 SCS Collar 571 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	206	0	1,430.3600	0	0	0	222,549		222,549	59,012	0	0	0	0		003
394378 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	413,917	1,144.2880	0	0	0	(2)		(2)	880	0	0	0	45,717		003
394379 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,430.3600	0	0	0	177,888		177,888	47,170	0	0	0	0		003
394380 SCS Collar 572 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	164	0	1,988.2004	(5,217)	0	0	(86,700)		(86,700)	(36,263)	0	0	0	0		003
394404 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	7,311,468	751.5000	0	0	0	(262)		(262)	29,692	0	0	0	45,717		003
394405 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	835.0000	0	0	0	3,214,496		3,214,496	668,504	0	0	0	0		003
394406 SCS Collar 563 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	4,904	0	1,469.6000	(203,317)	0	0	(251,997)		(251,997)	(3,534)	0	0	0	0		003
394407 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	20,006	29,826,147	668.0000	0	0	0	(206)		(206)	79,860	0	0	0	45,717		003
394408 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	20,006	0	835.0000	0	0	0	13,113,102		13,113,102	2,727,074	0	0	0	0		003
394409 SCS Collar 564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	20,006	0	1,169.0000	(829,403)	0	0	(6,475,049)		(6,475,049)	(1,855,697)	0	0	0	0		003
394410 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	9,911	14,776,486	584.5000	0	0	0	(10)		(10)	22,875	0	0	0	45,717		003
394411 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	9,911	0	835.0000	0	0	0	6,496,500		6,496,500	1,351,048	0	0	0	0		003
394412 SCS Collar 565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	9,911	0	1,027.0500	(410,903)	0	0	(4,602,551)		(4,602,551)	(1,165,314)	0	0	0	0		003
394413 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	109	162,477	668.0000	0	0	0	(1)		(1)	435	0	0	0	45,717		003
394414 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	109	0	835.0000	0	0	0	71,433		71,433	14,856	0	0	0	0		003
394415 SCS Collar 566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	109	0	1,310.9500	(2,020)	0	0	(20,280)		(20,280)	(6,054)	0	0	0	0		003
394422 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	287	428,511	584.5000	0	0	0	(0)		(0)	663	0	0	0	45,717		003
394423 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	287	0	835.0000	0	0	0	188,395		188,395	39,180	0	0	0	0		003
394424 SCS Collar 569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/17/2012	12/14/2017	287	0	968.6000	(16,709)	0	0	(150,177)		(150,177)	(35,824)	0	0	0	0		003
400885 SCS Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	317	799,096	1,325.1060	(14,711)	0	0	(68)		(68)	3,229	0	0	0	54,861		003
400886 SCS Collar 622 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	317	0	1,472.3400	0	0	0	330,407		330,407	90,419	0	0	0	0		003
400909 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	4,697	7,002,631	796.1400	0	0	0	(955)		(955)	40,163	0	0	0	54,861		003
400910 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	4,697	0	884.6000	0	0	0	2,845,060		2,845,060	616,260	0	0	0	0		003
400911 SCS Collar 598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	4,697	0	1,477.2820	(192,210)	0	0	(260,373)		(260,373)	(9,824)	0	0	0	0		003
400912 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	29,375,658	707.6800	0	0	0	(1,135)		(1,135)	109,783	0	0	0	54,861		003
400915 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	0	884.6000	0	0	0	11,934,872		11,934,872	2,585,177	0	0	0	0		003
400917 SCS Collar 599 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	19,704	0	1,220.7480	(806,312)	0	0	(5,416,512)		(5,416,512)	(1,536,694)	0	0	0	0		003
400920 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	14,976,024	619.2200	0	0	0	(84)		(84)	33,619	0	0	0	54,861		003
400922 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	0	884.6000	0	0	0	6,084,525		6,084,525	1,317,951	0	0	0	0		003
400923 SCS Collar 600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	10,045	0	1,079.2120	(411,066)	0	0	(4,146,815)		(4,146,815)	(1,073,092)	0	0	0	0		003
400930 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	436,506	707.6800	0	0	0	(17)		(17)	1,631	0	0	0	54,861		003
400931 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	0	884.6000	0	0	0	177,345		177,345	38,414	0	0	0	0		003
400932 SCS Collar 603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	293	0	1,353.4380	(4,856)	0	0	(44,457)		(44,457)	(11,962)	0	0	0	0		003
400933 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	208,983	796.1400	0	0	0	(28)		(28)	1,199	0	0	0	54,861		003
400934 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	0	884.6000	0	0	0	84,907		84,907	18,391	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
400935 SCS Collar 604 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	140	0	1,335.7460	(8,217)	0	0	(23,487)		(23,487)	(6,499)	0	0	0	0		003
400936 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	547,739	707.6800	0	0	0	(21)		(21)	2,047	0	0	0	54,861		003
400937 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	0	884.6000	0	0	0	222,538		222,538	48,203	0	0	0	0		003
400938 SCS Collar 605 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/15/2013	01/16/2018	367	0	1,141.1340	(21,538)	0	0	(129,336)		(129,336)	(35,048)	0	0	0	0		003
400945 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	0	884.6000	0	0	0	152,689		152,689	33,073	0	0	0	0		003
400946 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	0	1,724.9700	(4,182)	0	0	(304)		(304)	1,563	0	0	0	0		003
400947 SCS Collar 594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	252	375,833	796.1400	0	0	0	(51)		(51)	2,155	0	0	0	54,861		003
400957 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	0	1,472.3400	0	0	0	2,714,613		2,714,613	742,869	0	0	0	0		003
400958 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	0	2,355.7400	(177,498)	0	0	(476,645)		(476,645)	(269,568)	0	0	0	0		003
400959 SCS Collar 611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	2,606	6,565,593	1,325.1100	0	0	0	(562)		(562)	26,528	0	0	0	54,861		003
400960 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	0	1,472.3400	0	0	0	8,270,478		8,270,478	2,263,261	0	0	0	0		003
400961 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	0	1,855.1500	(540,776)	0	0	(5,251,748)		(5,251,748)	(1,924,338)	0	0	0	0		003
400962 SCS Collar 612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	7,940	20,003,068	1,177.8700	0	0	0	(419)		(419)	53,754	0	0	0	54,861		003
400964 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	0	1,472.3400	0	0	0	3,858,613		3,858,613	1,055,930	0	0	0	0		003
400965 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	0	1,649.0200	(252,300)	0	0	(3,208,064)		(3,208,064)	(997,711)	0	0	0	0		003
400966 SCS Collar 613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	3,704	9,332,483	1,030.6400	0	0	0	(24)		(24)	15,154	0	0	0	54,861		003
400992 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	183	0	1,472.3400	0	0	0	191,021		191,021	52,274	0	0	0	0		003
400994 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	183	0	2,105.4500	(5,063)	0	0	(76,320)		(76,320)	(34,979)	0	0	0	0		003
400996 SCS Collar 617 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	183	462,005	1,177.8700	0	0	0	(10)		(10)	1,242	0	0	0	54,861		003
401001 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	18	0	1,472.3400	0	0	0	18,395		18,395	5,034	0	0	0	0		003
401002 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	18	0	1,796.2500	(488)	0	0	(12,711)		(12,711)	(4,438)	0	0	0	0		003
401003 SCS Collar 618 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	18	44,489	1,030.6400	0	0	0	(0)		(0)	72	0	0	0	54,861		003
401004 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	166	0	1,472.3400	0	0	0	172,626		172,626	47,240	0	0	0	0		003
401006 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	166	0	2,031.8300	(16,170)	0	0	(80,795)		(80,795)	(34,530)	0	0	0	0		003
401007 SCS Collar 619 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	166	417,516	1,325.1100	0	0	0	(36)		(36)	1,687	0	0	0	54,861		003
401009 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	75	0	1,472.3400	0	0	0	78,530		78,530	21,490	0	0	0	0		003
401010 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	75	0	1,722.6400	(7,356)	0	0	(59,775)		(59,775)	(19,677)	0	0	0	0		003
401011 SCS Collar 620 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2013	01/16/2018	75	189,935	1,177.8700	0	0	0	(4)		(4)	510	0	0	0	54,861		003
405612 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,367.8100	(185,035)	0	0	(1,605)		(1,605)	38,756	0	0	0	0		003
405613 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	0	1,519.7900	0	0	0	2,981,661		2,981,661	839,274	0	0	0	0		003
405614 SCS Collar 633 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	3,002	7,562,440	2,416.4700	0	0	0	(418,052)		(418,052)	(231,436)	0	0	0	61,789		003
405643 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	830.8400	(187,590)	0	0	(2,072)		(2,072)	56,558	0	0	0	0		003
405644 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	0	923.1500	0	0	0	2,841,840		2,841,840	630,763	0	0	0	0		003
405645 SCS Collar 638 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	5,010	7,469,243	1,541.6600	0	0	0	(149,749)		(149,749)	39,845	0	0	0	61,789		003
405646 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	738.5200	(576,074)	0	0	(2,218)		(2,218)	108,772	0	0	0	0		003
405647 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	0	923.1500	0	0	0	8,727,060		8,727,060	1,937,022	0	0	0	0		003
405648 SCS Collar 639 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	15,385	22,937,441	1,264.7200	0	0	0	(3,633,170)		(3,633,170)	(1,004,984)	0	0	0	61,789		003
405649 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	646.2100	(252,932)	0	0	(189)		(189)	29,130	0	0	0	0		003
405650 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	0	923.1500	0	0	0	3,831,722		3,831,722	850,473	0	0	0	0		003
405651 SCS Collar 640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	6,755	10,070,963	1,126.2400	0	0	0	(2,483,565)		(2,483,565)	(648,758)	0	0	0	61,789		003
405655 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	738.5200	(3,921)	0	0	(47)		(47)	2,298	0	0	0	0		003
405656 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	0	923.1500	0	0	0	184,336		184,336	40,914	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
405657 SCS Collar 642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	325	484,491	1,412.4200	0	0	0	(35,353)		(35,353)	(7,559)	0	0	0	61,789		003
405658 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	646.2100	(4,666)	0	0	(11)		(11)	1,668	0	0	0	0		003
405659 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	0	923.1500	0	0	0	219,359		219,359	48,688	0	0	0	0		003
405660 SCS Collar 643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	387	576,545	1,218.5600	0	0	0	(107,995)		(107,995)	(29,602)	0	0	0	61,789		003
405664 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	165	0	830.8400	(9,204)	0	0	(68)		(68)	1,859	0	0	0	0		003
405665 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	165	0	923.1500	0	0	0	93,397		93,397	20,730	0	0	0	0		003
405666 SCS Collar 645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2013	02/14/2018	165	245,476	1,384.7300	0	0	0	(21,529)		(21,529)	(5,183)	0	0	0	61,789		003
405677 SCS Collar 668 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	02/15/2013	02/14/2018	253	0	1,367.8100	(7,508)	0	0	(135)		(135)	3,271	0	0	0	0		003
405678 SCS Collar 668 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	02/15/2013	02/14/2018	253	638,216	1,519.7900	0	0	0	251,631		251,631	70,829	0	0	0	61,789		003
405705 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	6,161	0	1,215.8300	(379,787)	0	0	(1,043)		(1,043)	50,868	0	0	0	0		003
405706 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	6,161	0	1,519.7900	0	0	0	6,119,491		6,119,491	1,722,451	0	0	0	0		003
405707 SCS Collar 654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	6,161	15,522,729	1,884.5400	0	0	0	(3,896,944)		(3,896,944)	(1,440,920)	0	0	0	61,789		003
405708 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	2,363	0	1,063.8500	(145,645)	0	0	(68)		(68)	12,122	0	0	0	0		003
405709 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	2,363	0	1,519.7900	0	0	0	2,346,763		2,346,763	660,542	0	0	0	0		003
405710 SCS Collar 655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	2,363	5,952,809	1,686.9700	0	0	0	(1,955,216)		(1,955,216)	(620,230)	0	0	0	61,789		003
405714 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	325	0	1,063.8500	(6,455)	0	0	(9)		(9)	1,668	0	0	0	0		003
405715 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	325	0	1,519.7900	0	0	0	322,835		322,835	90,868	0	0	0	0		003
405716 SCS Collar 657 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/15/2013	02/14/2018	325	818,905	1,838.9500	0	0	0	(220,151)		(220,151)	(78,497)	0	0	0	61,789		003
414594 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	6,567	0	857.2300	(248,636)	0	0	(3,935)		(3,935)	93,219	0	0	0	0		003
414595 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	6,567	0	952.4800	0	0	0	3,531,889		3,531,889	793,022	0	0	0	0		003
414596 SCS Collar 669 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	6,567	9,790,589	1,495.3900	0	0	0	(391,791)		(391,791)	(22,506)	0	0	0	67,810		003
414597 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	0	761.9800	(539,606)	0	0	(3,144)		(3,144)	122,215	0	0	0	0		003
414598 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	0	952.4800	0	0	0	7,665,129		7,665,129	1,721,066	0	0	0	0		003
414599 SCS Collar 670 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	14,252	21,248,154	1,257.2700	0	0	0	(3,501,706)		(3,501,706)	(935,687)	0	0	0	67,810		003
414600 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	0	666.7400	(118,932)	0	0	(157)		(157)	16,322	0	0	0	0		003
414601 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	0	952.4800	0	0	0	1,689,432		1,689,432	379,331	0	0	0	0		003
414602 SCS Collar 671 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	3,141	4,683,197	1,133.4500	0	0	0	(1,136,001)		(1,136,001)	(290,467)	0	0	0	67,810		003
414615 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	0	666.7400	(1,239)	0	0	(5)		(5)	551	0	0	0	0		003
414616 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	0	952.4800	0	0	0	57,030		57,030	12,805	0	0	0	0		003
414617 SCS Collar 672 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	106	158,091	1,219.1700	0	0	0	(29,770)		(29,770)	(7,904)	0	0	0	67,810		003
414618 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	0	666.7400	(11,709)	0	0	(10)		(10)	1,069	0	0	0	0		003
414619 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	0	952.4800	0	0	0	110,672		110,672	24,849	0	0	0	0		003
414620 SCS Collar 673 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2013	03/14/2018	206	306,789	1,066.7800	0	0	0	(87,639)		(87,639)	(21,510)	0	0	0	67,810		003
414624 SCS Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2013	03/14/2018	72	0	1,404.6300	(1,977)	0	0	(68)		(68)	1,159	0	0	0	0		003
414625 SCS Collar 675 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/15/2013	03/14/2018	72	182,402	1,560.7000	0	0	0	68,832		68,832	19,782	0	0	0	67,810		003
414664 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	3,691	0	1,404.6300	(229,008)	0	0	(3,474)		(3,474)	59,085	0	0	0	0		003
414665 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	3,691	0	1,560.7000	0	0	0	3,509,014		3,509,014	1,008,464	0	0	0	0		003
414666 SCS Collar 688 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	3,691	9,299,693	2,325.4400	0	0	0	(820,101)		(820,101)	(430,953)	0	0	0	67,810		003
414667 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	6,052	0	1,248.5600	(375,452)	0	0	(2,110)		(2,110)	59,026	0	0	0	0		003
414668 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	6,052	0	1,560.7000	0	0	0	5,752,932		5,752,932	1,653,349	0	0	0	0		003
414669 SCS Collar 689 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	6,052	15,246,592	1,904.0500	0	0	0	(3,709,800)		(3,709,800)	(1,371,490)	0	0	0	67,810		003
414670 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	2,375	0	1,092.4900	(147,358)	0	0	(174)		(174)	14,531	0	0	0	0		003
414671 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	2,375	0	1,560.7000	0	0	0	2,257,927		2,257,927	648,911	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
414672 SCS Collar 690 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	2,375	5,984,024	1,716.7700	0	0	0	(1,891,723)		(1,891,723)	(607,113)	0	0	0	67,810		003
414682 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	153	0	1,248.5600	(14,278)	0	0	(53)		(53)	1,494	0	0	0	0		003
414683 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	153	0	1,560.7000	0	0	0	145,574		145,574	41,837	0	0	0	0		003
414684 SCS Collar 694 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2013	03/14/2018	153	385,805	1,779.2000	0	0	0	(112,550)		(112,550)	(37,822)	0	0	0	67,810		003
419375 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/16/2013	04/16/2018	256	0	830.9700	(16,057)	0	0	(225)		(225)	3,386	0	0	0	0		003
419376 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/16/2013	04/16/2018	256	0	923.3000	0	0	0	144,838		144,838	31,335	0	0	0	0		003
419377 SCS Collar 707 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/16/2013	04/16/2018	256	381,064	1,329.5500	0	0	0	(47,743)		(47,743)	(11,989)	0	0	0	74,282		003
419402 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	5,779	0	1,417.1100	(436,226)	0	0	(8,672)		(8,672)	108,491	0	0	0	0		003
419404 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	5,779	0	1,574.5700	0	0	0	5,410,712		5,410,712	1,556,017	0	0	0	0		003
419405 SCS Collar 716 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	5,779	14,560,278	2,298.8700	0	0	0	(1,460,631)		(1,460,631)	(734,492)	0	0	0	74,282		003
419406 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	7,885	0	1,259.6600	(595,184)	0	0	(4,825)		(4,825)	90,302	0	0	0	0		003
419407 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	7,885	0	1,574.5700	0	0	0	7,382,351		7,382,350	2,123,023	0	0	0	0		003
419408 SCS Collar 717 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	7,885	19,865,977	1,905.2300	0	0	0	(4,838,270)		(4,838,270)	(1,759,445)	0	0	0	74,282		003
419418 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	116	0	1,259.6600	(3,720)	0	0	(71)		(71)	1,324	0	0	0	0		003
419419 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	116	0	1,574.5700	0	0	0	108,214		108,214	31,120	0	0	0	0		003
419420 SCS Collar 721 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/16/2013	04/16/2018	116	291,205	2,109.9200	0	0	0	(48,735)		(48,735)	(21,042)	0	0	0	74,282		003
419435 SCS Collar 726 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	138	0	1,417.1100	(4,275)	0	0	(207)		(207)	2,587	0	0	0	0		003
419436 SCS Collar 726 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	138	347,218	1,574.5700	0	0	0	129,034		129,034	37,108	0	0	0	74,282		003
419449 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	9,753	0	830.9700	(431,700)	0	0	(8,597)		(8,597)	129,202	0	0	0	0		003
419450 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	9,753	0	923.3000	0	0	0	5,526,664		5,526,664	1,195,667	0	0	0	0		003
419451 SCS Collar 729 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	9,753	14,540,457	1,495.7500	0	0	0	(652,516)		(652,516)	(58,732)	0	0	0	74,282		003
419452 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	18,199	0	738.6400	(805,536)	0	0	(6,239)		(6,239)	150,842	0	0	0	0		003
419453 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	18,199	0	923.3000	0	0	0	10,312,551		10,312,551	2,231,071	0	0	0	0		003
419454 SCS Collar 730 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	18,199	27,131,956	1,246.4600	0	0	0	(4,715,010)		(4,715,010)	(1,220,842)	0	0	0	74,282		003
419455 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	4,207	0	646.3100	(186,199)	0	0	(364)		(364)	21,077	0	0	0	0		003
419456 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	4,207	0	923.3000	0	0	0	2,383,738		2,383,738	515,710	0	0	0	0		003
419457 SCS Collar 731 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	4,207	6,271,530	1,107.9600	0	0	0	(1,630,448)		(1,630,448)	(401,015)	0	0	0	74,282		003
419461 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	155	0	830.9700	(2,923)	0	0	(137)		(137)	2,052	0	0	0	0		003
419462 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	155	0	923.3000	0	0	0	87,764		87,764	18,987	0	0	0	0		003
419463 SCS Collar 733 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	155	230,905	1,883.5300	0	0	0	(154)		(154)	471	0	0	0	74,282		003
419464 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	118	0	738.6400	(2,228)	0	0	(40)		(40)	978	0	0	0	0		003
419465 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	118	0	923.3000	0	0	0	66,894		66,894	14,472	0	0	0	0		003
419466 SCS Collar 734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	118	175,996	1,366.4800	0	0	0	(18,497)		(18,497)	(4,429)	0	0	0	74,282		003
419470 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	62	0	646.3100	(3,873)	0	0	(5)		(5)	309	0	0	0	0		003
419471 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	62	0	923.3000	0	0	0	34,986		34,986	7,569	0	0	0	0		003
419472 SCS Collar 736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/16/2013	04/16/2018	62	92,046	1,043.3300	0	0	0	(27,754)		(27,754)	(6,564)	0	0	0	74,282		003
423117 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	0	1,492.9000	(5,087)	0	0	(616)		(616)	6,409	0	0	0	0		003
423118 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	0	1,658.7800	0	0	0	205,190		205,190	61,917	0	0	0	0		003
423119 SCS Collar 748 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2013	05/14/2018	241	606,002	3,251.2100	0	0	0	(82)		(82)	273	0	0	0	79,360		003
423151 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	05/15/2013	05/14/2018	9,812	0	889.6900	(390,328)	0	0	(20,029)		(20,029)	186,657	0	0	0	0		003
423152 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	05/15/2013	05/14/2018	9,812	0	988.5400	0	0	0	4,937,757		4,937,757	1,107,840	0	0	0	0		003
423153 SCS Collar 757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	05/15/2013	05/14/2018	9,812	14,629,000	1,729.9500	0	0	0	(67,743)		(67,743)	69,954	0	0	0	79,360		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
423154 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	13,908	0	790.8300	(553,260)	0	0	(13,524)		(13,524)	157,515	0	0	0	0		003
423155 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	13,908	0	988.5400	0	0	0	6,998,888		6,998,888	1,570,278	0	0	0	0		003
423156 SCS Collar 758 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	13,908	20,735,477	1,314.7600	0	0	0	(2,827,264)		(2,827,264)	(701,027)	0	0	0	79,360		003
423157 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	210	0	889.6900	(2,652)	0	0	(429)		(429)	4,003	0	0	0	0		003
423158 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	210	0	988.5400	0	0	0	105,882		105,882	23,756	0	0	0	0		003
423159 SCS Collar 759 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	210	313,694	1,977.0800	0	0	0	(143)		(143)	381	0	0	0	79,360		003
423160 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	139	0	889.6900	(8,252)	0	0	(283)		(283)	2,636	0	0	0	0		003
423161 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	139	0	988.5400	0	0	0	69,739		69,739	15,647	0	0	0	0		003
423162 SCS Collar 760 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/15/2013	05/14/2018	139	206,616	1,433.3800	0	0	0	(15,545)		(15,545)	(3,011)	0	0	0	79,360		003
423183 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,314	0	1,492.9000	(287,957)	0	0	(11,054)		(11,054)	114,952	0	0	0	0		003
423184 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,314	0	1,658.7800	0	0	0	3,680,194		3,680,194	1,110,515	0	0	0	0		003
423185 SCS Collar 767 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,314	10,868,544	2,372.0600	0	0	0	(859,017)		(859,017)	(439,671)	0	0	0	79,360		003
423186 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	5,227	0	1,327.0200	(348,921)	0	0	(6,384)		(6,384)	80,296	0	0	0	0		003
423187 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	5,227	0	1,658.7800	0	0	0	4,459,337		4,459,337	1,345,625	0	0	0	0		003
423188 SCS Collar 768 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	5,227	13,169,551	2,007.1200	0	0	0	(2,717,938)		(2,717,938)	(1,057,780)	0	0	0	79,360		003
423189 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,360	0	1,161.1500	(291,056)	0	0	(1,624)		(1,624)	42,224	0	0	0	0		003
423190 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,360	0	1,658.7800	0	0	0	3,719,794		3,719,794	1,122,465	0	0	0	0		003
423191 SCS Collar 769 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	4,360	10,985,493	1,824.6600	0	0	0	(3,017,653)		(3,017,653)	(1,020,758)	0	0	0	79,360		003
423192 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	12	0	1,161.1500	(255)	0	0	(4)		(4)	117	0	0	0	0		003
423193 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	12	0	1,658.7800	0	0	0	10,288		10,288	3,104	0	0	0	0		003
423194 SCS Collar 770 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	12	30,383	1,973.9500	0	0	0	(6,643)		(6,643)	(2,516)	0	0	0	79,360		003
423205 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	2,817	0	691.9800	(112,068)	0	0	(907)		(907)	19,388	0	0	0	0		003
423206 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	2,817	0	988.5400	0	0	0	1,417,698		1,417,698	318,076	0	0	0	0		003
423207 SCS Collar 773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	2,817	4,200,188	1,166.4800	0	0	0	(942,068)		(942,068)	(232,842)	0	0	0	79,360		003
423223 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	192	0	790.8300	(11,444)	0	0	(187)		(187)	2,177	0	0	0	0		003
423224 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	192	0	988.5400	0	0	0	96,718		96,718	21,700	0	0	0	0		003
423225 SCS Collar 779 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2018	192	286,543	1,225.7900	0	0	0	(53,900)		(53,900)	(13,573)	0	0	0	79,360		003
428877 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/17/2013	06/14/2018	5	0	691.4900	(251)	0	0	(3)		(3)	36	0	0	0	0		003
428878 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/17/2013	06/14/2018	5	0	987.8400	0	0	0	2,552		2,552	564	0	0	0	0		003
428879 SCS Collar 788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/17/2013	06/14/2018	5	7,544	1,136.0200	0	0	0	(1,844)		(1,844)	(440)	0	0	0	84,628		003
428897 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/17/2013	06/14/2018	400	0	1,475.1400	(1,770)	0	0	(1,141)		(1,141)	10,949	0	0	0	0		003
428898 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/17/2013	06/14/2018	400	0	1,639.0400	0	0	0	348,481		348,481	102,791	0	0	0	0		003
428899 SCS Collar 794 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/17/2013	06/14/2018	400	1,006,797	3,769.7900	0	0	0	(13)		(13)	74	0	0	0	84,628		003
428941 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	11,577	0	889.0600	(344,795)	0	0	(33,067)		(33,067)	228,078	0	0	0	0		003
428942 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	11,577	0	987.8400	0	0	0	5,839,237		5,839,237	1,290,214	0	0	0	0		003
428943 SCS Collar 806 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	11,577	17,259,360	1,975.6800	0	0	0	(11,337)		(11,337)	22,970	0	0	0	84,628		003
428944 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	19,055	0	790.2700	(567,513)	0	0	(27,704)		(27,704)	224,604	0	0	0	0		003
428945 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	19,055	0	987.8400	0	0	0	9,611,050		9,611,050	2,123,619	0	0	0	0		003
428946 SCS Collar 807 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	19,055	28,407,917	1,491.6400	0	0	0	(1,559,545)		(1,559,545)	(208,148)	0	0	0	84,628		003
428950 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	4,652	0	691.4900	(138,539)	0	0	(2,452)		(2,452)	33,321	0	0	0	0		003
428951 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	4,652	0	987.8400	0	0	0	2,346,213		2,346,213	518,410	0	0	0	0		003
428952 SCS Collar 809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	4,652	6,934,834	1,244.6800	0	0	0	(1,241,087)		(1,241,087)	(304,800)	0	0	0	84,628		003
428953 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	777	0	790.2700	(2,074)	0	0	(1,130)		(1,130)	9,164	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
428954 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	777	0	987.8400	0	0	0	392,142		392,142	86,646	0	0	0	0		003
428955 SCS Collar 810 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	777	1,159,076	1,718.8400	0	0	0	(8,190)		(8,190)	5,294	0	0	0	84,628		003
428956 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	345	0	691.4900	(921)	0	0	(182)		(182)	2,473	0	0	0	0		003
428957 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	345	0	987.8400	0	0	0	174,115		174,115	38,472	0	0	0	0		003
428958 SCS Collar 811 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	345	514,642	1,382.9800	0	0	0	(53,258)		(53,258)	(11,931)	0	0	0	84,628		003
428962 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	194	0	889.0600	(9,623)	0	0	(555)		(555)	3,829	0	0	0	0		003
428963 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	194	0	987.8400	0	0	0	98,035		98,035	21,662	0	0	0	0		003
428964 SCS Collar 813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	194	289,769	1,629.9400	0	0	0	(4,982)		(4,982)	1,101	0	0	0	84,628		003
428965 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	109	0	790.2700	(5,413)	0	0	(159)		(159)	1,289	0	0	0	0		003
428966 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	109	0	987.8400	0	0	0	55,145		55,145	12,185	0	0	0	0		003
428967 SCS Collar 814 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	06/17/2013	06/14/2018	109	162,995	1,284.1900	0	0	0	(25,473)		(25,473)	(6,227)	0	0	0	84,628		003
429006 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	5,802	0	1,475.1360	(1,516,845)	0	0	(16,571)		(16,571)	158,969	0	0	0	0		003
429007 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	5,802	0	1,639.0400	1,532,061	0	0	5,059,624		5,059,624	1,492,437	0	0	0	0		003
429008 SCS Collar 817 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	5,802	14,617,772	2,524.1216	(305,271)	0	0	(579,766)		(579,766)	(280,684)	0	0	0	84,628		003
429358 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6,547	0	1,311.2320	(1,274,843)	0	0	(8,815)		(8,815)	106,542	0	0	0	0		003
429359 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6,547	0	1,639.0400	1,728,764	0	0	5,709,235		5,709,235	1,684,053	0	0	0	0		003
429360 SCS Collar 818 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6,547	16,494,565	2,065.1904	(796,777)	0	0	(3,079,391)		(3,079,391)	(1,236,029)	0	0	0	84,628		003
429361 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	1,724	0	1,147.3280	(240,125)	0	0	(718)		(718)	17,812	0	0	0	0		003
429362 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	1,724	0	1,639.0400	455,108	0	0	1,502,990		1,502,990	443,337	0	0	0	0		003
429363 SCS Collar 819 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	1,724	4,342,293	1,868.5056	(302,840)	0	0	(1,123,624)		(1,123,624)	(386,832)	0	0	0	84,628		003
429382 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	259	0	1,311.2320	(50,371)	0	0	(348)		(348)	4,210	0	0	0	0		003
429383 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	259	0	1,639.0400	68,306	0	0	225,582		225,582	66,540	0	0	0	0		003
429384 SCS Collar 821 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	259	651,728	2,327.4368	(19,419)	0	0	(62,878)		(62,878)	(30,765)	0	0	0	84,628		003
429385 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6	0	1,147.3280	(850)	0	0	(3)		(3)	63	0	0	0	0		003
429386 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6	0	1,639.0400	1,611	0	0	5,320		5,320	1,569	0	0	0	0		003
429387 SCS Collar 822 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	6	15,371	2,032.4096	(795)	0	0	(3,052)		(3,052)	(1,193)	0	0	0	84,628		003
429391 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	138	0	1,311.2320	(26,968)	0	0	(186)		(186)	2,254	0	0	0	0		003
429392 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	138	0	1,639.0400	36,570	0	0	120,771		120,771	35,624	0	0	0	0		003
429393 SCS Collar 824 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	138	348,921	1,950.4576	(20,979)	0	0	(79,716)		(79,716)	(29,190)	0	0	0	84,628		003
429394 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	214	0	1,147.3280	(29,835)	0	0	(89)		(89)	2,213	0	0	0	0		003
429395 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	214	0	1,639.0400	56,546	0	0	186,743		186,743	55,084	0	0	0	0		003
429396 SCS Collar 825 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	214	539,520	1,770.1632	(44,928)	0	0	(159,556)		(159,556)	(51,305)	0	0	0	84,628		003
429400 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	115	0	889.0560	(21,886)	0	0	(330)		(330)	2,273	0	0	0	0		003
429401 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	115	0	987.8400	22,892	0	0	58,206		58,206	12,861	0	0	0	0		003
429402 SCS Collar 827 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	06/17/2013	06/14/2018	115	172,050	2,025.0720	(1,314)	0	0	(78)		(78)	167	0	0	0	84,628		003
433208 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	2,355	0	1,173.3800	(54,548)	0	0	(1,818)		(1,818)	28,364	0	0	0	0		003
433210 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	2,355	0	1,676.2600	0	0	0	1,969,844		1,969,844	590,440	0	0	0	0		003
433211 SCS Collar 831 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	2,355	5,932,203	1,951.1700	0	0	0	(1,361,193)		(1,361,193)	(492,410)	0	0	0	89,743		003
433218 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	216	0	1,173.3800	(12,243)	0	0	(167)		(167)	2,601	0	0	0	0		003
433220 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	216	0	1,676.2600	0	0	0	180,665		180,665	54,152	0	0	0	0		003
433221 SCS Collar 834 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	216	544,073	1,848.9100	0	0	0	(145,235)		(145,235)	(48,771)	0	0	0	89,743		003
433229 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/16/2013	07/16/2018	8,210	0	934.8800	(117,857)	0	0	(37,423)		(37,423)	214,708	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
433230 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	8,210	0	1,038.7500	0	0	0	3,750,300		3,750,300	842,596	0	0	0	0		003
433231 SCS Collar 837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	8,210	12,239,771	1,721.2100	0	0	0	(109,379)		(109,379)	49,792	0	0	0	89,743		003
433243 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	15,521	0	831.0000	(222,806)	0	0	(39,064)		(39,064)	241,389	0	0	0	0		003
433244 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	15,521	0	1,038.7500	0	0	0	7,089,862		7,089,862	1,592,909	0	0	0	0		003
433245 SCS Collar 838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	15,521	23,139,024	1,436.5900	0	0	0	(1,894,872)		(1,894,872)	(370,962)	0	0	0	89,743		003
433246 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	3,784	0	727.1300	(54,326)	0	0	(4,046)		(4,046)	35,306	0	0	0	0		003
433247 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	3,784	0	1,038.7500	0	0	0	1,728,709		1,728,709	388,396	0	0	0	0		003
433248 SCS Collar 839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	3,784	5,641,949	1,284.9300	0	0	0	(895,382)		(895,382)	(215,489)	0	0	0	89,743		003
433267 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	204	0	831.0000	(7,170)	0	0	(514)		(514)	3,174	0	0	0	0		003
433268 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	204	0	1,038.7500	0	0	0	93,230		93,230	20,946	0	0	0	0		003
433269 SCS Collar 846 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	204	304,272	1,349.3400	0	0	0	(37,787)		(37,787)	(8,795)	0	0	0	89,743		003
433270 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	11	0	727.1300	(372)	0	0	(11)		(11)	99	0	0	0	0		003
433271 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	11	0	1,038.7500	0	0	0	4,837		4,837	1,087	0	0	0	0		003
433272 SCS Collar 847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/16/2013	07/16/2018	11	15,788	1,218.4500	0	0	0	(3,104)		(3,104)	(747)	0	0	0	89,743		003
433279 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,312	0	1,508.6300	(123,067)	0	0	(22,715)		(22,715)	172,750	0	0	0	0		003
433280 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,312	0	1,676.2600	0	0	0	4,444,249		4,444,249	1,332,117	0	0	0	0		003
433281 SCS Collar 850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,312	13,383,898	2,524.4500	0	0	0	(576,325)		(576,325)	(276,349)	0	0	0	89,743		003
433282 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,159	0	1,341.0100	(119,515)	0	0	(11,250)		(11,250)	99,545	0	0	0	0		003
433283 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,159	0	1,676.2600	0	0	0	4,315,985		4,315,985	1,293,671	0	0	0	0		003
433284 SCS Collar 851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	5,159	12,997,630	2,135.5600	0	0	0	(2,126,257)		(2,126,257)	(888,467)	0	0	0	89,743		003
433294 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	118	0	1,341.0100	(6,662)	0	0	(256)		(256)	2,268	0	0	0	0		003
433295 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	118	0	1,676.2600	0	0	0	98,315		98,315	29,469	0	0	0	0		003
433296 SCS Collar 855 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/16/2013	07/16/2018	118	296,075	2,004.8100	0	0	0	(62,184)		(62,184)	(23,449)	0	0	0	89,743		003
439713 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	6,886	0	924.8490	(70,972)	0	0	(35,013)		(35,013)	179,613	0	0	0	0		003
439714 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	6,886	0	1,027.6100	0	0	0	3,225,884		3,225,884	711,982	0	0	0	0		003
439715 SCS Collar 900 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	6,886	10,265,891	1,638.4210	0	0	0	(224,461)		(224,461)	20,732	0	0	0	94,138		003
439716 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	20,400	0	822.0880	(210,259)	0	0	(57,338)		(57,338)	322,160	0	0	0	0		003
439717 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	20,400	0	1,027.6100	0	0	0	9,556,841		9,556,841	2,109,280	0	0	0	0		003
439718 SCS Collar 901 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	20,400	30,413,210	1,405.7700	0	0	0	(3,026,114)		(3,026,114)	(647,851)	0	0	0	94,138		003
439719 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	2,919	0	719.3270	(30,090)	0	0	(3,545)		(3,545)	28,043	0	0	0	0		003
439720 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	2,919	0	1,027.6100	0	0	0	1,367,673		1,367,673	301,858	0	0	0	0		003
439721 SCS Collar 902 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	2,919	4,352,413	1,273.2090	0	0	0	(729,826)		(729,826)	(173,591)	0	0	0	94,138		003
439743 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	3	0	719.3270	(90)	0	0	(4)		(4)	28	0	0	0	0		003
439744 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	3	0	1,027.6100	0	0	0	1,368		1,368	302	0	0	0	0		003
439745 SCS Collar 910 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	08/15/2013	08/14/2018	3	4,352	1,207.9560	0	0	0	(891)		(891)	(211)	0	0	0	94,138		003
439774 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	4,280	0	1,495.1900	(71,300)	0	0	(21,682)		(21,682)	140,680	0	0	0	0		003
439775 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	4,280	0	1,661.3200	0	0	0	3,645,599		3,645,599	1,075,275	0	0	0	0		003
439776 SCS Collar 917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	4,280	10,782,178	2,486.7100	0	0	0	(600,973)		(600,973)	(292,233)	0	0	0	94,138		003
439777 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	8,396	0	1,329.0600	(139,873)	0	0	(21,982)		(21,982)	167,273	0	0	0	0		003
439778 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	8,396	0	1,661.3200	0	0	0	7,151,733		7,151,733	2,109,416	0	0	0	0		003
439779 SCS Collar 918 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	8,396	21,151,876	2,109.9800	0	0	0	(3,685,845)		(3,685,845)	(1,488,638)	0	0	0	94,138		003
439780 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	1,582	0	1,162.9200	(26,364)	0	0	(1,521)		(1,521)	19,623	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
439781 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	1,582	0	1,661.3200	0	0	0	1,348,000		1,348,000	397,595	0	0	0	0		003
439782 SCS Collar 919 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2013	08/14/2018	1,582	3,986,829	1,926.4200	0	0	0	(955,192)		(955,192)	(335,542)	0	0	0	94,138		003
450005 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	5,260	0	1,534.2800	(25,353)	0	0	(36,507)		(36,507)	203,053	0	0	0	0		003
450006 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	5,260	0	1,704.7600	0	0	0	4,268,077		4,268,077	1,283,876	0	0	0	0		003
450007 SCS Collar 941 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	5,260	13,251,778	2,600.0000	0	0	0	(436,634)		(436,634)	(185,637)	0	0	0	98,619		003
450008 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	9,232	0	1,363.8100	(44,500)	0	0	(34,862)		(34,862)	217,426	0	0	0	0		003
450009 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	9,232	0	1,704.7600	0	0	0	7,491,387		7,491,387	2,253,477	0	0	0	0		003
450010 SCS Collar 942 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	9,232	23,259,701	2,193.9700	0	0	0	(3,435,969)		(3,435,969)	(1,455,348)	0	0	0	98,619		003
450011 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	2,372	0	1,193.3300	(11,431)	0	0	(3,641)		(3,641)	34,075	0	0	0	0		003
450012 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	2,372	0	1,704.7600	0	0	0	1,924,371		1,924,371	578,868	0	0	0	0		003
450013 SCS Collar 943 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	2,372	5,974,902	2,002.4800	0	0	0	(1,276,466)		(1,276,466)	(469,026)	0	0	0	98,619		003
450032 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	160	0	1,193.3300	(6,225)	0	0	(246)		(246)	2,301	0	0	0	0		003
450033 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	160	0	1,704.7600	0	0	0	129,942		129,942	39,088	0	0	0	0		003
450034 SCS Collar 950 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/17/2013	09/14/2018	160	403,450	1,899.5800	0	0	0	(101,042)		(101,042)	(34,462)	0	0	0	98,619		003
450062 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	3,681	0	746.4700	(11,116)	0	0	(6,831)		(6,831)	43,097	0	0	0	0		003
450063 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	3,681	0	1,066.3900	0	0	0	1,596,525		1,596,525	354,286	0	0	0	0		003
450064 SCS Collar 958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	3,681	5,487,323	1,321.0500	0	0	0	(794,814)		(794,814)	(184,690)	0	0	0	98,619		003
450071 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	351	0	746.4700	(8,526)	0	0	(651)		(651)	4,107	0	0	0	0		003
450072 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	351	0	1,066.3900	0	0	0	152,129		152,129	33,759	0	0	0	0		003
450073 SCS Collar 961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/17/2013	09/14/2018	351	522,875	1,251.8800	0	0	0	(95,124)		(95,124)	(22,319)	0	0	0	98,619		003
450119 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	0	959.7500	(25,411)	0	0	(59,109)		(59,109)	267,242	0	0	0	0		003
450120 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	0	1,066.3900	0	0	0	3,652,282		3,652,282	810,481	0	0	0	0		003
450121 SCS Collar 973 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	8,420	12,553,044	1,812.8600	0	0	0	(77,251)		(77,251)	38,770	0	0	0	98,619		003
450122 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	0	853.1100	(71,503)	0	0	(93,167)		(93,167)	462,375	0	0	0	0		003
450123 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	0	1,066.3900	0	0	0	10,277,154		10,277,154	2,280,613	0	0	0	0		003
450124 SCS Collar 974 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/17/2013	09/14/2018	23,693	35,323,000	1,471.6200	0	0	0	(2,630,653)		(2,630,653)	(473,818)	0	0	0	98,619		003
456753 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2013	10/15/2018	99	0	755.7340	(3,568)	0	0	(235)		(235)	1,283	0	0	0	0		003
456754 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2013	10/15/2018	99	0	1,079.6200	0	0	0	41,971		41,971	9,258	0	0	0	0		003
456755 SCS Collar 985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/15/2013	10/15/2018	99	147,758	1,241.5630	0	0	0	(28,068)		(28,068)	(6,494)	0	0	0	102,906		003
456775 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	0	1,528.2500	(114,107)	0	0	(38,857)		(38,857)	201,095	0	0	0	0		003
456776 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	0	1,698.0600	0	0	0	4,121,212		4,121,212	1,225,215	0	0	0	0		003
456777 SCS Collar 990 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	5,033	12,680,924	2,515.4900	0	0	0	(694,114)		(694,114)	(322,290)	0	0	0	102,906		003
456778 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	0	1,358.4500	(181,554)	0	0	(32,544)		(32,544)	199,897	0	0	0	0		003
456779 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	0	1,698.0600	0	0	0	6,557,197		6,557,197	1,949,420	0	0	0	0		003
456780 SCS Collar 991 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,009	20,176,423	2,133.6000	0	0	0	(3,424,177)		(3,424,177)	(1,364,448)	0	0	0	102,906		003
456781 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	0	1,188.6400	(64,924)	0	0	(4,714)		(4,714)	43,237	0	0	0	0		003
456782 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	0	1,698.0600	0	0	0	2,344,852		2,344,852	697,112	0	0	0	0		003
456783 SCS Collar 992 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	2,864	7,215,084	1,948.6800	0	0	0	(1,687,513)		(1,687,513)	(588,762)	0	0	0	102,906		003
456817 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	0	1,528.2500	(8,738)	0	0	(1,191)		(1,191)	6,164	0	0	0	0		003
456818 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	0	1,698.0600	0	0	0	126,332		126,332	37,558	0	0	0	0		003
456819 SCS Collar 1001 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	154	388,722	2,275.7200	0	0	0	(47,973)		(47,973)	(21,100)	0	0	0	102,906		003
456820 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	0	1,358.4500	(5,703)	0	0	(409)		(409)	2,514	0	0	0	0		003
456821 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	0	1,698.0600	0	0	0	82,453		82,453	24,513	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
456822 SCS Collar 1002 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	101	253,707	2,005.2600	0	0	0	(54,268)		(54,268)	(19,717)	0	0	0	102,906		003
456833 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,563	0	971.6600	(123,396)	0	0	(74,065)		(74,065)	294,130	0	0	0	0		003
456834 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,563	0	1,079.6200	0	0	0	3,626,214		3,626,214	799,839	0	0	0	0		003
456835 SCS Collar 1005 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	8,563	12,766,538	1,670.3800	0	0	0	(285,867)		(285,867)	15,765	0	0	0	102,906		003
456836 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	18,721	0	863.7000	(269,775)	0	0	(90,965)		(90,965)	402,583	0	0	0	0		003
456837 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	18,721	0	1,079.6200	0	0	0	7,927,857		7,927,857	1,748,659	0	0	0	0		003
456838 SCS Collar 1006 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	18,721	27,911,008	1,433.4100	0	0	0	(2,624,558)		(2,624,558)	(532,537)	0	0	0	102,906		003
456839 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	3,809	0	755.7300	(54,884)	0	0	(9,031)		(9,031)	49,287	0	0	0	0		003
456840 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	3,809	0	1,079.6200	0	0	0	1,612,871		1,612,871	355,753	0	0	0	0		003
456841 SCS Collar 1007 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	3,809	5,678,314	1,299.0500	0	0	0	(903,422)		(903,422)	(208,955)	0	0	0	102,906		003
456865 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	116	0	863.7000	(4,169)	0	0	(563)		(563)	2,490	0	0	0	0		003
456866 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	116	0	1,079.6200	0	0	0	49,029		49,029	10,814	0	0	0	0		003
456867 SCS Collar 1016 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/15/2018	116	172,613	1,351.9200	0	0	0	(22,811)		(22,811)	(5,161)	0	0	0	102,906		003
462121 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	6,766	0	1,618.3600	(1,716,623)	0	0	(78,422)		(78,422)	350,756	0	0	0	0		003
462122 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	6,766	17,045,309	1,798.1800	1,886,946	0	0	4,920,024		4,920,024	1,540,875	0	0	0	106,891		003
462123 SCS Collar 1039 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	6,766	0	2,577.1500	(406,223)	0	0	(741,623)		(741,623)	(322,751)	0	0	0	0		003
462124 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	7,978	0	1,438.5400	(1,487,680)	0	0	(47,723)		(47,723)	266,425	0	0	0	0		003
462125 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	7,978	20,099,622	1,798.1800	2,225,064	0	0	5,801,633		5,801,633	1,816,981	0	0	0	106,891		003
462126 SCS Collar 1040 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	7,978	0	2,222.9100	(1,015,553)	0	0	(2,858,756)		(2,858,756)	(1,191,890)	0	0	0	0		003
462127 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	2,082	0	1,258.7300	(275,859)	0	0	(5,358)		(5,358)	41,712	0	0	0	0		003
462128 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	2,082	5,244,172	1,798.1800	580,539	0	0	1,513,698		1,513,698	474,067	0	0	0	106,891		003
462129 SCS Collar 1041 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	2,082	0	2,039.3200	(377,257)	0	0	(1,065,869)		(1,065,868)	(391,365)	0	0	0	0		003
462146 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	185	0	1,618.3600	(46,986)	0	0	(2,147)		(2,147)	9,601	0	0	0	0		003
462147 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	185	466,553	1,798.1800	51,648	0	0	134,668		134,668	42,176	0	0	0	106,891		003
462148 SCS Collar 1082 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	185	0	2,359.2100	(17,776)	0	0	(46,666)		(46,666)	(20,979)	0	0	0	0		003
462149 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	80	0	1,438.5400	(14,829)	0	0	(476)		(476)	2,656	0	0	0	0		003
462150 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	80	200,352	1,798.1800	22,179	0	0	57,830		57,830	18,112	0	0	0	106,891		003
462151 SCS Collar 1083 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	80	0	2,094.1600	(12,982)	0	0	(36,968)		(36,968)	(14,105)	0	0	0	0		003
462233 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	12,992	0	1,004.5800	(2,452,288)	0	0	(151,341)		(151,341)	516,641	0	0	0	0		003
462234 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	12,992	19,369,706	1,116.2000	2,907,651	0	0	5,104,134		5,104,134	1,128,113	0	0	0	106,891		003
462235 SCS Collar 1064 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	12,992	0	1,678.8800	(736,557)	0	0	(457,811)		(457,811)	15,497	0	0	0	0		003
462236 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	20,061	0	892.9600	(2,879,611)	0	0	(130,799)		(130,799)	511,388	0	0	0	0		003
462237 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	20,061	29,908,045	1,116.2000	4,489,596	0	0	7,881,104		7,881,104	1,741,877	0	0	0	106,891		003
462238 SCS Collar 1065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	20,061	0	1,447.6000	(2,044,166)	0	0	(2,730,578)		(2,730,578)	(538,511)	0	0	0	0		003
462239 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	3,650	0	781.3400	(384,586)	0	0	(12,085)		(12,085)	55,862	0	0	0	0		003
462240 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	3,650	5,441,469	1,116.2000	816,837	0	0	1,433,888		1,433,888	316,917	0	0	0	106,891		003
462241 SCS Collar 1066 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	3,650	0	1,322.8100	(511,246)	0	0	(813,896)		(813,896)	(185,074)	0	0	0	0		003
462266 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	217	0	1,004.5800	(40,922)	0	0	(2,525)		(2,525)	8,621	0	0	0	0		003
462267 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	217	323,229	1,116.2000	48,521	0	0	85,174		85,174	18,825	0	0	0	106,891		003
462268 SCS Collar 1075 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	217	0	1,554.0900	(17,129)	0	0	(16,930)		(16,930)	(2,104)	0	0	0	0		003
462269 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	316	0	892.9600	(45,396)	0	0	(2,062)		(2,062)	8,062	0	0	0	0		003
462270 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/15/2013	11/14/2018	316	471,487	1,116.2000	70,777	0	0	124,242		124,242	27,460	0	0	0	106,891		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
462271 SCS Collar 1076 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	316	0	1,371.3600	(39,282)	0	0	(59,227)		(59,227)	(13,061)	0	0	0	0		003
462272 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	0	781.3400	(17,653)	0	0	(555)		(555)	2,564	0	0	0	0		003
462273 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	249,768	1,116.2000	37,494	0	0	65,817		65,817	14,547	0	0	0	106,891		003
462274 SCS Collar 1077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	168	0	1,258.5200	(27,205)	0	0	(45,716)		(45,716)	(10,477)	0	0	0	0		003
469637 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	0	1,602.9000	(125,485)	0	0	(73,211)		(73,211)	315,291	0	0	0	0		003
469638 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	15,287,323	1,781.0000	125,485	0	0	4,516,196		4,516,196	1,388,261	0	0	0	110,733		003
469639 SCS Collar 1121 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	6,068	0	2,608.1700	(125,485)	0	0	(612,382)		(612,382)	(253,631)	0	0	0	0		003
469653 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	0	1,602.9000	(18,564)	0	0	(3,983)		(3,983)	17,155	0	0	0	0		003
469654 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	831,772	1,781.0000	18,564	0	0	245,723		245,723	75,534	0	0	0	110,733		003
469655 SCS Collar 1126 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	12/17/2013	12/14/2018	330	0	2,368.2000	(18,564)	0	0	(82,927)		(82,927)	(36,596)	0	0	0	0		003
469711 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	0	1,424.8000	(1,589,008)	0	0	(51,506)		(51,506)	301,154	0	0	0	0		003
469713 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	22,104,167	1,781.0000	2,498,441	0	0	6,530,320		6,530,320	2,007,394	0	0	0	110,733		003
469714 SCS Collar 1128 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	8,774	0	2,230.3463	(1,090,851)	0	0	(3,132,892)		(3,132,892)	(1,288,666)	0	0	0	0		003
469715 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	0	1,246.7000	(321,640)	0	0	(6,024)		(6,024)	51,581	0	0	0	0		003
469716 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	6,299,108	1,781.0000	711,990	0	0	1,860,970		1,860,970	572,055	0	0	0	110,733		003
469717 SCS Collar 1129 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	2,500	0	2,049.0405	(442,049)	0	0	(1,266,611)		(1,266,611)	(461,622)	0	0	0	0		003
469722 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	0	1,424.8000	(18,813)	0	0	(610)		(610)	3,565	0	0	0	0		003
469724 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	261,696	1,781.0000	29,580	0	0	77,314		77,314	23,766	0	0	0	110,733		003
469725 SCS Collar 1131 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	104	0	2,101.0457	(16,607)	0	0	(48,034)		(48,034)	(18,132)	0	0	0	0		003
469728 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	0	1,007.0010	(2,089,248)	0	0	(146,513)		(146,513)	454,912	0	0	0	0		003
469730 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	16,570,304	1,118.8900	2,554,354	0	0	4,362,977		4,362,977	955,150	0	0	0	110,733		003
469731 SCS Collar 1109 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	11,115	0	1,708.2094	(609,364)	0	0	(360,124)		(360,124)	15,586	0	0	0	0		003
469732 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	0	895.1120	(2,607,634)	0	0	(134,969)		(134,969)	485,892	0	0	0	0		003
469733 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	27,229,875	1,118.8900	4,197,554	0	0	7,169,653		7,169,653	1,569,593	0	0	0	110,733		003
469734 SCS Collar 1110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	18,265	0	1,477.9418	(1,826,978)	0	0	(2,242,167)		(2,242,167)	(412,541)	0	0	0	0		003
469735 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	0	783.2230	(451,589)	0	0	(16,313)		(16,313)	69,777	0	0	0	0		003
469736 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	6,442,379	1,118.8900	993,109	0	0	1,696,285		1,696,285	371,354	0	0	0	110,733		003
469737 SCS Collar 1111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	4,321	0	1,345.8009	(597,606)	0	0	(907,470)		(907,470)	(202,296)	0	0	0	0		003
469745 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	147	0	1,007.0010	(27,552)	0	0	(1,932)		(1,932)	5,999	0	0	0	0		003
469747 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	147	218,521	1,118.8900	33,686	0	0	57,537		57,537	12,596	0	0	0	110,733		003
469748 SCS Collar 1114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	147	0	1,583.2294	(11,300)	0	0	(10,324)		(10,323)	(1,104)	0	0	0	0		003
469749 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	560	0	895.1120	(80,005)	0	0	(4,141)		(4,141)	14,908	0	0	0	0		003
469750 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	560	835,444	1,118.8900	128,786	0	0	219,973		219,973	48,157	0	0	0	110,733		003
469751 SCS Collar 1115 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/17/2013	12/14/2018	560	0	1,395.5915	(68,531)	0	0	(97,949)		(97,949)	(20,931)	0	0	0	0		003
473919 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	75	0	1,478.7000	(12,546)	0	0	(630)		(630)	3,080	0	0	0	0		003
473920 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	75	189,458	1,848.3800	21,999	0	0	51,532		51,532	16,290	0	0	0	114,567		003
473921 SCS Collar 1144 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	75	0	2,150.2900	(13,039)	0	0	(32,023)		(32,023)	(12,293)	0	0	0	0		003
473923 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	1,360	3,426,607	1,848.3800	397,995	0	0	932,029		932,029	294,626	0	0	0	114,567		003
473924 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	1,360	0	2,105.2300	(255,728)	0	0	(629,504)		(629,504)	(234,640)	0	0	0	0		003
473927 SCS Collar 1145 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	1,360	0	1,293.8700	(156,875)	0	0	(4,903)		(4,903)	34,414	0	0	0	0		003
473942 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	5,159	0	1,478.7000	(860,385)	0	0	(43,242)		(43,242)	211,296	0	0	0	0		003
473943 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	5,159	12,997,660	1,848.3800	1,509,763	0	0	3,535,332		3,535,332	1,117,563	0	0	0	114,567		003
473944 SCS Collar 1146 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/15/2014	01/14/2019	5,159	0	2,278.5900	(704,786)	0	0	(1,673,359)		(1,673,359)	(695,424)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
473945 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	3,921	0	1,663.5400	(905,422)	0	0	(66,151)		(66,151)	238,397	0	0	0	0		003
473946 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	3,921	9,879,096	1,848.3800	1,147,560	0	0	2,687,090		2,687,090	849,423	0	0	0	114,567		003
473947 SCS Collar 1147 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2019	3,921	0	2,607.4200	(284,253)	0	0	(423,880)		(423,880)	(174,568)	0	0	0	0		003
474132 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	2,388	3,559,581	819.7400	(241,148)	0	0	(12,993)		(12,993)	47,859	0	0	0	114,567		003
474133 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	2,388	0	1,171.0500	563,474	0	0	836,641		836,641	182,694	0	0	0	0		003
474134 SCS Collar 1159 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	2,388	0	1,401.1600	(338,562)	0	0	(418,930)		(418,930)	(87,526)	0	0	0	0		003
474137 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	7,013	10,454,678	1,053.9500	(1,290,302)	0	0	(130,397)		(130,397)	341,188	0	0	0	114,567		003
474138 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	7,013	0	1,171.0500	1,654,952	0	0	2,457,259		2,457,259	536,582	0	0	0	0		003
474139 SCS Collar 1160 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	7,013	0	1,729.4100	(412,336)	0	0	(220,347)		(220,347)	10,307	0	0	0	0		003
474156 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	10,750	16,027,026	936.8400	(1,494,275)	0	0	(111,538)		(111,538)	350,181	0	0	0	114,567		003
474157 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	10,750	0	1,171.0500	2,547,793	0	0	3,766,979		3,766,979	822,581	0	0	0	0		003
474158 SCS Collar 1166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	10,750	0	1,528.2200	(1,126,619)	0	0	(1,078,383)		(1,078,383)	(166,725)	0	0	0	0		003
474168 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	324	482,504	936.8400	(44,986)	0	0	(3,358)		(3,358)	10,542	0	0	0	114,567		003
474169 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	324	0	1,171.0500	76,379	0	0	113,407		113,407	24,764	0	0	0	0		003
474170 SCS Collar 1170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	324	0	1,443.9000	(41,170)	0	0	(47,871)		(47,871)	(9,407)	0	0	0	0		003
474179 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	92	137,495	819.7400	(9,315)	0	0	(502)		(502)	1,849	0	0	0	114,567		003
474180 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	92	0	1,171.0500	21,765	0	0	32,317		32,317	7,057	0	0	0	0		003
474181 SCS Collar 1173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2014	01/14/2019	92	0	1,340.7400	(15,236)	0	0	(20,082)		(20,082)	(4,408)	0	0	0	0		003
481745 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	8,988	0	1,045.3300	(1,647,170)	0	0	(176,817)		(176,817)	433,091	0	0	0	0		003
481748 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	8,988	13,399,368	1,161.4800	2,144,189	0	0	3,243,090		3,243,090	692,435	0	0	0	118,277		003
481749 SCS Collar 1183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	8,988	0	1,717.0200	(606,488)	0	0	(334,630)		(334,630)	4,697	0	0	0	0		003
481755 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	13,589	20,258,858	929.1800	(1,882,714)	0	0	(151,424)		(151,424)	443,540	0	0	0	118,277		003
481756 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	13,589	0	1,161.4800	3,241,855	0	0	4,903,313		4,903,313	1,046,911	0	0	0	0		003
481759 SCS Collar 1184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	13,589	0	1,507.4800	(1,524,652)	0	0	(1,571,058)		(1,571,058)	(261,205)	0	0	0	0		003
481761 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	4,503	6,713,162	813.0400	(453,395)	0	0	(26,476)		(26,476)	92,151	0	0	0	118,277		003
481762 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	4,503	0	1,161.4800	1,074,251	0	0	1,624,807		1,624,807	346,914	0	0	0	0		003
481764 SCS Collar 1185 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	4,503	0	1,378.4400	(675,702)	0	0	(878,180)		(878,180)	(183,917)	0	0	0	0		003
481778 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	172	0	1,045.3300	(31,570)	0	0	(3,388)		(3,388)	8,298	0	0	0	0		003
481779 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	172	0	1,161.4800	41,080	0	0	62,134		62,134	13,266	0	0	0	0		003
481780 SCS Collar 1189 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/18/2014	02/14/2019	172	256,717	1,597.6200	(15,601)	0	0	(12,663)		(12,663)	(1,329)	0	0	0	118,277		003
481896 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	1,440	0	1,288.5300	(170,423)	0	0	(5,979)		(5,979)	37,696	0	0	0	0		003
481897 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	1,440	3,626,929	1,840.7600	406,017	0	0	998,926		998,926	310,772	0	0	0	118,277		003
481898 SCS Collar 1200 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	1,440	0	2,083.7400	(263,393)	0	0	(697,380)		(697,380)	(252,494)	0	0	0	0		003
481906 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	5,247	13,218,442	1,656.6800	(1,244,476)	0	0	(96,230)		(96,230)	323,597	0	0	0	118,277		003
481907 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	5,247	0	1,840.7600	1,479,530	0	0	3,640,615		3,640,615	1,132,617	0	0	0	0		003
481908 SCS Collar 1199 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	5,247	0	2,614.3200	(336,369)	0	0	(583,777)		(583,777)	(236,659)	0	0	0	0		003
481909 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	6,675	0	1,472.6100	(1,142,953)	0	0	(62,455)		(62,455)	279,716	0	0	0	0		003
481910 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	6,675	16,816,627	1,840.7600	1,882,339	0	0	4,631,625		4,631,625	1,440,926	0	0	0	118,277		003
481911 SCS Collar 1210 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2019	6,675	0	2,262.5300	(868,279)	0	0	(2,282,245)		(2,282,245)	(924,088)	0	0	0	0		003
488432 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	5,449	13,728,313	1,672.9500	(1,251,773)	0	0	(115,084)		(115,084)	355,280	0	0	0	121,531		003
488433 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	5,449	0	1,858.8300	1,522,377	0	0	3,701,762		3,701,762	1,151,265	0	0	0	0		003
488434 SCS Collar 1230 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	5,449	0	2,554.2200	(381,493)	0	0	(810,065)		(810,065)	(441,129)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
488435 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	4,876	12,283,513	1,487.0600	(802,824)	0	0	(53,826)		(53,826)	217,810	0	0	0	121,531		003
488436 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	4,876	0	1,858.8300	1,362,159	0	0	3,312,180		3,312,180	1,030,103	0	0	0	0		003
488437 SCS Collar 1231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	4,876	0	2,246.7700	(658,554)	0	0	(1,746,787)		(1,746,787)	(690,092)	0	0	0	0		003
488438 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	1,566	3,945,416	1,301.1800	(176,806)	0	0	(7,931)		(7,931)	44,320	0	0	0	121,531		003
488439 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	1,566	0	1,858.8300	437,520	0	0	1,063,859		1,063,859	330,865	0	0	0	0		003
488440 SCS Collar 1232 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	1,566	0	2,080.9600	(292,583)	0	0	(766,940)		(766,940)	(273,536)	0	0	0	0		003
488456 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	271	683,094	1,672.9500	(62,289)	0	0	(5,726)		(5,726)	17,678	0	0	0	121,531		003
488457 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	271	0	1,858.8300	75,742	0	0	184,193		184,193	57,285	0	0	0	0		003
488458 SCS Collar 1238 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2014	03/14/2019	271	0	2,358.8600	(29,033)	0	0	(74,477)		(74,477)	(31,008)	0	0	0	0		003
488497 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	9,468	0	1,069.4100	(1,777,121)	0	0	(226,177)		(226,177)	495,982	0	0	0	0		003
488498 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	9,468	14,115,293	1,188.2300	2,270,682	0	0	3,228,933		3,228,933	681,745	0	0	0	121,531		003
488499 SCS Collar 1246 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	9,468	0	1,767.9600	(616,738)	0	0	(283,782)		(283,782)	15,449	0	0	0	0		003
488500 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	11,707	0	950.5800	(1,654,248)	0	0	(158,938)		(158,938)	423,523	0	0	0	0		003
488501 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	11,707	17,454,030	1,188.2300	2,807,774	0	0	3,992,683		3,992,683	843,000	0	0	0	121,531		003
488502 SCS Collar 1247 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	11,707	0	1,545.6500	(1,305,838)	0	0	(1,173,562)		(1,173,562)	(168,624)	0	0	0	0		003
488503 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	2,787	0	831.7600	(277,703)	0	0	(20,164)		(20,164)	64,307	0	0	0	0		003
488504 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	2,787	4,154,287	1,188.2300	668,287	0	0	950,311		950,311	200,645	0	0	0	121,531		003
488505 SCS Collar 1248 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	2,787	0	1,405.2000	(426,864)	0	0	(503,504)		(503,504)	(100,792)	0	0	0	0		003
488529 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	355	0	1,069.4100	(66,662)	0	0	(8,484)		(8,484)	18,605	0	0	0	0		003
488530 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	355	529,481	1,188.2300	85,176	0	0	121,121		121,121	25,573	0	0	0	121,531		003
488531 SCS Collar 1263 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2014	03/14/2019	355	0	1,642.1300	(31,559)	0	0	(21,673)		(21,673)	(1,528)	0	0	0	0		003
496391 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	12,685	18,911,931	1,119.4900	2,811,811	0	0	5,075,473		5,075,473	1,031,829	0	0	0	125,146		003
496392 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	12,685	0	1,007.5400	(2,158,521)	0	0	(247,733)		(247,733)	564,175	0	0	0	0		003
496393 SCS Collar 1288 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	12,685	0	1,664.4600	(751,981)	0	0	(734,698)		(734,698)	(41,677)	0	0	0	0		003
496394 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	16,514	24,619,736	1,119.4900	3,660,442	0	0	6,607,300		6,607,300	1,343,246	0	0	0	125,146		003
496395 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	16,514	0	895.5900	(2,125,983)	0	0	(186,540)		(186,540)	506,809	0	0	0	0		003
496396 SCS Collar 1289 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	16,514	0	1,460.2600	(1,662,937)	0	0	(2,488,951)		(2,488,951)	(450,730)	0	0	0	0		003
496397 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	2,988	4,454,645	1,119.4900	662,313	0	0	1,195,512		1,195,512	243,044	0	0	0	125,146		003
496398 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	2,988	0	783.6400	(277,642)	0	0	(17,751)		(17,751)	59,603	0	0	0	0		003
496399 SCS Collar 1290 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	2,988	0	1,336.0000	(407,917)	0	0	(693,555)		(693,555)	(143,075)	0	0	0	0		003
496442 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	6,259	15,768,385	1,842.9800	1,653,848	0	0	4,351,021		4,351,021	1,325,164	0	0	0	125,146		003
496443 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	6,259	0	1,658.6800	(1,366,502)	0	0	(138,129)		(138,129)	407,736	0	0	0	0		003
496444 SCS Collar 1306 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	6,259	0	2,548.8400	(367,522)	0	0	(991,817)		(991,817)	(412,520)	0	0	0	0		003
496445 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	7,026	17,701,328	1,842.9800	1,916,445	0	0	4,884,606		4,884,606	1,487,669	0	0	0	125,146		003
496446 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	7,026	0	1,474.3800	(1,113,640)	0	0	(82,752)		(82,752)	315,609	0	0	0	0		003
496447 SCS Collar 1304 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	7,026	0	2,239.4000	(892,809)	0	0	(2,591,522)		(2,591,522)	(1,001,270)	0	0	0	0		003
496448 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	1,882	4,740,768	1,842.9800	513,262	0	0	1,308,195		1,308,195	398,427	0	0	0	125,146		003
496449 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	1,882	0	1,290.0900	(201,139)	0	0	(10,406)		(10,406)	53,992	0	0	0	0		003
496450 SCS Collar 1305 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2014	04/15/2019	1,882	0	2,076.3000	(336,228)	0	0	(935,663)		(935,663)	(327,662)	0	0	0	0		003
496469 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	57	143,536	1,842.9800	15,046	0	0	39,606		39,606	12,063	0	0	0	125,146		003
496470 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	57	0	1,658.6800	(12,447)	0	0	(1,257)		(1,257)	3,712	0	0	0	0		003
496471 SCS Collar 1310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2014	04/15/2019	57	0	2,342.8000	(5,428)	0	0	(16,632)		(16,632)	(6,751)	0	0	0	0		003
500853 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	05/15/2014	05/14/2019	9,167	13,666,854	1,095.9900	1,914,913	0	0	3,864,466		3,864,466	766,868	0	0	0	128,334		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
500854 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	9,167	0	986.3900	(1,534,296)	0	0	(174,679)		(174,679)	389,389	0	0	0	0		003
500855 SCS Collar 1327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	9,167	0	1,613.2900	(479,530)	0	0	(727,680)		(727,680)	(72,860)	0	0	0	0		003
500856 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	19,894,271	1,095.9900	2,787,459	0	0	5,625,342		5,625,342	1,116,298	0	0	0	128,334		003
500857 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	0	876.7900	(1,672,022)	0	0	(147,609)		(147,609)	395,047	0	0	0	0		003
500858 SCS Collar 1328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	13,344	0	1,412.7300	(1,259,421)	0	0	(2,452,753)		(2,452,753)	(466,353)	0	0	0	0		003
500859 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	0	1,095.9900	417,404	0	0	842,359		842,359	167,158	0	0	0	0		003
500860 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	2,979,040	767.1900	(180,038)	0	0	(11,549)		(11,549)	39,090	0	0	0	128,334		003
500861 SCS Collar 1329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	1,998	0	1,292.1700	(258,927)	0	0	(533,354)		(533,354)	(109,115)	0	0	0	0		003
500865 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	222	330,551	1,095.9900	46,315	0	0	93,467		93,467	18,548	0	0	0	128,334		003
500866 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	222	0	876.7900	(27,781)	0	0	(2,453)		(2,453)	6,564	0	0	0	0		003
500867 SCS Collar 1331 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/15/2014	05/14/2019	222	0	1,333.8100	(25,779)	0	0	(52,542)		(52,542)	(10,616)	0	0	0	0		003
500897 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,431	11,163,639	1,870.8500	1,124,358	0	0	2,980,084		2,980,084	910,956	0	0	0	128,334		003
500898 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,431	0	1,683.7700	(927,925)	0	0	(113,653)		(113,653)	309,179	0	0	0	0		003
500899 SCS Collar 1346 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,431	0	2,507.5000	(278,010)	0	0	(835,424)		(835,424)	(345,226)	0	0	0	0		003
500900 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,935	12,433,520	1,870.8500	1,252,304	0	0	3,319,073		3,319,073	1,014,579	0	0	0	128,334		003
500901 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,935	0	1,496.6800	(724,486)	0	0	(68,988)		(68,988)	239,232	0	0	0	0		003
500902 SCS Collar 1347 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	05/14/2019	4,935	0	2,212.6500	(618,675)	0	0	(1,941,180)		(1,941,180)	(726,979)	0	0	0	0		003
500903 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2014	05/14/2019	1,521	0	1,870.8500	393,663	0	0	1,022,766		1,022,766	312,639	0	0	0	0		003
500904 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2014	05/14/2019	1,521	0	1,309.6000	(149,074)	0	0	(10,291)		(10,291)	47,680	0	0	0	0		003
500905 SCS Collar 1351 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2014	05/14/2019	1,521	3,831,188	2,062.2400	(272,585)	0	0	(778,188)		(778,188)	(266,478)	0	0	0	128,334		003
509305 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	9,005	13,424,616	1,176.6200	2,033,150	0	0	3,219,954		3,219,954	636,611	0	0	0	131,657		003
509306 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	9,005	0	1,058.9600	(1,481,168)	0	0	(255,685)		(255,685)	475,773	0	0	0	0		003
509307 SCS Collar 1373 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	9,005	0	1,691.6300	(593,404)	0	0	(512,729)		(512,729)	(22,217)	0	0	0	0		003
509308 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	16,100	24,003,391	1,176.6200	3,635,138	0	0	5,757,321		5,757,321	1,138,269	0	0	0	131,657		003
509309 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	16,100	0	941.3000	(1,960,701)	0	0	(266,439)		(266,439)	608,707	0	0	0	0		003
509310 SCS Collar 1374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	16,100	0	1,497.6000	(1,748,499)	0	0	(2,217,736)		(2,217,736)	(357,775)	0	0	0	0		003
509311 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	2,620	3,906,379	1,176.6200	591,724	0	0	936,963		936,963	185,245	0	0	0	131,657		003
509312 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	2,620	0	823.6300	(226,649)	0	0	(23,241)		(23,241)	66,508	0	0	0	0		003
509313 SCS Collar 1375 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	2,620	0	1,379.7000	(377,128)	0	0	(547,924)		(547,924)	(105,046)	0	0	0	0		003
509314 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	340	506,829	1,176.6200	76,725	0	0	121,565		121,565	24,034	0	0	0	131,657		003
509315 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	340	0	1,058.9600	(55,950)	0	0	(9,653)		(9,653)	17,962	0	0	0	0		003
509316 SCS Collar 1376 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	340	0	1,575.8500	(30,328)	0	0	(33,689)		(33,689)	(4,178)	0	0	0	0		003
509317 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	268	399,127	1,176.6200	60,440	0	0	95,732		95,732	18,927	0	0	0	131,657		003
509318 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	268	0	823.6300	(23,165)	0	0	(2,375)		(2,375)	6,795	0	0	0	0		003
509319 SCS Collar 1377 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/17/2014	06/14/2019	268	0	1,313.4600	(44,797)	0	0	(68,208)		(68,208)	(13,557)	0	0	0	0		003
509352 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	4,102	10,334,359	1,941.9900	1,157,291	0	0	2,518,371		2,518,371	790,590	0	0	0	131,657		003
509353 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	4,102	0	1,747.7900	(885,658)	0	0	(135,462)		(135,462)	327,269	0	0	0	0		003
509354 SCS Collar 1386 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	4,102	0	2,607.9000	(302,808)	0	0	(572,737)		(572,737)	(226,335)	0	0	0	0		003
509355 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	6,138	15,463,917	1,941.9900	1,731,724	0	0	3,768,389		3,768,389	1,183,006	0	0	0	131,657		003
509356 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	6,138	0	1,553.5900	(932,367)	0	0	(113,068)		(113,068)	343,358	0	0	0	0		003
509357 SCS Collar 1387 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	6,138	0	2,324.3700	(845,944)	0	0	(1,935,498)		(1,935,498)	(753,000)	0	0	0	0		003
509358 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	06/17/2014	06/14/2019	1,677	4,224,037	1,941.9900	473,028	0	0	1,029,352		1,029,352	323,143	0	0	0	131,657		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
509359 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/17/2014	06/14/2019	1,677	0	1,359.3900	(172,693)	0	0	(15,509)		(15,509)	61,591	0	0	0	0		003
509360 SCS Collar 1388 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/17/2014	06/14/2019	1,677	0	2,172.1200	(313,061)	0	0	(718,421)		(718,421)	(258,504)	0	0	0	0		003
514979 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	7,263	10,827,965	1,153.8100	1,606,552	0	0	2,745,858		2,745,858	529,163	0	0	0	134,898		003
514980 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	7,263	0	1,038.4300	(1,187,556)	0	0	(200,987)		(200,987)	368,511	0	0	0	0		003
514981 SCS Collar 1413 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	7,263	0	1,666.9100	(457,054)	0	0	(494,596)		(494,596)	(31,851)	0	0	0	0		003
514982 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	10,979	16,368,576	1,153.8100	2,415,441	0	0	4,150,899		4,150,899	799,932	0	0	0	134,898		003
514983 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	10,979	0	923.0500	(1,361,430)	0	0	(179,014)		(179,014)	401,219	0	0	0	0		003
514984 SCS Collar 1418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	10,979	0	1,471.1100	(1,111,542)	0	0	(1,718,132)		(1,718,132)	(285,343)	0	0	0	0		003
514985 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	1,830	2,728,957	1,153.8100	402,701	0	0	692,035		692,035	133,364	0	0	0	134,898		003
514986 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	1,830	0	807.6700	(161,080)	0	0	(16,105)		(16,105)	45,440	0	0	0	0		003
514987 SCS Collar 1419 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2019	1,830	0	1,358.6100	(251,212)	0	0	(415,172)		(415,172)	(78,732)	0	0	0	0		003
515019 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	3,133	7,894,067	1,973.2800	906,544	0	0	1,850,681		1,850,681	584,655	0	0	0	134,898		003
515020 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	3,133	0	1,775.9500	(700,024)	0	0	(119,268)		(119,268)	266,726	0	0	0	0		003
515021 SCS Collar 1423 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	3,133	0	2,665.5100	(234,595)	0	0	(371,983)		(371,983)	(139,616)	0	0	0	0		003
515022 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	4,550	11,463,824	1,973.2800	1,316,490	0	0	2,687,573		2,687,573	849,041	0	0	0	134,898		003
515023 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	4,550	0	1,578.6200	(721,813)	0	0	(98,022)		(98,022)	273,650	0	0	0	0		003
515024 SCS Collar 1424 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	4,550	0	2,371.4900	(635,448)	0	0	(1,309,810)		(1,309,810)	(509,856)	0	0	0	0		003
515025 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	1,136	2,861,169	1,973.2800	328,573	0	0	670,771		670,771	211,906	0	0	0	134,898		003
515026 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	1,136	0	1,381.3000	(122,505)	0	0	(12,516)		(12,516)	45,326	0	0	0	0		003
515027 SCS Collar 1425 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2014	07/15/2019	1,136	0	2,210.6700	(216,244)	0	0	(458,374)		(458,374)	(165,934)	0	0	0	0		003
520498 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	12,793,733	1,141.6500	1,930,824	0	0	3,346,022		3,346,022	630,798	0	0	0	137,962		003
520499 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	0	1,027.4900	(1,564,654)	0	0	(240,019)		(240,019)	428,655	0	0	0	0		003
520500 SCS Collar 1456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	8,581	0	1,729.6000	(429,072)	0	0	(457,795)		(457,795)	(9,763)	0	0	0	0		003
520501 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	15,423,780	1,141.6500	2,327,749	0	0	4,033,874		4,033,874	760,473	0	0	0	137,962		003
520502 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	0	913.3200	(1,420,755)	0	0	(172,326)		(172,326)	374,820	0	0	0	0		003
520503 SCS Collar 1457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	10,346	0	1,504.1200	(982,827)	0	0	(1,469,434)		(1,469,434)	(220,214)	0	0	0	0		003
520504 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	2,875,553	1,141.6500	424,333	0	0	752,061		752,061	141,780	0	0	0	137,962		003
520505 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	0	799.1600	(178,085)	0	0	(17,522)		(17,522)	47,957	0	0	0	0		003
520506 SCS Collar 1458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	1,929	0	1,375.6900	(260,386)	0	0	(421,930)		(421,930)	(76,900)	0	0	0	0		003
520510 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	131,893	1,141.6500	19,905	0	0	34,495		34,495	6,503	0	0	0	137,962		003
520511 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	0	913.3200	(11,956)	0	0	(1,474)		(1,474)	3,205	0	0	0	0		003
520512 SCS Collar 1459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2019	88	0	1,421.3500	(10,616)	0	0	(16,781)		(16,781)	(2,918)	0	0	0	0		003
520556 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	9,207,301	1,955.0600	1,134,978	0	0	2,223,765		2,223,765	687,439	0	0	0	137,962		003
520557 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	0	1,759.5500	(925,350)	0	0	(141,262)		(141,262)	307,473	0	0	0	0		003
520558 SCS Collar 1466 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	3,655	0	2,784.7900	(255,494)	0	0	(289,047)		(289,047)	(93,219)	0	0	0	0		003
520559 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	17,722,607	1,955.0600	2,184,655	0	0	4,280,397		4,280,397	1,323,211	0	0	0	137,962		003
520560 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	0	1,564.0500	(1,304,209)	0	0	(155,141)		(155,141)	420,469	0	0	0	0		003
520561 SCS Collar 1467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	7,035	0	2,436.2000	(968,730)	0	0	(1,763,829)		(1,763,828)	(687,143)	0	0	0	0		003
520562 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	2,103,053	1,955.0600	259,242	0	0	507,933		507,933	157,019	0	0	0	137,962		003
520563 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	0	1,368.5400	(109,395)	0	0	(9,490)		(9,490)	33,310	0	0	0	0		003
520564 SCS Collar 1468 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	835	0	2,250.8600	(160,332)	0	0	(315,857)		(315,857)	(114,956)	0	0	0	0		003
520568 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	79	198,450	1,955.0600	24,463	0	0	47,930		47,930	14,817	0	0	0	137,962		003
520569 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	79	0	1,564.0500	(14,604)	0	0	(1,737)		(1,737)	4,708	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
520570 SCS Collar 1470 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	79	0	2,298.3700	(13,927)	0	0	(27,097)		(27,097)	(10,075)	0	0	0	0		003
520571 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	368	926,530	1,955.0600	114,213	0	0	223,777		223,777	69,177	0	0	0	137,962		003
520572 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	368	0	1,368.5400	(48,195)	0	0	(4,181)		(4,181)	14,675	0	0	0	0		003
520573 SCS Collar 1471 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/15/2014	08/14/2019	368	0	2,140.9900	(85,009)	0	0	(169,406)		(169,406)	(58,196)	0	0	0	0		003
526053 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	92	0	805.6800	(8,988)	0	0	(944)		(944)	2,423	0	0	0	0		003
526068 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	348	0	1,035.8700	(61,141)	0	0	(10,684)		(10,684)	17,974	0	0	0	0		003
526071 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	497	0	1,399.2900	(63,713)	0	0	(6,844)		(6,844)	21,879	0	0	0	0		003
526089 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	136	0	1,799.0800	(34,144)	0	0	(6,186)		(6,186)	12,393	0	0	0	0		003
526095 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	92	137,302	1,150.9700	22,220	0	0	35,439		35,439	6,544	0	0	0	141,256		003
526098 SCS Collar 1505 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	92	0	1,345.7100	(14,967)	0	0	(22,318)		(22,318)	(4,034)	0	0	0	0		003
526118 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	136	342,807	1,998.9800	45,544	0	0	78,360		78,360	24,517	0	0	0	141,256		003
526127 SCS Collar 1518 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	136	0	2,652.8500	(15,849)	0	0	(18,672)		(18,672)	(6,996)	0	0	0	0		003
526133 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	348	518,123	1,150.9700	83,849	0	0	133,734		133,734	24,695	0	0	0	141,256		003
526148 SCS Collar 1504 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/16/2014	09/16/2019	348	0	1,630.6900	(29,252)	0	0	(30,705)		(30,705)	(2,613)	0	0	0	0		003
526169 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	497	1,252,762	1,998.9800	166,525	0	0	286,361		286,361	89,595	0	0	0	141,256		003
526171 SCS Collar 1519 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/16/2014	09/16/2019	497	0	2,221.6700	(119,072)	0	0	(201,229)		(201,229)	(70,963)	0	0	0	0		003
533168 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	4,458,446	1,862.4900	394,301	0	0	1,160,204		1,160,204	449,719	0	0	0	21,116		003
533169 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	0	1,676.2400	(352,342)	0	0	(20)		(20)	43,245	0	0	0	0		003
533170 SCS Collar 1548 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	1,770	0	2,315.0800	(117,701)	0	0	(360,411)		(360,411)	(225,168)	0	0	0	0		003
533171 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	7,925,375	1,862.4900	689,431	0	0	2,062,390		2,062,390	799,425	0	0	0	21,116		003
533172 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	0	1,489.9900	(420,844)	0	0	(8)		(8)	37,372	0	0	0	0		003
533173 SCS Collar 1549 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,146	0	2,093.0700	(403,227)	0	0	(1,337,603)		(1,337,603)	(660,033)	0	0	0	0		003
533174 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	2,099,365	1,862.4900	185,858	0	0	546,310		546,310	211,761	0	0	0	21,116		003
533175 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	0	1,676.2400	(165,700)	0	0	(10)		(10)	20,363	0	0	0	0		003
533176 SCS Collar 1550 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	833	0	2,507.1000	(30,182)	0	0	(18,034)		(18,034)	(3,018)	0	0	0	0		003
533177 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	206,960	1,862.4900	18,298	0	0	53,857		53,856	20,876	0	0	0	21,116		003
533178 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	0	1,676.2400	(16,356)	0	0	(1)		(1)	2,007	0	0	0	0		003
533179 SCS Collar 1551 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/16/2017	82	0	2,218.7800	(7,295)	0	0	(24,616)		(24,616)	(13,991)	0	0	0	0		003
533180 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	504,552	1,862.4900	43,887	0	0	131,298		131,298	50,894	0	0	0	21,116		003
533181 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	0	1,489.9900	(26,792)	0	0	(1)		(1)	2,379	0	0	0	0		003
533182 SCS Collar 1552 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	200	0	2,031.7900	(30,147)	0	0	(97,418)		(97,418)	(44,925)	0	0	0	0		003
533183 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	12,477,156	1,862.4900	1,504,473	0	0	3,417,833		3,417,833	986,167	0	0	0	143,991		003
533184 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	0	1,676.2400	(1,339,852)	0	0	(170,885)		(170,885)	375,044	0	0	0	0		003
533185 SCS Collar 1553 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,953	0	2,860.9700	(265,256)	0	0	(334,714)		(334,714)	(99,066)	0	0	0	0		003
533186 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	10,972,972	1,862.4900	1,324,800	0	0	3,005,796		3,005,796	867,280	0	0	0	143,991		003
533187 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	0	1,489.9900	(874,925)	0	0	(86,402)		(86,402)	236,017	0	0	0	0		003
533188 SCS Collar 1554 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	4,355	0	2,404.2900	(538,378)	0	0	(1,230,172)		(1,230,172)	(459,336)	0	0	0	0		003
533189 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	2,993,488	1,862.4900	363,789	0	0	819,998		819,998	236,599	0	0	0	143,991		003
533190 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	0	1,303.7400	(167,832)	0	0	(12,154)		(12,154)	43,348	0	0	0	0		003
533191 SCS Collar 1555 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	1,188	0	2,197.3700	(220,101)	0	0	(506,748)		(506,748)	(174,251)	0	0	0	0		003
533198 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	896,829	1,955.6100	93,152	0	0	218,377		218,377	66,028	0	0	0	143,991		003
533199 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	0	1,676.2400	(98,395)	0	0	(12,283)		(12,283)	26,957	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
533200 SCS Collar 1558 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/15/2014	10/14/2019	356	0	3,993.1800	(1,990)	0	0	(299)		(299)	133	0	0	0	0		003
533201 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	443,679	1,955.6100	46,639	0	0	108,035		108,035	32,665	0	0	0	143,991		003
533202 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	0	1,583.1200	(41,178)	0	0	(4,657)		(4,657)	11,358	0	0	0	0		003
533203 SCS Collar 1559 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	176	0	2,883.5100	(9,040)	0	0	(10,903)		(10,903)	(3,097)	0	0	0	0		003
533204 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	289,474	1,955.6100	30,463	0	0	70,487		70,487	21,312	0	0	0	143,991		003
533205 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	0	1,396.8700	(19,623)	0	0	(1,666)		(1,666)	5,150	0	0	0	0		003
533206 SCS Collar 1560 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/15/2014	10/14/2019	115	0	2,445.2600	(13,176)	0	0	(29,465)		(29,465)	(11,112)	0	0	0	0		003
533267 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	3,788,159	1,072.4500	422,377	0	0	1,064,692		1,064,692	294,321	0	0	0	21,116		003
533268 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	0	965.2000	(351,536)	0	0	(32)		(32)	39,025	0	0	0	0		003
533269 SCS Collar 1564 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/16/2017	2,541	0	1,443.5100	(133,475)	0	0	(130,503)		(130,503)	3,370	0	0	0	0		003
533270 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	5,169,969	1,072.4500	570,657	0	0	1,453,061		1,453,061	401,681	0	0	0	21,116		003
533271 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	0	857.9600	(351,077)	0	0	(5)		(5)	25,662	0	0	0	0		003
533272 SCS Collar 1565 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	3,468	0	1,262.5900	(304,991)	0	0	(794,460)		(794,460)	(259,812)	0	0	0	0		003
533273 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	1,231,673	1,072.4500	135,951	0	0	346,172		346,171	95,695	0	0	0	21,116		003
533274 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	0	965.2000	(116,190)	0	0	(10)		(10)	12,688	0	0	0	0		003
533275 SCS Collar 1566 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	826	0	1,522.0200	(25,478)	0	0	(2,938)		(2,938)	19,791	0	0	0	0		003
533276 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	197,402	1,072.4500	21,789	0	0	55,481		55,481	15,337	0	0	0	21,116		003
533277 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	0	857.9600	(13,405)	0	0	(0)		(0)	980	0	0	0	0		003
533278 SCS Collar 1567 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/16/2017	132	0	1,223.9800	(13,351)	0	0	(35,439)		(35,439)	(11,360)	0	0	0	0		003
533279 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	9,749,123	1,072.4500	1,497,098	0	0	2,940,225		2,940,225	527,030	0	0	0	143,991		003
533280 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	0	965.2000	(1,241,282)	0	0	(156,111)		(156,111)	285,402	0	0	0	0		003
533281 SCS Collar 1568 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	6,539	0	1,725.9900	(332,260)	0	0	(396,959)		(396,959)	(10,762)	0	0	0	0		003
533282 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	16,484,401	1,072.4500	2,490,140	0	0	4,971,509		4,971,509	891,134	0	0	0	143,991		003
533283 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	0	857.9600	(1,588,997)	0	0	(159,659)		(159,659)	353,825	0	0	0	0		003
533284 SCS Collar 1569 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	11,057	0	1,522.8700	(1,030,620)	0	0	(1,546,124)		(1,546,124)	(206,224)	0	0	0	0		003
533285 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	2,001,816	1,072.4500	302,395	0	0	603,725		603,725	108,217	0	0	0	143,991		003
533286 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	0	750.7100	(145,444)	0	0	(10,612)		(10,612)	29,965	0	0	0	0		003
533287 SCS Collar 1570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	1,343	0	1,337.3400	(172,674)	0	0	(336,823)		(336,823)	(59,633)	0	0	0	0		003
533291 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	1,018,980	1,126.0700	140,955	0	0	277,719		277,719	50,141	0	0	0	143,991		003
533292 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	0	965.2000	(129,739)	0	0	(16,317)		(16,317)	29,830	0	0	0	0		003
533293 SCS Collar 1572 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	683	0	1,951.5300	(19,213)	0	0	(14,927)		(14,927)	1,491	0	0	0	0		003
533294 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	1,326,203	1,126.0700	181,256	0	0	361,451		361,451	65,258	0	0	0	143,991		003
533295 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	0	911.5800	(143,103)	0	0	(16,665)		(16,665)	33,434	0	0	0	0		003
533296 SCS Collar 1573 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	890	0	1,790.9800	(48,570)	0	0	(40,311)		(40,311)	514	0	0	0	0		003
533297 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	186,280	1,126.0700	25,459	0	0	50,770		50,770	9,166	0	0	0	143,991		003
533298 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	0	804.3300	(14,740)	0	0	(1,357)		(1,357)	3,362	0	0	0	0		003
533299 SCS Collar 1574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	10/15/2014	10/14/2019	125	0	1,501.4200	(12,182)	0	0	(18,862)		(18,862)	(2,661)	0	0	0	0		003
533300 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	139,015	1,072.4500	21,350	0	0	41,925		41,925	7,515	0	0	0	143,991		003
533301 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	0	857.9600	(13,630)	0	0	(1,346)		(1,346)	2,984	0	0	0	0		003
533302 SCS Collar 1575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2014	10/14/2019	93	0	1,391.1800	(10,810)	0	0	(20,093)		(20,093)	(3,407)	0	0	0	0		003
537898 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	2,412,557	1,164.2300	273,837	0	0	530,977		530,977	156,962	0	0	0	35,412		003
537899 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,047.8100	(220,516)	0	0	(546)		(546)	43,578	0	0	0	0		003
537900 SCS Collar 1593 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,618	0	1,484.2800	(90,880)	0	0	(50,257)		(50,257)	17,424	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
537901 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	5,857,240	1,164.2300	656,378	0	0	1,289,112		1,289,112	381,075	0	0	0	35,412		003
537902 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	0	931.3900	(375,197)	0	0	(444)		(443)	56,999	0	0	0	0		003
537903 SCS Collar 1589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2017	3,929	0	1,337.9400	(372,368)	0	0	(616,510)		(616,510)	(185,051)	0	0	0	0		003
537904 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	13,226,811	1,164.2300	2,145,587	0	0	3,358,294		3,358,294	595,829	0	0	0	146,960		003
537905 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,047.8100	(1,640,597)	0	0	(314,560)		(314,560)	482,559	0	0	0	0		003
537906 SCS Collar 1594 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	8,872	0	1,781.6300	(564,698)	0	0	(445,268)		(445,268)	2,249	0	0	0	0		003
537907 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	17,785,572	1,164.2300	2,885,086	0	0	4,515,766		4,515,766	801,188	0	0	0	146,960		003
537908 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	931.3900	(1,666,703)	0	0	(258,827)		(258,827)	483,302	0	0	0	0		003
537909 SCS Collar 1595 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	11,930	0	1,547.1500	(1,298,671)	0	0	(1,570,358)		(1,570,358)	(187,843)	0	0	0	0		003
537910 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	2,899,167	1,164.2300	463,891	0	0	736,100		736,100	130,599	0	0	0	146,960		003
537911 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	814.9600	(202,863)	0	0	(23,920)		(23,920)	55,759	0	0	0	0		003
537912 SCS Collar 1590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	1,945	0	1,407.3300	(274,134)	0	0	(406,015)		(406,015)	(65,452)	0	0	0	0		003
537916 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	673,570	1,164.2300	76,453	0	0	148,245		148,245	43,823	0	0	0	35,412		003
537917 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	0	1,047.8100	(61,562)	0	0	(152)		(152)	12,167	0	0	0	0		003
537918 SCS Collar 1597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	452	0	1,588.2500	(16,726)	0	0	(966)		(966)	6,814	0	0	0	0		003
537925 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	919,436	1,222.4500	133,957	0	0	206,519		206,519	36,782	0	0	0	146,960		003
537926 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	0	1,047.8100	(113,907)	0	0	(21,866)		(21,866)	33,544	0	0	0	0		003
537927 SCS Collar 1600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	617	0	1,983.2700	(24,200)	0	0	(12,725)		(12,725)	1,341	0	0	0	0		003
537928 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	851,566	1,222.4500	124,057	0	0	191,275		191,275	34,066	0	0	0	146,960		003
537929 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	0	989.6000	(92,105)	0	0	(15,950)		(15,950)	26,974	0	0	0	0		003
537930 SCS Collar 1601 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	571	0	1,787.5600	(35,797)	0	0	(27,937)		(27,937)	232	0	0	0	0		003
537931 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	537,831	1,222.4500	77,071	0	0	120,805		120,805	21,516	0	0	0	146,960		003
537932 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	873.1800	(44,311)	0	0	(5,970)		(5,970)	12,383	0	0	0	0		003
537933 SCS Collar 1591 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/17/2014	11/14/2019	361	0	1,574.8600	(35,188)	0	0	(42,828)		(42,828)	(4,589)	0	0	0	0		003
537937 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	192,083	1,164.2300	31,144	0	0	48,770		48,770	8,653	0	0	0	146,960		003
537938 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	0	814.9600	(13,085)	0	0	(1,585)		(1,585)	3,694	0	0	0	0		003
537939 SCS Collar 1603 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	129	0	1,336.3100	(21,921)	0	0	(32,808)		(32,808)	(5,645)	0	0	0	0		003
537953 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	3,237,259	2,041.3200	301,244	0	0	611,089		611,089	276,458	0	0	0	35,412		003
537954 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	0	1,837.1900	(242,856)	0	0	(531)		(531)	58,590	0	0	0	0		003
537955 SCS Collar 1604 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	1,285	0	2,426.1100	(110,686)	0	0	(130,065)		(130,065)	(77,420)	0	0	0	0		003
537956 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	5,340,305	2,041.3200	497,029	0	0	1,008,076		1,008,076	456,056	0	0	0	35,412		003
537957 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	0	1,633.0600	(268,652)	0	0	(422)		(422)	50,814	0	0	0	0		003
537958 SCS Collar 1605 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2017	2,120	0	2,229.9400	(314,649)	0	0	(611,760)		(611,760)	(336,922)	0	0	0	0		003
537959 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	11,807,416	2,041.3200	1,594,969	0	0	2,569,846		2,569,846	803,843	0	0	0	146,960		003
537960 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	0	1,837.1900	(1,238,078)	0	0	(256,837)		(256,837)	463,756	0	0	0	0		003
537961 SCS Collar 1606 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,687	0	2,874.3800	(412,193)	0	0	(323,871)		(323,871)	(96,333)	0	0	0	0		003
537962 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	11,901,215	2,041.3200	1,607,922	0	0	2,590,261		2,590,261	810,229	0	0	0	146,960		003
537963 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	0	1,633.0600	(914,831)	0	0	(152,369)		(152,369)	338,498	0	0	0	0		003
537964 SCS Collar 1607 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	4,724	0	2,535.5200	(748,833)	0	0	(988,145)		(988,145)	(371,495)	0	0	0	0		003
537965 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	3,490,266	2,041.3200	471,652	0	0	759,645		759,645	237,616	0	0	0	146,960		003
537966 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	0	1,428.9200	(189,450)	0	0	(23,856)		(23,856)	68,019	0	0	0	0		003
537967 SCS Collar 1608 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2014	11/14/2019	1,385	0	2,346.0900	(298,549)	0	0	(451,819)		(451,819)	(162,679)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
537971 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	71	178,955	2,041.3200	16,662	0	0	33,781		33,781	15,283	0	0	0	35,412		003
537972 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	71	0	1,837.1900	(13,418)	0	0	(29)		(29)	3,239	0	0	0	0		003
537973 SCS Collar 1609 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	71	0	2,583.2900	(3,750)	0	0	(299)		(299)	550	0	0	0	0		003
537974 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	50	125,887	2,041.3200	11,722	0	0	23,763		23,763	10,751	0	0	0	35,412		003
537975 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	50	0	1,633.0600	(6,330)	0	0	(10)		(10)	1,198	0	0	0	0		003
537976 SCS Collar 1610 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2017	50	0	2,325.2700	(5,747)	0	0	(9,784)		(9,784)	(5,852)	0	0	0	0		003
537980 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	685	1,726,621	2,143.3900	202,320	0	0	322,577		322,577	106,403	0	0	0	146,960		003
537981 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	685	0	1,837.1900	(180,909)	0	0	(37,558)		(37,558)	67,816	0	0	0	0		003
537982 SCS Collar 1611 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	685	0	3,269.3800	(29,497)	0	0	(10,187)		(10,187)	(656)	0	0	0	0		003
537983 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	451	1,136,682	2,143.3900	133,202	0	0	212,361		212,361	70,048	0	0	0	146,960		003
537984 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	451	0	1,735.1200	(102,395)	0	0	(19,170)		(19,170)	38,197	0	0	0	0		003
537985 SCS Collar 1612 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	451	0	2,925.8200	(36,130)	0	0	(25,659)		(25,659)	(6,983)	0	0	0	0		003
537986 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	266	670,160	2,143.3900	78,540	0	0	125,203		125,203	41,299	0	0	0	146,960		003
537987 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	266	0	1,530.9900	(43,489)	0	0	(6,358)		(6,358)	15,919	0	0	0	0		003
537988 SCS Collar 1613 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/17/2014	11/14/2019	266	0	2,593.5000	(38,190)	0	0	(47,405)		(47,405)	(17,790)	0	0	0	0		003
544176 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	5,227	13,169,317	1,578.1900	(1,104,935)	0	0	(151,840)		(151,840)	347,499	0	0	0	149,964		003
544177 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	5,227	0	1,972.7400	1,844,486	0	0	3,164,019		3,164,019	942,957	0	0	0	0		003
544178 SCS Collar 1624 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	5,227	0	2,516.6200	(815,032)	0	0	(1,181,989)		(1,181,989)	(437,033)	0	0	0	0		003
544551 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	218,381	1,775.4700	(17,256)	0	0	(65)		(65)	3,638	0	0	0	45,717		003
544552 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	0	1,972.7400	21,555	0	0	47,071		47,071	19,406	0	0	0	0		003
544553 SCS COLLAR 1629 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	87	0	2,329.8100	(9,442)	0	0	(17,072)		(17,072)	(9,813)	0	0	0	0		003
544559 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	0	2,585.4700	(3,058)	0	0	(627)		(627)	232	0	0	0	0		003
544560 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	0	1,972.7400	14,911	0	0	31,931		31,931	13,164	0	0	0	0		003
544561 SCS COLLAR 1627 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	59	148,141	1,775.4700	(12,042)	0	0	(44)		(44)	2,468	0	0	0	45,717		003
544565 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,267	3,192,717	1,380.9200	(192,372)	0	0	(19,608)		(19,608)	57,810	0	0	0	149,964		003
544566 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,267	0	1,972.7400	447,005	0	0	767,072		767,072	228,607	0	0	0	0		003
544567 SCS COLLAR 1625 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,267	0	2,310.4700	(272,933)	0	0	(450,413)		(450,413)	(157,293)	0	0	0	0		003
544568 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	4,843	12,200,008	1,775.4700	(1,373,867)	0	0	(239,013)		(239,013)	443,104	0	0	0	149,964		003
544569 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	4,843	0	1,972.7400	1,710,953	0	0	2,931,136		2,931,136	873,552	0	0	0	0		003
544570 SCS Collar 1623 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	4,843	0	2,887.7000	(407,012)	0	0	(342,770)		(342,770)	(102,639)	0	0	0	0		003
544571 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	1,561	3,933,426	1,775.4700	(319,828)	0	0	(1,163)		(1,163)	65,527	0	0	0	45,717		003
544572 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	1,561	0	2,420.5500	(131,616)	0	0	(180,261)		(180,261)	(104,005)	0	0	0	0		003
544573 SCS Collar 1622 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	1,561	0	1,972.7400	395,691	0	0	847,837		847,837	349,542	0	0	0	0		003
544666 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/16/2014	12/14/2017	1,947	0	2,207.3000	(291,980)	0	0	(608,966)		(608,966)	(315,771)	0	0	0	0		003
544667 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/16/2014	12/14/2017	1,947	0	1,972.7400	506,098	0	0	1,057,044		1,057,044	435,792	0	0	0	0		003
544668 SCS COLLAR 1642 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/16/2014	12/14/2017	1,947	4,904,012	1,578.1900	(283,629)	0	0	(778)		(778)	43,553	0	0	0	45,717		003
544682 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,893	0	1,395.5100	(268,277)	0	0	(415,678)		(415,678)	(65,699)	0	0	0	0		003
544683 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,893	0	1,139.3800	458,273	0	0	756,934		756,934	130,928	0	0	0	0		003
544684 SCS COLLAR 1647 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,893	2,822,412	797.5600	(205,785)	0	0	(22,595)		(22,595)	52,821	0	0	0	149,964		003
544685 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	10,021	14,940,328	911.5000	(1,475,031)	0	0	(209,909)		(209,909)	392,097	0	0	0	149,964		003
544686 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	10,021	0	1,139.3800	2,425,950	0	0	4,006,800		4,006,800	693,062	0	0	0	0		003
544687 SCS COLLAR 1646 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	10,021	0	1,539.9800	(1,034,496)	0	0	(1,392,723)		(1,392,723)	(163,703)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
544688 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	3,591	5,353,029	911.5000	(362,000)	0	0	(1,104)		(1,104)	52,839	0	0	0	45,717		003
544689 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	3,591	0	1,139.3800	632,190	0	0	1,267,229		1,267,229	355,293	0	0	0	0		003
544690 SCS COLLAR 1644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	3,591	0	1,326.6900	(344,227)	0	0	(615,105)		(615,105)	(181,369)	0	0	0	0		003
544691 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	7,113	10,603,995	1,025.4400	(1,367,268)	0	0	(241,530)		(241,530)	371,546	0	0	0	149,964		003
544692 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	7,113	0	1,139.3800	1,722,616	0	0	2,843,852		2,843,852	491,905	0	0	0	0		003
544693 SCS COLLAR 1645 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	7,113	0	1,785.8600	(414,668)	0	0	(371,892)		(371,892)	2,196	0	0	0	0		003
544694 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	2,219	3,307,860	1,025.4400	(313,555)	0	0	(1,367)		(1,367)	59,397	0	0	0	45,717		003
544695 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	2,219	0	1,139.3800	390,657	0	0	783,074		783,074	219,551	0	0	0	0		003
544696 SCS COLLAR 1643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	2,219	0	1,479.7100	(122,853)	0	0	(99,286)		(99,286)	5,215	0	0	0	0		003
544697 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	116	172,721	1,025.4400	(16,355)	0	0	(71)		(71)	3,101	0	0	0	45,717		003
544698 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	116	0	1,173.5600	18,523	0	0	36,975		36,975	10,631	0	0	0	0		003
544699 SCS COLLAR 1649 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/14/2017	116	0	1,491.1000	(6,138)	0	0	(4,377)		(4,377)	643	0	0	0	0		003
544700 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	268	399,089	854.5300	(33,983)	0	0	(4,289)		(4,289)	8,909	0	0	0	149,964		003
544701 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	268	0	1,196.3400	58,281	0	0	95,454		95,454	16,570	0	0	0	0		003
544702 SCS COLLAR 1648 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	268	0	1,557.4100	(26,531)	0	0	(34,966)		(34,966)	(3,862)	0	0	0	0		003
544703 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	702	0	968.4700	(118,381)	0	0	(18,859)		(18,859)	31,914	0	0	0	0		003
544704 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	702	0	1,196.3400	152,947	0	0	250,372		250,372	43,462	0	0	0	0		003
544705 SCS COLLAR 1656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	702	1,046,792	1,790.6400	(40,422)	0	0	(35,980)		(35,980)	301	0	0	0	149,964		003
544706 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,120	0	1,025.4400	(214,844)	0	0	(38,030)		(38,030)	58,501	0	0	0	0		003
544707 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,120	1,669,632	1,196.3400	244,062	0	0	399,343		399,343	69,322	0	0	0	149,964		003
544708 SCS COLLAR 1658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	1,120	0	2,004.2800	(38,559)	0	0	(23,006)		(23,006)	2,445	0	0	0	0		003
544710 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	539	1,358,819	1,676.8300	(132,362)	0	0	(20,643)		(20,643)	42,278	0	0	0	149,964		003
544711 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	539	0	2,925.7700	(42,431)	0	0	(33,211)		(33,211)	(9,395)	0	0	0	0		003
544712 SCS COLLAR 1661 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	539	0	2,071.3800	167,005	0	0	285,135		285,135	89,425	0	0	0	0		003
544713 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	188	0	1,479.5600	(33,816)	0	0	(4,047)		(4,047)	10,443	0	0	0	0		003
544714 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	188	473,798	2,071.3800	58,153	0	0	99,422		99,422	31,181	0	0	0	149,964		003
544715 SCS COLLAR 1659 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	188	0	2,565.7500	(27,053)	0	0	(37,455)		(37,455)	(13,886)	0	0	0	0		003
544716 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	642	1,618,069	1,775.4700	(181,751)	0	0	(31,700)		(31,700)	58,768	0	0	0	149,964		003
544717 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	642	0	2,071.3800	199,157	0	0	339,536		339,536	106,486	0	0	0	0		003
544718 SCS COLLAR 1655 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/16/2014	12/16/2019	642	0	3,301.5800	(26,679)	0	0	(9,471)		(9,471)	(810)	0	0	0	0		003
550186 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	1,694	4,268,322	2,449.1900	(139,654)	0	0	(176,155)		(176,155)	(97,628)	0	0	0	54,861		003
550187 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	1,694	0	1,992.6700	424,111	0	0	890,909		890,909	367,406	0	0	0	0		003
550188 SCS COLLAR 1665 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	1,694	0	1,793.4000	(363,899)	0	0	(2,290)		(2,290)	82,697	0	0	0	0		003
550189 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	3,130	7,885,524	2,221.8300	(464,269)	0	0	(956,709)		(956,709)	(490,262)	0	0	0	54,861		003
550190 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	3,130	0	1,992.6700	782,962	0	0	1,645,912		1,645,912	678,766	0	0	0	0		003
550191 SCS COLLAR 1666 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	3,130	0	1,594.1400	(465,458)	0	0	(2,446)		(2,446)	83,766	0	0	0	0		003
550192 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	3,329	8,387,458	2,923.6500	(267,834)	0	0	(219,993)		(219,993)	(61,525)	0	0	0	152,634		003
550193 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	3,329	0	1,992.6700	1,157,963	0	0	1,972,611		1,972,611	587,044	0	0	0	0		003
550194 SCS COLLAR 1667 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	3,329	0	1,793.4000	(1,019,435)	0	0	(179,692)		(179,692)	317,203	0	0	0	0		003
550195 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,431	11,162,627	2,527.1000	(693,499)	0	0	(998,991)		(998,991)	(362,230)	0	0	0	152,634		003
550196 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,431	0	1,992.6700	1,538,929	0	0	2,625,291		2,625,291	781,280	0	0	0	0		003
550197 SCS COLLAR 1668 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,431	0	1,594.1400	(1,017,519)	0	0	(142,271)		(142,271)	308,729	0	0	0	0		003
550198 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,065	2,684,139	2,307.3100	(234,091)	0	0	(385,783)		(385,783)	(132,296)	0	0	0	152,634		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
550199 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,065	0	1,992.6700	369,749	0	0	631,271		631,271	187,865	0	0	0	0		003
550200 SCS COLLAR 1669 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,065	0	1,394.8700	(177,038)	0	0	(18,452)		(18,452)	51,420	0	0	0	0		003
550204 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	56	141,603	2,623.7500	(2,813)	0	0	(535)		(535)	248	0	0	0	54,861		003
550205 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	56	0	1,992.6700	14,084	0	0	29,556		29,556	12,189	0	0	0	0		003
550206 SCS COLLAR 1671 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	56	0	1,793.4000	(12,058)	0	0	(76)		(76)	2,744	0	0	0	0		003
550207 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	102	256,655	2,322.0600	(11,797)	0	0	(21,711)		(21,711)	(12,067)	0	0	0	54,861		003
550208 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	102	0	1,992.6700	25,506	0	0	53,570		53,570	22,092	0	0	0	0		003
550209 SCS COLLAR 1672 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	102	0	1,594.1400	(15,134)	0	0	(80)		(80)	2,726	0	0	0	0		003
550214 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	387	974,786	3,333.1400	(14,885)	0	0	(5,647)		(5,647)	(434)	0	0	0	152,634		003
550215 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	387	0	2,092.3000	118,087	0	0	199,777		199,777	62,484	0	0	0	0		003
550216 SCS COLLAR 1674 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	387	0	1,793.4000	(118,231)	0	0	(20,884)		(20,884)	36,865	0	0	0	0		003
550217 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	329	829,391	2,941.1800	(25,695)	0	0	(20,441)		(20,441)	(5,569)	0	0	0	152,634		003
550218 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	329	0	2,092.3000	100,382	0	0	169,979		169,979	53,164	0	0	0	0		003
550219 SCS COLLAR 1675 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	329	0	1,693.7700	(87,474)	0	0	(13,852)		(13,852)	26,951	0	0	0	0		003
550220 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	158	396,996	2,564.9600	(23,213)	0	0	(32,287)		(32,287)	(11,726)	0	0	0	152,634		003
550221 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	158	0	2,092.3000	47,983	0	0	81,362		81,362	25,448	0	0	0	0		003
550222 SCS COLLAR 1676 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	158	0	1,494.5000	(30,890)	0	0	(3,770)		(3,770)	9,214	0	0	0	0		003
550226 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	158	398,258	2,355.1400	(16,794)	0	0	(28,998)		(28,998)	(16,396)	0	0	0	54,861		003
550227 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	158	0	1,992.6700	39,558	0	0	83,127		83,127	34,281	0	0	0	0		003
550228 SCS COLLAR 1678 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	158	0	1,793.4000	(33,959)	0	0	(214)		(214)	7,716	0	0	0	0		003
550229 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	103	259,184	2,158.4600	(17,706)	0	0	(37,599)		(37,599)	(18,144)	0	0	0	54,861		003
550230 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	103	0	1,992.6700	25,724	0	0	54,098		54,098	22,310	0	0	0	0		003
550231 SCS COLLAR 1679 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	103	0	1,594.1400	(15,304)	0	0	(80)		(80)	2,753	0	0	0	0		003
550232 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	152	383,086	2,691.7000	(18,200)	0	0	(21,839)		(21,839)	(7,774)	0	0	0	152,634		003
550233 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	152	0	1,992.6700	52,837	0	0	90,096		90,096	26,812	0	0	0	0		003
550234 SCS COLLAR 1680 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	152	0	1,793.4000	(46,599)	0	0	(8,207)		(8,207)	14,488	0	0	0	0		003
550266 SCS COLLAR 1681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	4,192	6,248,992	1,154.7100	733,518	0	0	1,420,004		1,420,004	388,218	0	0	0	54,861		003
550267 SCS COLLAR 1681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	4,192	0	923.7700	(440,111)	0	0	(2,353)		(2,353)	73,944	0	0	0	0		003
550268 SCS COLLAR 1681 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	4,192	0	1,339.1200	(407,291)	0	0	(689,646)		(689,646)	(189,974)	0	0	0	0		003
550269 SCS COLLAR 1682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	2,492	3,715,826	1,490.9600	(135,013)	0	0	(117,421)		(117,421)	3,712	0	0	0	54,861		003
550270 SCS COLLAR 1682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	2,492	0	1,154.7100	433,678	0	0	844,374		844,374	230,845	0	0	0	0		003
550271 SCS COLLAR 1682 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2015	01/16/2018	2,492	0	1,039.2400	(366,383)	0	0	(2,686)		(2,686)	78,048	0	0	0	0		003
550275 SCS COLLAR 1684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,879	7,274,136	1,793.4900	(283,527)	0	0	(259,880)		(259,880)	1,921	0	0	0	152,634		003
550276 SCS COLLAR 1684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,879	0	1,154.7100	1,181,486	0	0	1,903,382		1,903,382	324,434	0	0	0	0		003
550277 SCS COLLAR 1684 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	4,879	0	1,039.2400	(1,007,789)	0	0	(182,944)		(182,944)	265,339	0	0	0	0		003
550278 SCS COLLAR 1685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	8,498	12,669,702	1,546.6200	(893,166)	0	0	(1,182,620)		(1,182,620)	(133,425)	0	0	0	152,634		003
550279 SCS COLLAR 1685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	8,498	0	923.7700	(1,351,051)	0	0	(198,227)		(198,227)	348,498	0	0	0	0		003
550280 SCS COLLAR 1685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	8,498	0	1,154.7100	2,052,921	0	0	3,315,208		3,315,208	565,081	0	0	0	0		003
550281 SCS COLLAR 1686 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,049	1,563,539	1,399.2800	(152,803)	0	0	(231,114)		(231,114)	(35,611)	0	0	0	152,634		003
550282 SCS COLLAR 1686 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,049	0	1,154.7100	252,937	0	0	409,122		409,122	69,735	0	0	0	0		003
550283 SCS COLLAR 1686 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	1,049	0	808.3000	(123,742)	0	0	(14,126)		(14,126)	30,920	0	0	0	0		003
550291 SCS COLLAR 1689 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	594	885,704	1,999.6100	(20,270)	0	0	(13,411)		(13,411)	1,313	0	0	0	152,634		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
550292 SCS COLLAR 1689 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	594	0	1,039.2400	(122,400)	0	0	(22,275)		(22,275)	32,308	0	0	0	0		003
550293 SCS COLLAR 1689 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	594	0	1,212.4400	129,298	0	0	206,215		206,215	35,203	0	0	0	0		003
550294 SCS COLLAR 1690 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	494	735,935	981.5000	(89,574)	0	0	(14,696)		(14,696)	23,438	0	0	0	152,634		003
550295 SCS COLLAR 1690 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	494	0	1,212.4400	107,276	0	0	171,345		171,345	29,250	0	0	0	0		003
550296 SCS COLLAR 1690 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	494	0	1,792.3400	(28,813)	0	0	(26,417)		(26,417)	180	0	0	0	0		003
550297 SCS COLLAR 1691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	133	197,541	1,560.4700	(13,539)	0	0	(17,566)		(17,566)	(1,880)	0	0	0	152,634		003
550298 SCS COLLAR 1691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	133	0	1,212.4400	28,741	0	0	45,993		45,993	7,851	0	0	0	0		003
550299 SCS COLLAR 1691 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	133	0	866.0300	(18,184)	0	0	(2,378)		(2,378)	4,640	0	0	0	0		003
550303 SCS COLLAR 1693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	97	144,605	1,154.7100	16,854	0	0	32,860		32,860	8,984	0	0	0	54,861		003
550304 SCS COLLAR 1693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	97	0	923.7700	(10,156)	0	0	(54)		(54)	1,711	0	0	0	0		003
550305 SCS COLLAR 1693 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/16/2018	97	0	1,293.6200	(10,678)	0	0	(19,986)		(19,986)	(5,712)	0	0	0	0		003
550307 SCS COLLAR 1694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	262	389,917	1,154.7100	63,303	0	0	102,027		102,027	17,391	0	0	0	152,634		003
550308 SCS COLLAR 1694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	262	0	1,039.2400	(54,023)	0	0	(9,806)		(9,806)	14,223	0	0	0	0		003
550309 SCS COLLAR 1694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2015	01/14/2020	262	0	1,658.5100	(21,203)	0	0	(24,074)		(24,074)	(1,489)	0	0	0	0		003
557307 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	97	144,478	982.3600	(15,219)	0	0	(3,042)		(3,042)	4,660	0	0	0	155,439		003
557308 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	97	0	1,227.9600	25,736	0	0	32,799		32,799	5,499	0	0	0	0		003
557309 SCS COLLAR 1747 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	97	0	1,568.2200	(13,500)	0	0	(12,844)		(12,844)	(1,309)	0	0	0	0		003
557310 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	156	233,108	1,105.1600	(32,024)	0	0	(7,843)		(7,843)	9,827	0	0	0	155,439		003
557311 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	156	0	1,227.9600	41,577	0	0	52,920		52,920	8,873	0	0	0	0		003
557312 SCS COLLAR 1746 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	156	0	1,768.1300	(14,366)	0	0	(9,701)		(9,701)	(69)	0	0	0	0		003
557316 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	520	774,596	920.9700	(70,359)	0	0	(12,639)		(12,639)	21,438	0	0	0	155,439		003
557317 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	520	0	1,289.3500	124,477	0	0	153,511		153,511	25,339	0	0	0	0		003
557318 SCS COLLAR 1744 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	520	0	1,681.4400	(57,386)	0	0	(45,434)		(45,434)	(2,308)	0	0	0	0		003
557319 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	541	806,162	1,043.7600	(97,111)	0	0	(21,580)		(21,580)	29,937	0	0	0	155,439		003
557320 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	541	0	1,289.3500	129,744	0	0	159,766		159,766	26,372	0	0	0	0		003
557321 SCS COLLAR 1743 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	541	0	1,912.6600	(36,035)	0	0	(18,757)		(18,757)	1,121	0	0	0	0		003
557322 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	279	416,436	1,105.1600	(57,047)	0	0	(14,010)		(14,010)	17,555	0	0	0	155,439		003
557323 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	279	0	1,289.3500	67,080	0	0	82,530		82,530	13,623	0	0	0	0		003
557324 SCS COLLAR 1742 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	279	0	2,108.1500	(11,790)	0	0	(4,348)		(4,348)	563	0	0	0	0		003
557331 SCS COLLAR 1737 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	11,975	17,853,351	982.3600	(1,878,669)	0	0	(375,866)		(375,866)	575,844	0	0	0	155,439		003
557332 SCS COLLAR 1737 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	11,975	0	1,227.9600	3,183,246	0	0	4,053,029		4,053,029	679,580	0	0	0	0		003
557333 SCS COLLAR 1737 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	11,975	0	1,661.4200	(1,379,902)	0	0	(1,130,330)		(1,130,330)	(67,967)	0	0	0	0		003
557334 SCS COLLAR 1736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	7,442	11,095,666	1,105.1600	(1,522,354)	0	0	(373,296)		(373,296)	467,734	0	0	0	155,439		003
557335 SCS COLLAR 1736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	7,442	0	1,227.9600	1,981,256	0	0	2,518,914		2,518,914	422,352	0	0	0	0		003
557336 SCS COLLAR 1736 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	7,442	0	1,904.5600	(505,715)	0	0	(266,818)		(266,818)	15,023	0	0	0	0		003
557338 SCS COLLAR 1738 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2020	1,912	0	1,514.8100	(281,636)	0	0	(302,925)		(302,925)	(36,662)	0	0	0	0		003
557339 SCS COLLAR 1738 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2020	1,912	0	1,227.9600	497,152	0	0	647,193		647,193	108,514	0	0	0	0		003
557340 SCS COLLAR 1738 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2020	1,912	2,850,708	859.5700	(227,543)	0	0	(35,324)		(35,324)	66,856	0	0	0	155,439		003
557341 SCS COLLAR 1735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2018	3,499	0	1,422.2200	(242,258)	0	0	(354,554)		(354,554)	(71,234)	0	0	0	0		003
557342 SCS COLLAR 1735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2018	3,499	0	1,227.9600	629,877	0	0	946,247		946,247	260,187	0	0	0	0		003
557343 SCS COLLAR 1735 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/18/2015	02/14/2018	3,499	5,216,991	982.3600	(454,911)	0	0	(4,195)		(4,195)	89,942	0	0	0	61,789		003
557367 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	133	335,967	1,679.7400	(30,750)	0	0	(5,696)		(5,696)	10,867	0	0	0	155,439		003
557368 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	133	0	2,099.6800	51,860	0	0	68,611		68,611	21,232	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
557369 SCS COLLAR 1763 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	133	0	2,567.4900	(28,130)	0	0	(27,882)		(27,882)	(9,893)	0	0	0	0		003
557370 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	127	320,367	1,889.7100	(39,162)	0	0	(8,966)		(8,966)	13,997	0	0	0	155,439		003
557371 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	127	0	2,099.6800	49,453	0	0	65,425		65,425	20,246	0	0	0	0		003
557372 SCS COLLAR 1762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	127	0	2,883.4900	(16,985)	0	0	(10,266)		(10,266)	(2,967)	0	0	0	0		003
557421 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	02/18/2015	02/14/2018	1,525	2,274,010	1,105.1600	(29,332)	0	0	(4,362)		(4,362)	67,042	0	0	0	61,789		003
557422 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	02/18/2015	02/14/2018	1,525	0	1,227.9600	0	0	0	412,455		412,455	113,412	0	0	0	0		003
557423 SCS COLLAR 1734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	02/18/2015	02/14/2018	1,525	0	1,572.5600	0	0	0	(29,611)		(29,611)	16,640	0	0	0	0		003
557439 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	1,355	3,413,652	1,469.7800	(226,293)	0	0	(31,934)		(31,934)	77,625	0	0	0	155,439		003
557440 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	1,355	0	2,099.6800	511,812	0	0	697,131		697,131	215,733	0	0	0	0		003
557441 SCS COLLAR 1753 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	1,355	0	2,495.8900	(300,085)	0	0	(336,818)		(336,818)	(118,985)	0	0	0	0		003
557442 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	264	665,932	1,889.7100	(81,180)	0	0	(18,638)		(18,638)	29,095	0	0	0	155,439		003
557443 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	264	0	2,204.6600	87,502	0	0	115,786		115,786	37,533	0	0	0	0		003
557444 SCS COLLAR 1758 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	264	0	3,558.9600	(9,164)	0	0	(2,004)		(2,004)	(30)	0	0	0	0		003
557445 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	48	121,189	1,469.7800	(8,034)	0	0	(1,134)		(1,134)	2,756	0	0	0	155,439		003
557446 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	48	0	2,099.6800	18,170	0	0	24,749		24,749	7,659	0	0	0	0		003
557447 SCS COLLAR 1764 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	02/18/2015	02/14/2020	48	0	2,371.8000	(12,668)	0	0	(15,602)		(15,602)	(5,367)	0	0	0	0		003
557470 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	1,160	2,922,904	1,889.7100	(245,319)	0	0	(3,929)		(3,929)	77,998	0	0	0	61,789		003
557471 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	1,160	0	2,099.6800	308,932	0	0	492,513		492,513	219,774	0	0	0	0		003
557472 SCS COLLAR 1749 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	1,160	0	2,574.8400	(101,759)	0	0	(38,284)		(38,284)	(11,032)	0	0	0	0		003
557473 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	2,653	6,683,320	1,679.7400	(386,935)	0	0	(4,478)		(4,478)	100,636	0	0	0	61,789		003
557474 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	2,653	0	2,099.6800	706,569	0	0	1,126,148		1,126,148	502,522	0	0	0	0		003
557475 SCS COLLAR 1750 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2018	2,653	0	2,352.2700	(406,858)	0	0	(512,363)		(512,363)	(281,096)	0	0	0	0		003
557476 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	4,729	11,914,789	1,889.7100	(1,455,676)	0	0	(333,474)		(333,474)	520,571	0	0	0	155,439		003
557477 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	4,729	0	2,099.6800	1,840,120	0	0	2,433,221		2,433,221	752,982	0	0	0	0		003
557478 SCS COLLAR 1751 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	4,729	0	3,124.7400	(435,284)	0	0	(164,397)		(164,397)	(30,432)	0	0	0	0		003
557479 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	5,278	13,297,049	1,679.7400	(1,216,303)	0	0	(225,440)		(225,440)	430,110	0	0	0	155,439		003
557480 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	5,278	0	2,099.6800	2,053,596	0	0	2,715,504		2,715,504	840,337	0	0	0	0		003
557481 SCS COLLAR 1752 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	5,278	0	2,722.4500	(894,031)	0	0	(718,515)		(718,515)	(245,660)	0	0	0	0		003
557494 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	466	1,173,480	1,784.7300	(124,430)	0	0	(25,805)		(25,805)	44,439	0	0	0	155,439		003
557495 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	466	0	2,204.6600	160,020	0	0	204,034		204,034	66,139	0	0	0	0		003
557496 SCS COLLAR 1759 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	466	0	3,158.5500	(40,598)	0	0	(14,301)		(14,301)	(2,381)	0	0	0	0		003
557497 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	248	625,136	1,574.7600	(48,803)	0	0	(7,980)		(7,980)	17,090	0	0	0	155,439		003
557498 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	248	0	2,204.6600	85,244	0	0	108,693		108,693	35,233	0	0	0	0		003
557499 SCS COLLAR 1760 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/18/2015	02/14/2020	248	0	2,771.3700	(39,108)	0	0	(29,040)		(29,040)	(9,569)	0	0	0	0		003
564105 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/14/2018	1,947	4,905,652	1,659.4200	(262,870)	0	0	(4,474)		(4,474)	74,447	0	0	0	67,810		003
564106 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/14/2018	1,947	0	2,074.2800	486,796	0	0	877,463		877,463	375,181	0	0	0	0		003
564107 SCS COLLAR 1800 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/14/2018	1,947	0	2,288.1400	(290,286)	0	0	(495,932)		(495,932)	(254,395)	0	0	0	0		003
564120 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,274	1,898,641	931.6700	(165,558)	0	0	(34,122)		(34,122)	54,713	0	0	0	158,193		003
564121 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,274	0	1,304.3400	292,910	0	0	366,860		366,860	58,994	0	0	0	0		003
564122 SCS COLLAR 1795 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,274	0	1,671.1700	(138,821)	0	0	(120,063)		(120,063)	(6,617)	0	0	0	0		003
564133 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	1,426	2,125,471	1,118.0000	(199,237)	0	0	(6,338)		(6,338)	68,671	0	0	0	67,810		003
564134 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	03/17/2015	03/14/2018	1,426	0	1,242.2300	255,551	0	0	369,887		369,887	98,740	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
564135 SCS COLLAR 1783 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	1,426	0	1,582.7200	(85,412)	0	0	(31,536)		(31,536)	13,402	0	0	0	0		003
564139 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	2,878	4,290,546	993.7800	(280,624)	0	0	(4,920)		(4,920)	82,798	0	0	0	67,810		003
564140 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	2,878	0	1,242.2300	515,863	0	0	746,666		746,666	199,319	0	0	0	0		003
564141 SCS COLLAR 1784 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	2,878	0	1,428.8100	(293,977)	0	0	(295,760)		(295,760)	(57,214)	0	0	0	0		003
564142 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	6,541	9,751,242	1,118.0000	(1,312,191)	0	0	(356,904)		(356,904)	423,307	0	0	0	158,193		003
564143 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	6,541	0	1,242.2300	1,699,726	0	0	2,164,428		2,164,428	356,060	0	0	0	0		003
564144 SCS COLLAR 1785 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	6,541	0	1,884.3300	(446,467)	0	0	(269,852)		(269,852)	11,983	0	0	0	0		003
564172 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	485	722,492	1,118.0000	(97,223)	0	0	(26,444)		(26,444)	31,364	0	0	0	158,193		003
564173 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	485	0	1,304.3400	112,876	0	0	139,602		139,602	22,449	0	0	0	0		003
564174 SCS COLLAR 1793 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	485	0	2,080.4800	(20,015)	0	0	(9,156)		(9,156)	1,034	0	0	0	0		003
564175 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	469	698,489	1,055.8900	(82,060)	0	0	(20,421)		(20,421)	26,824	0	0	0	158,193		003
564176 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	469	0	1,304.3400	109,126	0	0	134,964		134,964	21,703	0	0	0	0		003
564177 SCS COLLAR 1794 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	469	0	1,892.5300	(31,283)	0	0	(18,714)		(18,714)	897	0	0	0	0		003
564178 SCS COLLAR 1797 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	101	151,220	993.7800	(9,891)	0	0	(173)		(173)	2,918	0	0	0	67,810		003
564179 SCS COLLAR 1797 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	101	0	1,242.2300	18,182	0	0	26,316		26,316	7,025	0	0	0	0		003
564180 SCS COLLAR 1797 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/14/2018	101	0	1,381.7300	(11,868)	0	0	(14,049)		(14,049)	(3,322)	0	0	0	0		003
564209 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	3,944	9,935,189	1,866.8500	(1,134,556)	0	0	(275,449)		(275,449)	426,872	0	0	0	158,193		003
564210 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	3,944	0	2,074.2800	1,435,605	0	0	2,117,357		2,117,357	638,674	0	0	0	0		003
564211 SCS COLLAR 1801 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	3,944	0	2,935.5200	(360,321)	0	0	(283,201)		(283,201)	(74,150)	0	0	0	0		003
564212 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	4,745	11,953,806	1,659.4200	(1,003,900)	0	0	(202,143)		(202,143)	381,522	0	0	0	158,193		003
564213 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	4,745	0	2,074.2800	1,727,289	0	0	2,547,558		2,547,558	768,438	0	0	0	0		003
564214 SCS COLLAR 1802 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	4,745	0	2,601.1500	(794,750)	0	0	(935,581)		(935,581)	(323,619)	0	0	0	0		003
564218 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	1,294	3,261,123	1,452.0000	(193,322)	0	0	(30,642)		(30,642)	73,659	0	0	0	158,193		003
564219 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	1,294	0	2,074.2800	471,222	0	0	695,000		695,000	209,638	0	0	0	0		003
564220 SCS COLLAR 1803 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	1,294	0	2,406.1600	(297,368)	0	0	(398,130)		(398,130)	(135,319)	0	0	0	0		003
564224 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	272	686,233	1,866.8500	(78,365)	0	0	(19,026)		(19,026)	29,484	0	0	0	158,193		003
564225 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	272	0	2,177.9900	86,784	0	0	125,638		125,638	39,656	0	0	0	0		003
564226 SCS COLLAR 1809 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	272	0	3,282.5500	(12,516)	0	0	(5,847)		(5,847)	(566)	0	0	0	0		003
564232 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	397	999,591	1,763.1400	(98,350)	0	0	(21,856)		(21,856)	37,230	0	0	0	158,193		003
564233 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	397	0	2,177.9900	126,413	0	0	183,008		183,008	57,764	0	0	0	0		003
564234 SCS COLLAR 1810 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	397	0	2,974.5200	(34,030)	0	0	(25,039)		(25,039)	(6,192)	0	0	0	0		003
564237 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	254	638,864	1,555.7100	(45,500)	0	0	(8,162)		(8,162)	17,287	0	0	0	158,193		003
564238 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	254	0	2,177.9900	80,794	0	0	116,965		116,965	36,918	0	0	0	0		003
564239 SCS COLLAR 1811 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	254	0	2,655.0800	(39,107)	0	0	(43,378)		(43,378)	(14,863)	0	0	0	0		003
564240 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	56	140,890	1,866.8500	(16,089)	0	0	(3,906)		(3,906)	6,053	0	0	0	158,193		003
564241 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	56	0	2,074.2800	20,358	0	0	30,026		30,026	9,057	0	0	0	0		003
564242 SCS COLLAR 1813 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	56	0	2,721.4600	(7,429)	0	0	(7,936)		(7,936)	(2,647)	0	0	0	0		003
564243 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	49	123,887	1,452.0000	(7,344)	0	0	(1,164)		(1,164)	2,798	0	0	0	158,193		003
564244 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	49	0	2,074.2800	17,901	0	0	26,402		26,402	7,964	0	0	0	0		003
564245 SCS COLLAR 1814 S&P500	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	03/17/2015	03/16/2020	49	0	2,294.1500	(13,336)	0	0	(18,703)		(18,703)	(6,160)	0	0	0	0		003
564290 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	1,097	2,764,363	1,866.8500	(212,624)	0	0	(5,053)		(5,053)	73,162	0	0	0	67,810		003
564291 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	1,097	0	2,074.2800	271,254	0	0	494,455		494,455	211,417	0	0	0	0		003
564292 SCS COLLAR 1799 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/17/2015	03/14/2018	1,097	0	2,475.4500	(96,025)	0	0	(112,636)		(112,636)	(58,832)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
564293 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	10,150	15,132,727	993.7800	(1,522,549)	0	0	(349,300)		(349,300)	506,607	0	0	0	158,193		003
564294 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	10,150	0	1,242.2300	2,639,085	0	0	3,358,925		3,358,925	552,561	0	0	0	0		003
564295 SCS COLLAR 1786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	10,150	0	1,648.1900	(1,207,950)	0	0	(1,041,396)		(1,041,396)	(68,114)	0	0	0	0		003
564296 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,713	2,553,916	869.5600	(188,435)	0	0	(35,054)		(35,054)	62,589	0	0	0	158,193		003
564297 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,713	0	1,242.2300	445,392	0	0	566,878		566,878	93,254	0	0	0	0		003
564298 SCS COLLAR 1787 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	03/17/2015	03/16/2020	1,713	0	1,506.3200	(272,385)	0	0	(284,848)		(284,848)	(34,552)	0	0	0	0		003
570371 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2015	04/14/2020	197	497,503	1,895.9700	(60,397)	0	0	(15,242)		(15,242)	22,393	0	0	0	160,727		003
570372 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2015	04/14/2020	197	0	2,106.6300	72,724	0	0	101,997		101,997	30,800	0	0	0	0		003
570373 SCS COLLAR 1862 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2015	04/14/2020	197	0	2,737.1400	(28,060)	0	0	(27,748)		(27,748)	(8,940)	0	0	0	0		003
570395 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	247	0	2,970.7700	(22,429)	0	0	(16,759)		(16,759)	(4,076)	0	0	0	0		003
570396 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	247	0	2,211.9600	77,843	0	0	109,048		109,048	34,324	0	0	0	0		003
570397 SCS COLLAR 1858 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	247	623,073	1,790.6400	(64,703)	0	0	(15,114)		(15,114)	24,447	0	0	0	160,727		003
570398 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	143	0	2,646.9800	(23,066)	0	0	(25,720)		(25,720)	(8,625)	0	0	0	0		003
570399 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	143	0	2,211.9600	44,972	0	0	63,001		63,001	19,830	0	0	0	0		003
570400 SCS COLLAR 1859 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/15/2015	04/14/2020	143	359,971	1,579.9700	(27,274)	0	0	(5,159)		(5,159)	10,328	0	0	0	160,727		003
570416 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	1,512	3,810,199	1,895.9700	(70,915)	0	0	(12,100)		(12,100)	113,629	0	0	0	74,282		003
570417 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	1,512	0	2,106.6300	0	0	0	642,259		642,259	276,508	0	0	0	0		003
570418 SCS COLLAR 1849 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	1,512	0	2,502.8900	0	0	0	(142,785)		(142,785)	(71,254)	0	0	0	0		003
570419 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	353	889,765	1,685.3000	(4,271)	0	0	(1,288)		(1,288)	15,685	0	0	0	74,282		003
570420 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	353	0	2,106.6300	0	0	0	149,982		149,982	64,571	0	0	0	0		003
570421 SCS COLLAR 1855 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	353	0	2,401.8500	0	0	0	(59,284)		(59,284)	(31,221)	0	0	0	0		003
570422 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	148	371,931	1,895.9700	(10,658)	0	0	(1,181)		(1,181)	11,092	0	0	0	74,282		003
570423 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	148	0	2,106.6300	0	0	0	62,694		62,694	26,991	0	0	0	0		003
570424 SCS COLLAR 1861 S&P500	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446.	04/15/2015	04/16/2018	148	0	2,417.1500	0	0	0	(23,025)		(23,025)	(12,139)	0	0	0	0		003
570428 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	6,201	15,623,494	1,685.3000	(930,206)	0	0	(294,701)		(294,701)	526,739	0	0	0	160,727		003
570429 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	6,201	0	2,106.6300	2,263,502	0	0	3,203,102		3,203,102	967,226	0	0	0	0		003
570430 SCS COLLAR 1852 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	6,201	0	2,613.9100	(1,566,225)	0	0	(1,215,137)		(1,215,137)	(410,010)	0	0	0	0		003
570431 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	3,700,174	1,474.6400	(293,739)	0	0	(39,242)		(39,241)	89,038	0	0	0	160,727		003
570432 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	0	2,106.6300	536,074	0	0	758,603		758,603	229,072	0	0	0	0		003
570433 SCS COLLAR 1853 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	1,469	0	2,410.4100	(297,501)	0	0	(454,864)		(454,864)	(151,819)	0	0	0	0		003
570434 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	14,591,415	1,895.9700	(1,737,515)	0	0	(447,031)		(447,031)	656,767	0	0	0	160,727		003
570435 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	0	2,106.6300	2,113,976	0	0	2,991,507		2,991,507	903,332	0	0	0	0		003
570436 SCS COLLAR 1851 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/14/2020	5,792	0	2,961.5000	(593,998)	0	0	(404,334)		(404,334)	(99,666)	0	0	0	0		003
570437 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/16/2018	2,622	6,606,261	1,685.3000	(367,108)	0	0	(9,561)		(9,561)	116,456	0	0	0	74,282		003
570438 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/16/2018	2,622	0	2,106.6300	458,885	0	0	1,113,572		1,113,572	479,419	0	0	0	0		003
570439 SCS COLLAR 1850 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2015	04/16/2018	2,622	0	2,308.2300	(214,742)	0	0	(641,805)		(641,805)	(324,769)	0	0	0	0		003
570468 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	496	0	2,198.7000	(14,051)	0	0	(6,277)		(6,277)	1,048	0	0	0	0		003
570469 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	496	0	1,339.1200	106,975	0	0	132,881		132,881	20,452	0	0	0	0		003
570470 SCS COLLAR 1843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	496	739,965	1,147.8200	(104,210)	0	0	(31,002)		(31,002)	33,974	0	0	0	160,727		003
570471 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	679	0	1,906.6500	(35,330)	0	0	(27,087)		(27,087)	1,391	0	0	0	0		003
570472 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	679	0	1,339.1200	146,351	0	0	181,793		181,793	27,981	0	0	0	0		003
570473 SCS COLLAR 1844 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	04/15/2015	04/14/2020	679	1,012,338	1,084.0500	(126,462)	0	0	(34,001)		(34,001)	41,400	0	0	0	160,727		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
570501 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	4,906	7,314,319	1,020.2800	(139,284)	0	0	(15,922)		(15,922)	166,779	0	0	0	74,282		003
570502 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	4,906	0	1,275.3500	0	0	0	1,144,920		1,144,920	295,835	0	0	0	0		003
570503 SCS COLLAR 1836 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	4,906	0	1,445.7900	0	0	0	(480,708)		(480,708)	(85,182)	0	0	0	0		003
570504 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	294	438,368	1,020.2800	(2,153)	0	0	(954)		(954)	9,996	0	0	0	74,282		003
570505 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	294	0	1,275.3500	0	0	0	68,618		68,618	17,730	0	0	0	0		003
570506 SCS COLLAR 1841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	294	0	1,511.2400	0	0	0	(17,184)		(17,184)	(861)	0	0	0	0		003
570510 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	286	426,678	956.5100	(6,508)	0	0	(8,866)		(8,866)	13,207	0	0	0	160,727		003
570511 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	286	0	1,339.1200	0	0	0	76,622		76,622	11,793	0	0	0	0		003
570512 SCS COLLAR 1845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	286	0	1,687.1400	0	0	0	(26,301)		(26,301)	(1,250)	0	0	0	0		003
570548 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	2,063	3,075,591	1,147.8200	(58,568)	0	0	(16,387)		(16,387)	114,340	0	0	0	74,282		003
570549 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	2,063	0	1,275.3500	0	0	0	481,426		481,426	124,396	0	0	0	0		003
570550 SCS COLLAR 1835 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/16/2018	2,063	0	1,596.1100	0	0	0	(50,164)		(50,164)	16,271	0	0	0	0		003
570551 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	8,081	12,047,527	1,147.8200	(183,760)	0	0	(504,744)		(504,744)	553,142	0	0	0	160,727		003
570552 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	8,081	0	1,275.3500	0	0	0	2,508,924		2,508,924	402,107	0	0	0	0		003
570553 SCS COLLAR 1837 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	8,081	0	1,884.5100	0	0	0	(351,106)		(351,106)	14,849	0	0	0	0		003
570554 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	10,946	16,318,987	1,020.2800	(248,912)	0	0	(433,876)		(433,876)	584,755	0	0	0	160,727		003
570555 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	10,946	0	1,275.3500	0	0	0	3,398,465		3,398,465	544,675	0	0	0	0		003
570556 SCS COLLAR 1838 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	10,946	0	1,661.0000	0	0	0	(1,105,947)		(1,105,947)	(65,206)	0	0	0	0		003
570557 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	1,769	2,637,223	892.7500	(40,225)	0	0	(42,081)		(42,081)	69,670	0	0	0	160,727		003
570558 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	1,769	0	1,275.3500	0	0	0	549,207		549,207	88,022	0	0	0	0		003
570559 SCS COLLAR 1839 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	1,769	0	1,517.6900	0	0	0	(289,512)		(289,512)	(33,341)	0	0	0	0		003
570560 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	326	486,297	1,147.8200	(15,732)	0	0	(20,374)		(20,374)	22,327	0	0	0	160,727		003
570561 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	326	0	1,275.3500	0	0	0	101,272		101,272	16,231	0	0	0	0		003
570562 SCS COLLAR 1847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	INGL	Z0MI2JT14K8OXYZWX446...	04/15/2015	04/14/2020	326	0	1,762.8800	0	0	0	(22,541)		(22,541)	(260)	0	0	0	0		003
570787 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	04/15/2015	04/14/2020	475	0	3,276.8600	(23,774)	0	0	(11,354)		(11,354)	(1,109)	0	0	0	0		003
570788 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	04/15/2015	04/14/2020	475	0	2,211.9600	149,559	0	0	209,515		209,515	65,948	0	0	0	0		003
570789 SCS COLLAR 1857 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	04/15/2015	04/14/2020	475	1,197,114	1,895.9700	(143,633)	0	0	(36,675)		(36,675)	53,883	0	0	0	160,727		003
575591 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	1,034	2,605,134	1,910.4600	(214,583)	0	0	(11,642)		(11,642)	82,983	0	0	0	79,360		003
575592 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	1,034	0	2,122.7300	262,566	0	0	428,022		428,022	183,531	0	0	0	0		003
575593 SCS COLLAR 1895 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	1,034	0	2,542.3900	(92,036)	0	0	(81,588)		(81,588)	(37,891)	0	0	0	0		003
575594 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	5,477	13,798,305	1,910.4600	(1,674,724)	0	0	(451,567)		(451,567)	638,271	0	0	0	163,307		003
575595 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	5,477	0	2,122.7300	2,059,778	0	0	2,784,038		2,784,038	834,618	0	0	0	0		003
575596 SCS COLLAR 1910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	5,477	0	3,037.4100	(503,290)	0	0	(318,687)		(318,687)	(68,104)	0	0	0	0		003
575597 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	6,118	15,413,608	1,698.1800	(1,397,274)	0	0	(313,026)		(313,026)	537,779	0	0	0	163,307		003
575598 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	6,118	0	2,122.7300	2,300,906	0	0	3,109,952		3,109,952	932,322	0	0	0	0		003
575599 SCS COLLAR 1911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	6,118	0	2,681.0100	(1,035,715)	0	0	(1,038,250)		(1,038,250)	(336,554)	0	0	0	0		003
575600 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	1,750	4,407,958	1,485.9100	(287,575)	0	0	(50,823)		(50,823)	110,591	0	0	0	163,307		003
575601 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	1,750	0	2,122.7300	658,009	0	0	889,379		889,379	266,624	0	0	0	0		003
575602 SCS COLLAR 1902 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2020	1,750	0	2,472.9800	(408,205)	0	0	(484,784)		(484,784)	(160,038)	0	0	0	0		003
575604 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	158	397,595	1,910.4600	(32,750)	0	0	(1,777)		(1,777)	12,665	0	0	0	79,360		003
575605 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	158	0	2,122.7300	40,073	0	0	65,325		65,325	28,010	0	0	0	0		003
575606 SCS COLLAR 1879 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	158	0	2,699.2600	(8,522)	0	0	(2,885)		(2,885)	(48)	0	0	0	0		003
575607 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	05/15/2015	05/14/2018	139	348,934	2,122.7300	35,168	0	0	57,330		57,330	24,582	0	0	0	79,360		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
575608 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	139	0	2,437.3200	(16,640)	0	0	(20,632)		(20,632)	(10,676)	0	0	0	0		003
575609 SCS COLLAR 1877 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	139	0	1,698.1800	(19,580)	0	0	(671)		(671)	6,752	0	0	0	0		003
575619 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	3,743,323	1,910.4600	(454,333)	0	0	(122,505)		(122,505)	173,156	0	0	0	163,307		003
575620 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	0	2,228.8700	488,334	0	0	643,471		643,471	200,322	0	0	0	0		003
575621 SCS COLLAR 1899 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	1,486	0	3,419.9300	(66,076)	0	0	(24,237)		(24,237)	(974)	0	0	0	0		003
575622 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	645,646	1,804.3200	(67,995)	0	0	(16,787)		(16,787)	26,143	0	0	0	163,307		003
575623 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	0	2,228.8700	84,228	0	0	110,986		110,986	34,551	0	0	0	0		003
575624 SCS COLLAR 1884 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	256	0	3,080.7200	(21,765)	0	0	(12,958)		(12,958)	(2,537)	0	0	0	0		003
575625 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	261,106	2,228.8700	34,063	0	0	44,884		44,884	13,973	0	0	0	163,307		003
575626 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	0	2,733.4400	(16,113)	0	0	(15,259)		(15,259)	(4,811)	0	0	0	0		003
575627 SCS COLLAR 1872 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	104	0	1,592.0500	(20,187)	0	0	(4,048)		(4,048)	7,778	0	0	0	0		003
575631 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	154,291	1,910.4600	(12,709)	0	0	(689)		(689)	4,915	0	0	0	79,360		003
575632 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	0	2,122.7300	15,551	0	0	25,350		25,350	10,870	0	0	0	0		003
575633 SCS COLLAR 1865 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2018	61	0	2,455.1500	(7,010)	0	0	(8,330)		(8,330)	(4,293)	0	0	0	0		003
575634 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	394,033	1,910.4600	(47,824)	0	0	(12,895)		(12,895)	18,227	0	0	0	163,307		003
575635 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	0	2,122.7300	58,820	0	0	79,503		79,503	23,834	0	0	0	0		003
575636 SCS COLLAR 1878 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	156	0	2,821.1100	(21,009)	0	0	(17,855)		(17,855)	(5,192)	0	0	0	0		003
575637 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	154,291	1,698.1800	(13,987)	0	0	(3,133)		(3,133)	5,383	0	0	0	163,307		003
575638 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	0	2,122.7300	23,032	0	0	31,131		31,131	9,333	0	0	0	0		003
575639 SCS COLLAR 1866 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/15/2015	05/14/2020	61	0	2,539.0000	(12,966)	0	0	(14,705)		(14,705)	(4,878)	0	0	0	0		003
575655 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	7,198,240	1,698.1800	(410,298)	0	0	(13,832)		(13,832)	139,299	0	0	0	79,360		003
575656 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	0	2,122.7300	722,864	0	0	1,182,667		1,182,667	507,113	0	0	0	0		003
575657 SCS COLLAR 1907 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	2,857	0	2,340.3100	(434,290)	0	0	(642,143)		(642,143)	(323,789)	0	0	0	0		003
575725 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2020	2,492	3,715,324	870.7600	(296,556)	0	0	(56,484)		(56,484)	93,943	0	0	0	163,307		003
575726 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2020	2,492	0	1,243.9500	647,937	0	0	833,845		833,845	132,578	0	0	0	0		003
575727 SCS COLLAR 1898 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2020	2,492	0	1,509.7800	(382,908)	0	0	(426,159)		(426,159)	(49,126)	0	0	0	0		003
575728 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	1,634	2,436,534	1,119.5500	(235,341)	0	0	(13,718)		(13,718)	83,924	0	0	0	79,360		003
575729 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	1,634	0	1,243.9500	290,908	0	0	431,889		431,889	109,043	0	0	0	0		003
575730 SCS COLLAR 1892 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	1,634	0	1,561.7800	(96,369)	0	0	(67,358)		(67,358)	4,263	0	0	0	0		003
575731 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	4,486	6,687,582	995.1600	(453,058)	0	0	(16,901)		(16,901)	141,991	0	0	0	79,360		003
575732 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	4,486	0	1,243.9500	798,458	0	0	1,185,410		1,185,410	299,292	0	0	0	0		003
575733 SCS COLLAR 1905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	05/15/2015	05/14/2018	4,486	0	1,419.9700	(457,391)	0	0	(545,256)		(545,256)	(111,960)	0	0	0	0		003
575737 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	222	330,783	995.1600	(22,352)	0	0	(836)		(836)	7,023	0	0	0	79,360		003
575738 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	222	0	1,243.9500	40,206	0	0	58,633		58,633	14,804	0	0	0	0		003
575739 SCS COLLAR 1876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	222	0	1,475.0700	(18,842)	0	0	(18,877)		(18,877)	(2,725)	0	0	0	0		003
575743 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	89	133,033	1,119.5500	(12,790)	0	0	(749)		(749)	4,582	0	0	0	79,360		003
575744 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	89	0	1,243.9500	16,153	0	0	23,581		23,581	5,954	0	0	0	0		003
575745 SCS COLLAR 1863 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2015	05/14/2018	89	0	1,499.9500	(6,922)	0	0	(6,300)		(6,300)	(646)	0	0	0	0		003
575754 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	249,287	1,119.5500	(6,273)	0	0	(9,802)		(9,802)	10,942	0	0	0	163,307		003
575755 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	0	1,243.9500	0	0	0	55,948		55,948	8,896	0	0	0	0		003
575756 SCS COLLAR 1871 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	167	0	1,760.1900	0	0	0	(12,155)		(12,155)	(160)	0	0	0	0		003
575757 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	2,467,694	1,057.3600	(20,940)	0	0	(78,053)		(78,053)	96,256	0	0	0	163,307		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
575758 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	0	1,306.1500	0	0	0	483,689		483,689	74,880	0	0	0	0		003
575759 SCS COLLAR 1893 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	1,655	0	1,897.0200	0	0	0	(72,241)		(72,241)	3,300	0	0	0	0		003
575761 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	763,439	932.9600	(6,478)	0	0	(15,069)		(15,069)	22,569	0	0	0	163,307		003
575762 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	0	1,306.1500	0	0	0	149,641		149,641	23,166	0	0	0	0		003
575763 SCS COLLAR 1885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	512	0	1,673.1100	0	0	0	(51,157)		(51,157)	(2,707)	0	0	0	0		003
575764 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	1,169,728	1,119.5500	(9,926)	0	0	(45,995)		(45,995)	51,345	0	0	0	163,307		003
575765 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	0	1,306.1500	0	0	0	229,277		229,277	35,495	0	0	0	0		003
575766 SCS COLLAR 1890 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2020	785	0	2,052.5100	0	0	0	(18,984)		(18,984)	1,828	0	0	0	0		003
575771 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	188,163	1,119.5500	(562)	0	0	(1,059)		(1,059)	6,481	0	0	0	79,360		003
575772 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	0	1,243.9500	0	0	0	33,353		33,353	8,421	0	0	0	0		003
575773 SCS COLLAR 1867 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2015	05/14/2018	126	0	1,649.4800	0	0	0	(2,108)		(2,108)	1,015	0	0	0	0		003
575774 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	11,448	17,067,717	1,243.9500	2,947,919	0	0	3,830,577		3,830,577	609,048	0	0	0	163,307		003
575775 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	11,448	0	1,655.0700	(1,298,344)	0	0	(1,218,378)		(1,218,378)	(73,688)	0	0	0	0		003
575776 SCS COLLAR 1912 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	11,448	0	995.1600	(1,794,395)	0	0	(429,329)		(429,329)	583,209	0	0	0	0		003
575777 SCS COLLAR 1909 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	9,168	13,668,795	1,119.5500	(1,881,812)	0	0	(537,478)		(537,478)	599,994	0	0	0	163,307		003
575778 SCS COLLAR 1909 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	9,168	0	1,243.9500	2,360,860	0	0	3,067,743		3,067,743	487,760	0	0	0	0		003
575779 SCS COLLAR 1909 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	05/15/2015	05/14/2020	9,168	0	1,897.0200	(595,029)	0	0	(400,148)		(400,148)	18,279	0	0	0	0		003
582632 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	63	159,841	1,886.6600	(12,479)	0	0	(828)		(828)	5,019	0	0	0	84,628		003
582633 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	63	0	2,096.2900	16,089	0	0	28,060		28,060	11,553	0	0	0	0		003
582634 SCS COLLAR 1916 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2015	06/14/2018	63	0	2,476.5600	(6,223)	0	0	(8,295)		(8,295)	(4,180)	0	0	0	0		003
582682 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	233	347,605	1,142.5800	(33,301)	0	0	(2,808)		(2,808)	13,226	0	0	0	84,628		003
582683 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	233	0	1,269.5300	43,639	0	0	57,218		57,218	14,029	0	0	0	0		003
582684 SCS COLLAR 1940 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/16/2015	06/14/2018	233	0	1,572.1900	(16,155)	0	0	(10,118)		(10,118)	311	0	0	0	0		003
582691 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	1,418	3,571,805	1,886.6600	(279,407)	0	0	(18,493)		(18,493)	112,150	0	0	0	84,628		003
582692 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	1,418	0	2,096.2900	354,436	0	0	627,028		627,028	258,156	0	0	0	0		003
582693 SCS COLLAR 1941 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	1,418	0	2,576.3400	(97,824)	0	0	(99,704)		(99,704)	(43,327)	0	0	0	0		003
582714 SCS COLLAR 1944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	2,045	3,048,589	1,142.5800	(286,279)	0	0	(24,625)		(24,625)	115,996	0	0	0	84,628		003
582715 SCS COLLAR 1944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	2,045	0	1,269.5300	382,387	0	0	501,819		501,819	123,036	0	0	0	0		003
582716 SCS COLLAR 1944 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	2,045	0	1,639.2200	(116,019)	0	0	(47,957)		(47,957)	12,364	0	0	0	0		003
582717 SCS COLLAR 1945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	4,074	6,073,692	1,015.6200	(407,395)	0	0	(22,547)		(22,547)	145,284	0	0	0	84,628		003
582718 SCS COLLAR 1945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	4,074	0	1,269.5300	761,828	0	0	999,773		999,773	245,124	0	0	0	0		003
582719 SCS COLLAR 1945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	4,074	0	1,486.3700	(394,102)	0	0	(345,753)		(345,753)	(48,548)	0	0	0	0		003
582727 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	3,474	8,752,844	1,677.0300	(476,244)	0	0	(19,137)		(19,137)	170,699	0	0	0	84,628		003
582728 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	3,474	0	2,096.2900	868,558	0	0	1,536,555		1,536,555	632,622	0	0	0	0		003
582729 SCS COLLAR 1947 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	06/16/2015	06/14/2018	3,474	0	2,361.8900	(448,176)	0	0	(748,644)		(748,644)	(372,994)	0	0	0	0		003
588224 SCS COLLAR 1971 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	85	126,152	1,011.6200	(7,894)	0	0	(571)		(571)	3,085	0	0	0	89,743		003
588225 SCS COLLAR 1971 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	85	0	1,264.5200	14,897	0	0	21,461		21,461	5,180	0	0	0	0		003
588226 SCS COLLAR 1971 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	85	0	1,408.9300	(9,384)	0	0	(11,935)		(11,935)	(2,533)	0	0	0	0		003
588227 SCS COLLAR 1972 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	385	574,169	885.1600	(40,869)	0	0	(10,149)		(10,149)	15,461	0	0	0	168,432		003
588228 SCS COLLAR 1972 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	385	0	1,264.5200	100,166	0	0	125,389		125,389	19,096	0	0	0	0		003
588229 SCS COLLAR 1972 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	385	0	1,515.5300	(61,367)	0	0	(67,279)		(67,279)	(7,283)	0	0	0	0		003
588251 SCS COLLAR 1979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	237	597,741	1,896.6600	(43,110)	0	0	(4,015)		(4,015)	19,661	0	0	0	89,743		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
588252 SCS COLLAR 1979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	237	0	2,107.4000	55,280	0	0	103,677		103,677	42,381	0	0	0	0		003
588253 SCS COLLAR 1979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/16/2018	237	0	2,429.6200	(23,300)	0	0	(40,859)		(40,859)	(20,360)	0	0	0	0		003
588254 SCS COLLAR 1980 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	56	141,067	1,685.9200	(11,060)	0	0	(3,011)		(3,011)	4,987	0	0	0	168,432		003
588255 SCS COLLAR 1980 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	56	0	2,107.4000	19,662	0	0	29,482		29,482	8,536	0	0	0	0		003
588256 SCS COLLAR 1980 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2015	07/14/2020	56	0	2,599.0600	(9,104)	0	0	(12,290)		(12,290)	(3,874)	0	0	0	0		003
588262 SCS COLLAR 1981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	3,038	7,653,481	1,685.9200	(384,597)	0	0	(22,595)		(22,595)	159,730	0	0	0	89,743		003
588263 SCS COLLAR 1981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	3,038	0	2,107.4000	713,899	0	0	1,327,481		1,327,481	542,648	0	0	0	0		003
588264 SCS COLLAR 1981 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	3,038	0	2,333.9500	(394,923)	0	0	(744,894)		(744,894)	(358,401)	0	0	0	0		003
588265 SCS COLLAR 1982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	1,548	3,900,859	1,896.6600	(290,473)	0	0	(26,202)		(26,202)	128,310	0	0	0	89,743		003
588266 SCS COLLAR 1982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	1,548	0	2,107.4000	363,863	0	0	676,596		676,596	276,579	0	0	0	0		003
588267 SCS COLLAR 1982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	07/15/2015	07/16/2018	1,548	0	2,539.4200	(106,836)	0	0	(154,079)		(154,079)	(72,565)	0	0	0	0		003
588314 SCS COLLAR 1992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	2,322	3,461,523	1,597.4700	(127,099)	0	0	(92,967)		(92,967)	4,178	0	0	0	89,743		003
588315 SCS COLLAR 1992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	2,322	0	1,264.5200	415,394	0	0	588,866		588,866	142,147	0	0	0	0		003
588316 SCS COLLAR 1992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	2,322	0	1,138.0700	(318,385)	0	0	(32,765)		(32,765)	132,473	0	0	0	0		003
588331 SCS COLLAR 1995 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	260	387,889	1,537.0300	(18,180)	0	0	(16,744)		(16,744)	(1,379)	0	0	0	89,743		003
588332 SCS COLLAR 1995 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	260	0	1,264.5200	46,540	0	0	65,987		65,987	15,929	0	0	0	0		003
588333 SCS COLLAR 1995 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/15/2015	07/16/2018	260	0	1,138.0700	(35,684)	0	0	(3,672)		(3,672)	14,845	0	0	0	0		003
588361 SCS COLLAR 2002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2015	07/16/2018	4,737	7,062,167	1,452.9300	(447,739)	0	0	(527,960)		(527,960)	(97,180)	0	0	0	89,743		003
588362 SCS COLLAR 2002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2015	07/16/2018	4,737	0	1,264.5200	835,602	0	0	1,201,399		1,201,399	290,007	0	0	0	0		003
588363 SCS COLLAR 2002 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2015	07/16/2018	4,737	0	1,011.6200	(449,254)	0	0	(31,984)		(31,984)	172,711	0	0	0	0		003
596269 SCS COLLAR 2014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	1,305	3,288,143	2,550.6800	(92,390)	0	0	(131,687)		(131,687)	(60,796)	0	0	0	94,138		003
596270 SCS COLLAR 2014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	1,305	0	1,892.2000	(245,670)	0	0	(25,640)		(25,640)	109,546	0	0	0	0		003
596271 SCS COLLAR 2014 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	1,305	0	2,102.4400	313,090	0	0	581,629		581,629	233,578	0	0	0	0		003
596299 SCS COLLAR 2024 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	76	191,728	1,892.2000	(14,326)	0	0	(1,495)		(1,495)	6,388	0	0	0	94,138		003
596300 SCS COLLAR 2024 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	76	0	2,102.4400	18,256	0	0	33,914		33,914	13,620	0	0	0	0		003
596301 SCS COLLAR 2024 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	76	0	2,454.3900	(7,301)	0	0	(12,350)		(12,350)	(6,050)	0	0	0	0		003
596302 SCS COLLAR 2025 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	101	255,239	2,102.4400	24,303	0	0	45,148		45,148	18,131	0	0	0	94,138		003
596303 SCS COLLAR 2025 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	101	0	2,274.2100	(16,086)	0	0	(30,379)		(30,379)	(13,852)	0	0	0	0		003
596304 SCS COLLAR 2025 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/17/2015	08/14/2018	101	0	1,681.9500	(12,706)	0	0	(914)		(914)	5,469	0	0	0	0		003
596363 SCS COLLAR 2037 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	114	170,371	1,225.0900	19,313	0	0	33,186		33,186	7,876	0	0	0	94,138		003
596364 SCS COLLAR 2037 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	114	0	1,494.4900	(7,178)	0	0	(10,514)		(10,514)	(1,620)	0	0	0	0		003
596365 SCS COLLAR 2037 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2018	114	0	1,102.5800	(15,085)	0	0	(1,522)		(1,522)	5,931	0	0	0	0		003
596366 SCS COLLAR 2038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	143	212,965	980.0700	(20,284)	0	0	(5,665)		(5,665)	7,220	0	0	0	170,977		003
596367 SCS COLLAR 2038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	143	0	1,225.0900	34,855	0	0	50,703		50,703	7,670	0	0	0	0		003
596368 SCS COLLAR 2038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/17/2015	08/14/2020	143	0	1,591.6400	(15,847)	0	0	(20,324)		(20,324)	(1,659)	0	0	0	0		003
596455 SCS COLLAR 2058 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	3,181	8,014,250	2,344.2200	(408,637)	0	0	(775,622)		(775,622)	(368,514)	0	0	0	94,138		003
596456 SCS COLLAR 2058 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	3,181	0	1,681.9500	(411,312)	0	0	(28,697)		(28,697)	171,732	0	0	0	0		003
596457 SCS COLLAR 2058 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	3,181	0	2,102.4400	759,088	0	0	1,417,615		1,417,615	569,303	0	0	0	0		003
596458 SCS COLLAR 2059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	1,904	2,837,902	1,102.5800	(255,353)	0	0	(25,346)		(25,346)	98,801	0	0	0	94,138		003
596459 SCS COLLAR 2059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	1,904	0	1,571.7900	(88,849)	0	0	(103,835)		(103,835)	(4,957)	0	0	0	0		003
596460 SCS COLLAR 2059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	1,904	0	1,225.0900	322,982	0	0	552,783		552,783	131,198	0	0	0	0		003
596532 SCS COLLAR 2065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	5,346	7,969,733	1,225.0900	907,036	0	0	1,552,390		1,552,390	368,445	0	0	0	94,138		003
596533 SCS COLLAR 2065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/17/2015	08/14/2018	5,346	0	1,419.8800	(468,911)	0	0	(740,860)		(740,860)	(153,865)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
596534 SCS COLLAR 2065 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	08/17/2015	08/14/2018	5,346	0	980.0700	(497,724)	0	0	(36,080)		(36,080)	177,535	0	0	0	0		003
606780 SCS COLLAR 2067 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	1,188	2,993,037	1,780.2800	(243,671)	0	0	(18,035)		(18,035)	82,188	0	0	0	98,619		003
606781 SCS COLLAR 2067 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	1,188	0	2,538.2900	(60,325)	0	0	(138,469)		(138,469)	(64,414)	0	0	0	0		003
606782 SCS COLLAR 2067 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	1,188	0	1,978.0900	287,570	0	0	665,398		665,398	240,141	0	0	0	0		003
606783 SCS COLLAR 2068 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	3,454	8,702,731	1,582.4700	(487,263)	0	0	(27,753)		(27,753)	151,635	0	0	0	98,619		003
606784 SCS COLLAR 2068 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	3,454	0	1,978.0900	836,155	0	0	1,934,750		1,934,750	698,248	0	0	0	0		003
606785 SCS COLLAR 2068 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	3,454	0	2,279.7500	(396,655)	0	0	(1,042,938)		(1,042,938)	(468,974)	0	0	0	0		003
606813 SCS COLLAR 2078 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	79	198,687	2,210.9100	(10,926)	0	0	(28,239)		(28,239)	(12,108)	0	0	0	98,619		003
606814 SCS COLLAR 2078 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	79	0	1,978.0900	19,090	0	0	44,171		44,171	15,941	0	0	0	0		003
606815 SCS COLLAR 2078 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2015	09/14/2018	79	0	1,582.4700	(11,124)	0	0	(634)		(634)	3,462	0	0	0	0		003
606920 SCS COLLAR 2102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	2,202	3,283,489	1,049.4000	(310,384)	0	0	(24,940)		(24,940)	98,079	0	0	0	98,619		003
606921 SCS COLLAR 2102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	2,202	0	1,165.9900	380,033	0	0	758,535		758,535	174,334	0	0	0	0		003
606922 SCS COLLAR 2102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	2,202	0	1,566.5100	(87,599)	0	0	(137,236)		(137,236)	(11,363)	0	0	0	0		003
606923 SCS COLLAR 2103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	4,608	6,870,010	1,395.2300	(371,946)	0	0	(741,621)		(741,621)	(161,433)	0	0	0	98,619		003
606924 SCS COLLAR 2103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	4,608	0	1,165.9900	795,871	0	0	1,587,075		1,587,075	364,757	0	0	0	0		003
606925 SCS COLLAR 2103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	4,608	0	932.8000	(461,481)	0	0	(28,098)		(28,098)	130,367	0	0	0	0		003
606950 SCS COLLAR 2111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	87	130,419	1,049.4000	(12,326)	0	0	(991)		(991)	3,896	0	0	0	98,619		003
606951 SCS COLLAR 2111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	87	0	1,498.0700	(4,703)	0	0	(8,382)		(8,382)	(1,343)	0	0	0	0		003
606952 SCS COLLAR 2111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	87	0	1,165.9900	15,094	0	0	30,129		30,129	6,924	0	0	0	0		003
606953 SCS COLLAR 2112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	160	239,101	1,351.7400	(15,186)	0	0	(30,887)		(30,887)	(7,056)	0	0	0	98,619		003
606954 SCS COLLAR 2112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	160	0	932.8000	(16,060)	0	0	(978)		(978)	4,537	0	0	0	0		003
606955 SCS COLLAR 2112 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2018	160	0	1,165.9900	27,697	0	0	55,236		55,236	12,695	0	0	0	0		003
606956 SCS COLLAR 2113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	146	217,365	1,049.4000	(28,139)	0	0	(7,638)		(7,638)	8,551	0	0	0	173,485		003
606957 SCS COLLAR 2113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	146	0	1,812.1900	(8,013)	0	0	(10,337)		(10,337)	106	0	0	0	0		003
606958 SCS COLLAR 2113 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	146	0	1,165.9900	35,468	0	0	58,129		58,129	8,707	0	0	0	0		003
606959 SCS COLLAR 2114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	190	283,852	932.8000	(28,067)	0	0	(6,559)		(6,559)	8,745	0	0	0	173,485		003
606960 SCS COLLAR 2114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	190	0	1,579.3400	(19,194)	0	0	(28,774)		(28,774)	(2,419)	0	0	0	0		003
606961 SCS COLLAR 2114 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2015	09/14/2020	190	0	1,165.9900	46,368	0	0	75,910		75,910	11,371	0	0	0	0		003
615781 SCS COLLAR 2121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	275,665	1,162.7700	29,400	0	0	64,683		64,683	14,661	0	0	0	102,906		003
615782 SCS COLLAR 2121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	0	930.2200	(17,751)	0	0	(1,289)		(1,289)	5,362	0	0	0	0		003
615783 SCS COLLAR 2121 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	185	0	1,314.4000	(17,215)	0	0	(41,663)		(41,663)	(9,598)	0	0	0	0		003
615784 SCS COLLAR 2122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	3,514,407	1,046.4900	(322,950)	0	0	(30,197)		(30,197)	106,257	0	0	0	102,906		003
615785 SCS COLLAR 2122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	0	1,513.4600	(89,933)	0	0	(219,056)		(219,056)	(33,590)	0	0	0	0		003
615786 SCS COLLAR 2122 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	2,357	0	1,162.7700	374,811	0	0	824,633		824,633	186,910	0	0	0	0		003
615793 SCS COLLAR 2125 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	7,923,762	1,355.0900	(420,679)	0	0	(1,034,694)		(1,034,694)	(233,577)	0	0	0	102,906		003
615794 SCS COLLAR 2125 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	0	1,162.7700	845,068	0	0	1,859,260		1,859,260	421,416	0	0	0	0		003
615795 SCS COLLAR 2125 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/15/2015	10/15/2018	5,315	0	930.2200	(510,229)	0	0	(37,055)		(37,055)	154,119	0	0	0	0		003
615886 SCS COLLAR 2144 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	4,905,872	2,023.8600	445,333	0	0	1,017,456		1,017,456	374,676	0	0	0	102,906		003
615887 SCS COLLAR 2144 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	0	1,821.4700	(401,983)	0	0	(39,672)		(39,672)	149,774	0	0	0	0		003
615888 SCS COLLAR 2144 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	1,947	0	2,550.0600	(98,092)	0	0	(228,610)		(228,610)	(103,744)	0	0	0	0		003
615889 SCS COLLAR 2145 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	8,317,949	1,619.0900	(464,398)	0	0	(34,216)		(34,216)	165,288	0	0	0	102,906		003
615890 SCS COLLAR 2145 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	0	2,292.0200	(383,479)	0	0	(983,721)		(983,721)	(436,873)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
615891 SCS COLLAR 2145 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	3,302	0	2,023.8600	755,065	0	0	1,725,106		1,725,106	635,266	0	0	0	0		003
615910 SCS COLLAR 2151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	195,439	2,023.8600	17,741	0	0	40,533		40,533	14,926	0	0	0	102,906		003
615911 SCS COLLAR 2151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	0	1,821.4700	(16,014)	0	0	(1,580)		(1,580)	5,967	0	0	0	0		003
615912 SCS COLLAR 2151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/15/2018	78	0	2,428.6300	(5,792)	0	0	(15,161)		(15,161)	(7,123)	0	0	0	0		003
615914 SCS COLLAR 2152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	275,107	2,742.3300	(14,836)	0	0	(18,599)		(18,599)	(5,132)	0	0	0	175,878		003
615915 SCS COLLAR 2152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	0	2,023.8600	35,139	0	0	65,120		65,120	17,550	0	0	0	0		003
615916 SCS COLLAR 2152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/15/2015	10/14/2020	109	0	1,619.0900	(24,089)	0	0	(5,571)		(5,571)	9,285	0	0	0	0		003
615982 SCS COLLAR 2163 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	264	393,623	930.2200	(38,930)	0	0	(9,320)		(9,320)	12,170	0	0	0	175,878		003
615983 SCS COLLAR 2163 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	264	0	1,162.7700	60,848	0	0	106,389		106,389	15,681	0	0	0	0		003
615984 SCS COLLAR 2163 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	264	0	1,520.5600	(27,177)	0	0	(48,037)		(48,037)	(4,750)	0	0	0	0		003
615985 SCS COLLAR 2164 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	131	194,888	813.9400	(14,294)	0	0	(2,867)		(2,867)	4,556	0	0	0	175,878		003
615986 SCS COLLAR 2164 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	131	0	1,390.2100	(18,436)	0	0	(33,116)		(33,116)	(4,249)	0	0	0	0		003
615987 SCS COLLAR 2164 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	131	0	1,162.7700	30,127	0	0	52,675		52,675	7,764	0	0	0	0		003
616009 SCS COLLAR 2170 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	791	1,992,972	1,821.4700	(236,956)	0	0	(63,572)		(63,572)	87,580	0	0	0	175,878		003
616010 SCS COLLAR 2170 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/15/2015	10/14/2020	791	0	2,125.0500	228,470	0	0	415,017		415,017	115,708	0	0	0	0		003
622408 SCS COLLAR 2178 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	0	2,050.4400	441,019	0	0	980,595		980,595	362,898	0	0	0	0		003
622409 SCS COLLAR 2178 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	4,917,226	1,845.4000	(351,501)	0	0	(48,315)		(48,315)	160,457	0	0	0	106,891		003
622410 SCS COLLAR 2178 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/17/2015	11/14/2018	1,952	0	2,593.8100	(110,609)	0	0	(196,990)		(196,990)	(83,902)	0	0	0	0		003
622447 SCS COLLAR 2183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	3,207	4,780,745	1,037.8900	(431,407)	0	0	(44,350)		(44,350)	143,079	0	0	0	106,891		003
622448 SCS COLLAR 2183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	3,207	0	1,515.4300	(134,274)	0	0	(311,140)		(311,140)	(48,903)	0	0	0	0		003
622449 SCS COLLAR 2183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	3,207	0	1,153.2100	546,194	0	0	1,156,321		1,156,321	258,370	0	0	0	0		003
622487 SCS COLLAR 2193 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	112	281,370	1,845.4000	(22,838)	0	0	(2,765)		(2,765)	9,182	0	0	0	106,891		003
622488 SCS COLLAR 2193 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	112	0	2,478.6700	(9,105)	0	0	(18,799)		(18,799)	(8,641)	0	0	0	0		003
622489 SCS COLLAR 2193 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	112	0	2,050.4400	27,995	0	0	56,111		56,111	20,765	0	0	0	0		003
622490 SCS COLLAR 2194 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	111	278,913	2,274.5300	(16,144)	0	0	(35,113)		(35,113)	(15,130)	0	0	0	106,891		003
622491 SCS COLLAR 2194 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	111	0	1,640.3500	(15,520)	0	0	(1,383)		(1,383)	6,027	0	0	0	0		003
622492 SCS COLLAR 2194 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2015	11/14/2018	111	0	2,050.4400	27,751	0	0	55,621		55,621	20,584	0	0	0	0		003
622533 SCS COLLAR 2200 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	6,776,818	1,360.7900	(343,614)	0	0	(885,880)		(885,880)	(197,260)	0	0	0	106,891		003
622534 SCS COLLAR 2200 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	0	922.5700	(428,375)	0	0	(34,696)		(34,696)	131,596	0	0	0	0		003
622535 SCS COLLAR 2200 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	4,546	0	1,153.2100	744,365	0	0	1,639,111		1,639,111	366,246	0	0	0	0		003
622564 SCS COLLAR 2210 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	572,707	922.5700	(36,202)	0	0	(2,932)		(2,932)	11,121	0	0	0	106,891		003
622565 SCS COLLAR 2210 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	0	1,153.2100	62,906	0	0	138,521		138,521	30,951	0	0	0	0		003
622566 SCS COLLAR 2210 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2015	11/14/2018	384	0	1,320.4300	(34,341)	0	0	(86,351)		(86,351)	(19,651)	0	0	0	0		003
622609 SCS COLLAR 2225 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/14/2018	2,711	6,829,073	2,050.4400	678,066	0	0	1,361,857		1,361,857	503,995	0	0	0	106,891		003
622610 SCS COLLAR 2225 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/14/2018	2,711	0	1,640.3500	(377,944)	0	0	(33,869)		(33,869)	147,561	0	0	0	0		003
622611 SCS COLLAR 2225 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	11/17/2015	11/14/2018	2,711	0	2,349.8000	(329,424)	0	0	(702,090)		(702,090)	(314,336)	0	0	0	0		003
631350 SCS COLLAR 2236 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	2,356	5,936,507	2,043.4100	607,315	0	0	1,205,095		1,205,095	437,498	0	0	0	110,733		003
631351 SCS COLLAR 2236 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	2,356	0	2,658.4800	(114,309)	0	0	(184,530)		(184,530)	(69,596)	0	0	0	0		003
631352 SCS COLLAR 2236 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	2,356	0	1,839.0700	(501,145)	0	0	(63,134)		(63,134)	195,526	0	0	0	0		003
631353 SCS COLLAR 2237 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	3,080	7,759,994	2,043.4100	793,861	0	0	1,575,258		1,575,258	571,882	0	0	0	110,733		003
631354 SCS COLLAR 2237 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	3,080	0	2,378.7300	(349,821)	0	0	(750,147)		(750,147)	(332,267)	0	0	0	0		003
631355 SCS COLLAR 2237 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	3,080	0	1,634.7300	(454,679)	0	0	(41,788)		(41,788)	171,251	0	0	0	0		003
631407 SCS COLLAR 2251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	12/15/2015	12/14/2018	134	337,821	1,839.0700	(28,518)	0	0	(3,593)		(3,593)	11,127	0	0	0	110,733		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
631408 SCS COLLAR 2251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2015	12/14/2018	134	0	2,530.5600	(9,790)	0	0	(19,167)		(19,167)	(8,511)	0	0	0	0		003
631409 SCS COLLAR 2251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2015	12/14/2018	134	0	2,043.4100	34,560	0	0	68,577		68,577	24,896	0	0	0	0		003
631410 SCS COLLAR 2252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2015	12/14/2018	340	855,645	2,043.4100	87,534	0	0	173,694		173,694	63,058	0	0	0	110,733		003
631411 SCS COLLAR 2252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2015	12/14/2018	340	0	2,305.3800	(46,893)	0	0	(101,305)		(101,305)	(43,507)	0	0	0	0		003
631412 SCS COLLAR 2252 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2015	12/14/2018	340	0	1,634.7300	(50,135)	0	0	(4,608)		(4,608)	18,883	0	0	0	0		003
631421 SCS COLLAR 2255 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	4,577,122	1,131.5500	500,255	0	0	1,171,447		1,171,447	257,348	0	0	0	110,733		003
631422 SCS COLLAR 2255 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	0	1,018.4000	(416,879)	0	0	(42,874)		(42,874)	130,661	0	0	0	0		003
631423 SCS COLLAR 2255 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	3,070	0	1,528.0500	(89,248)	0	0	(293,556)		(293,556)	(44,920)	0	0	0	0		003
631424 SCS COLLAR 2256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	6,766,868	1,358.1900	(327,114)	0	0	(912,406)		(912,406)	(201,821)	0	0	0	110,733		003
631425 SCS COLLAR 2256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	0	1,131.5500	739,582	0	0	1,731,880		1,731,880	380,466	0	0	0	0		003
631426 SCS COLLAR 2256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	4,539	0	905.2400	(421,151)	0	0	(35,413)		(35,413)	126,007	0	0	0	0		003
631462 SCS COLLAR 2269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	288,540	1,458.1200	(8,252)	0	0	(26,030)		(26,030)	(5,030)	0	0	0	110,733		003
631463 SCS COLLAR 2269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	0	1,018.4000	(26,280)	0	0	(2,703)		(2,703)	8,237	0	0	0	0		003
631464 SCS COLLAR 2269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	194	0	1,131.5500	31,536	0	0	73,848		73,847	16,223	0	0	0	0		003
631465 SCS COLLAR 2270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	835,317	1,313.9500	(47,981)	0	0	(130,875)		(130,875)	(29,545)	0	0	0	110,733		003
631466 SCS COLLAR 2270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	0	1,131.5500	91,296	0	0	213,787		213,787	46,966	0	0	0	0		003
631467 SCS COLLAR 2270 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2015	12/14/2018	560	0	905.2400	(51,988)	0	0	(4,372)		(4,372)	15,555	0	0	0	0		003
639114 SCS COLLAR 2296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	5,159	7,691,570	1,218.6400	(349,424)	0	0	(1,606,165)		(1,606,165)	(355,426)	0	0	0	114,567		003
639115 SCS COLLAR 2296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	5,159	0	1,007.7300	778,505	0	0	2,544,389		2,544,389	527,029	0	0	0	0		003
639116 SCS COLLAR 2296 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	5,159	0	806.1800	(479,434)	0	0	(25,801)		(25,801)	97,429	0	0	0	0		003
639142 SCS COLLAR 2305 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	117	174,572	1,007.7300	17,568	0	0	57,749		57,749	11,962	0	0	0	114,567		003
639143 SCS COLLAR 2305 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	117	0	1,314.5800	(5,068)	0	0	(27,748)		(27,748)	(6,149)	0	0	0	0		003
639144 SCS COLLAR 2305 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	117	0	906.9500	(15,058)	0	0	(1,040)		(1,040)	3,393	0	0	0	0		003
639146 SCS COLLAR 2306 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	342	510,404	1,180.2500	(27,209)	0	0	(117,341)		(117,341)	(25,688)	0	0	0	114,567		003
639147 SCS COLLAR 2306 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	342	0	806.1800	(31,790)	0	0	(1,712)		(1,712)	6,465	0	0	0	0		003
639148 SCS COLLAR 2306 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	342	0	1,007.7300	51,519	0	0	168,843		168,843	34,973	0	0	0	0		003
639149 SCS COLLAR 2307 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	142	211,559	806.1800	(19,336)	0	0	(3,389)		(3,389)	5,026	0	0	0	183,021		003
639150 SCS COLLAR 2307 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	142	0	1,007.7300	28,929	0	0	74,323		74,323	10,653	0	0	0	0		003
639151 SCS COLLAR 2307 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2021	142	0	1,385.5200	(11,191)	0	0	(37,589)		(37,589)	(4,587)	0	0	0	0		003
639166 SCS COLLAR 2308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	3,646	9,186,010	1,504.2640	(537,675)	0	0	(33,899)		(33,899)	158,328	0	0	0	114,567		003
639167 SCS COLLAR 2308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	3,646	0	2,207.3200	(372,048)	0	0	(1,386,229)		(1,386,229)	(552,183)	0	0	0	0		003
639168 SCS COLLAR 2308 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	3,646	0	1,880.3300	843,289	0	0	2,394,915		2,394,915	771,367	0	0	0	0		003
639175 SCS COLLAR 2311 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2016	01/14/2021	1,153	2,904,794	1,974.3500	323,064	0	0	738,830		738,830	189,159	0	0	0	183,021		003
639176 SCS COLLAR 2311 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	01/15/2016	01/14/2021	1,153	0	1,692.3000	(344,744)	0	0	(77,209)		(77,209)	111,966	0	0	0	0		003
639242 SCS COLLAR 2328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	5,422,489	1,880.2900	505,883	0	0	1,413,791		1,413,791	455,351	0	0	0	114,567		003
639243 SCS COLLAR 2328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	0	1,692.2600	(453,259)	0	0	(40,066)		(40,066)	138,448	0	0	0	0		003
639244 SCS COLLAR 2328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,152	0	2,500.7900	(91,818)	0	0	(361,100)		(361,100)	(159,028)	0	0	0	0		003
639318 SCS COLLAR 2338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	4,080,209	1,007.7400	413,697	0	0	1,349,718		1,349,718	279,573	0	0	0	114,567		003
639319 SCS COLLAR 2338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	0	1,380.6100	(95,679)	0	0	(518,433)		(518,433)	(110,617)	0	0	0	0		003
639320 SCS COLLAR 2338 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	01/15/2016	01/14/2019	2,737	0	906.9700	(344,756)	0	0	(24,320)		(24,320)	79,312	0	0	0	0		003
639339 SCS COLLAR 2344 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	198	499,763	1,692.3000	(41,875)	0	0	(3,693)		(3,693)	12,761	0	0	0	114,567		003
639340 SCS COLLAR 2344 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	198	0	2,372.4100	(12,064)	0	0	(50,419)		(50,419)	(21,853)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
639341 SCS COLLAR 2344 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	198	0	1,880.3300	45,853	0	0	130,295	..	130,295	41,966	0	0	0	0		003
639344 SCS COLLAR 2345 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	158	399,276	1,504.2600	(23,392)	0	0	(1,473)	..	(1,473)	6,882	0	0	0	114,567		003
639345 SCS COLLAR 2345 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	158	0	1,880.3300	36,620	0	0	104,096	..	104,096	33,528	0	0	0	0		003
639346 SCS COLLAR 2345 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/15/2016	01/14/2019	158	0	2,136.4300	(19,688)	0	0	(69,280)	..	(69,280)	(26,349)	0	0	0	0		003
648067 SCS COLLAR 2359 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	592	1,490,574	1,926.8200	189,012	0	0	401,542	..	401,542	100,342	0	0	0	185,517		003
648068 SCS COLLAR 2359 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	592	0	1,734.1400	(189,126)	0	0	(45,034)	..	(45,034)	60,838	0	0	0	0		003
648072 SCS COLLAR 2361 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,478	3,723,823	2,023.1600	411,821	0	0	900,608	..	900,608	231,698	0	0	0	185,517		003
648073 SCS COLLAR 2361 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,478	0	1,734.1400	(472,483)	0	0	(112,507)	..	(112,507)	151,989	0	0	0	0		003
648074 SCS COLLAR 2362 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	2,310,392	2,625.5000	(82,695)	0	0	(224,020)	..	(224,020)	(60,774)	0	0	0	185,517		003
648075 SCS COLLAR 2362 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	0	1,445.1200	(195,784)	0	0	(34,989)	..	(34,989)	64,502	0	0	0	0		003
648076 SCS COLLAR 2362 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	917	0	2,023.1600	255,508	0	0	558,769	..	558,769	143,754	0	0	0	0		003
648077 SCS COLLAR 2363 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	287,655	1,541.4600	(18,414)	0	0	(1,392)	..	(1,392)	5,568	0	0	0	118,277		003
648078 SCS COLLAR 2363 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	0	2,141.4700	(16,786)	0	0	(49,914)	..	(49,914)	(18,752)	0	0	0	0		003
648079 SCS COLLAR 2363 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/14/2019	114	0	1,926.8200	27,720	0	0	70,580	..	70,580	23,087	0	0	0	0		003
648130 SCS COLLAR 2375 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,105	7,821,598	1,734.1400	(696,985)	0	0	(73,231)	..	(73,231)	221,773	0	0	0	118,277		003
648131 SCS COLLAR 2375 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,105	0	2,458.0400	(186,270)	0	0	(625,323)	..	(625,323)	(270,958)	0	0	0	0		003
648132 SCS COLLAR 2375 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,105	0	1,926.8200	751,247	0	0	1,919,135	..	1,919,135	627,763	0	0	0	0		003
648133 SCS COLLAR 2376 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,351	8,442,670	1,926.8200	810,608	0	0	2,071,524	..	2,071,524	677,611	0	0	0	118,277		003
648134 SCS COLLAR 2376 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,351	0	2,202.9300	(424,781)	0	0	(1,301,085)	..	(1,301,085)	(508,283)	0	0	0	0		003
648135 SCS COLLAR 2376 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	3,351	0	1,541.4600	(528,317)	0	0	(40,842)	..	(40,842)	163,413	0	0	0	0		003
648136 SCS COLLAR 2377 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	612	1,541,569	2,662.6700	(17,524)	0	0	(54,678)	..	(54,678)	(20,645)	0	0	0	118,277		003
648137 SCS COLLAR 2377 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	612	0	1,734.1400	(137,266)	0	0	(14,433)	..	(14,433)	43,709	0	0	0	0		003
648138 SCS COLLAR 2377 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	612	0	1,926.8200	148,163	0	0	378,245	..	378,245	123,727	0	0	0	0		003
648139 SCS COLLAR 2378 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	572	1,442,198	1,541.4600	(89,952)	0	0	(6,977)	..	(6,977)	27,915	0	0	0	118,277		003
648140 SCS COLLAR 2378 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	572	0	2,307.3700	(54,288)	0	0	(176,150)	..	(176,150)	(72,968)	0	0	0	0		003
648141 SCS COLLAR 2378 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	572	0	1,926.8200	138,040	0	0	353,863	..	353,863	115,751	0	0	0	0		003
648142 SCS COLLAR 2379 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	127	319,037	1,926.8200	30,515	0	0	78,280	..	78,280	25,606	0	0	0	118,277		003
648143 SCS COLLAR 2379 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	127	0	1,734.1400	(28,385)	0	0	(2,987)	..	(2,987)	9,046	0	0	0	0		003
648144 SCS COLLAR 2379 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	127	0	2,355.3400	(10,436)	0	0	(34,479)	..	(34,479)	(14,573)	0	0	0	0		003
648153 SCS COLLAR 2380 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	4,300	6,410,892	1,346.0200	(166,535)	0	0	(936,609)	..	(936,609)	(200,749)	0	0	0	118,277		003
648154 SCS COLLAR 2380 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	4,300	0	1,011.1300	652,355	0	0	2,112,546	..	2,112,546	430,811	0	0	0	0		003
648155 SCS COLLAR 2380 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	4,300	0	910.0200	(581,799)	0	0	(43,435)	..	(43,435)	130,555	0	0	0	0		003
648156 SCS COLLAR 2381 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	5,069	7,556,536	808.9100	(495,828)	0	0	(29,052)	..	(29,052)	101,927	0	0	0	118,277		003
648157 SCS COLLAR 2381 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	5,069	0	1,011.1300	768,644	0	0	2,490,064	..	2,490,064	507,798	0	0	0	0		003
648158 SCS COLLAR 2381 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	5,069	0	1,197.7900	(385,946)	0	0	(1,677,682)	..	(1,677,682)	(361,727)	0	0	0	0		003
648159 SCS COLLAR 2382 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	15,684	23,383,239	910.0200	(2,946,296)	0	0	(591,241)	..	(591,241)	711,140	0	0	0	185,517		003
648160 SCS COLLAR 2382 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	15,684	0	1,011.1300	3,210,296	0	0	8,204,323	..	8,204,323	1,165,090	0	0	0	0		003
648161 SCS COLLAR 2382 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	15,684	0	1,700.9300	(469,622)	0	0	(1,873,912)	..	(1,873,912)	(74,060)	0	0	0	0		003
648162 SCS COLLAR 2383 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	33,452	49,871,662	1,011.1300	6,794,686	0	0	17,498,141	..	17,498,141	2,484,898	0	0	0	185,517		003
648163 SCS COLLAR 2383 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	33,452	0	1,417.9100	(2,446,314)	0	0	(8,358,136)	..	(8,358,136)	(972,214)	0	0	0	0		003
648164 SCS COLLAR 2383 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	33,452	0	808.9100	(4,786,922)	0	0	(845,892)	..	(845,892)	1,203,038	0	0	0	0		003
648165 SCS COLLAR 2384 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	5,574	8,309,977	1,011.1300	1,139,699	0	0	2,915,667	..	2,915,667	414,052	0	0	0	185,517		003
648166 SCS COLLAR 2384 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	5,574	0	1,269.0700	(613,167)	0	0	(1,898,510)	..	(1,898,510)	(256,824)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
648167 SCS COLLAR 2384 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	5,574	0	707.7900	(599,606)	0	0	(87,463)		(87,463)	152,679	0	0	0	0		003
648168 SCS COLLAR 2385 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	261	389,253	1,448.7500	(5,809)	0	0	(38,994)		(38,994)	(7,475)	0	0	0	118,277		003
648169 SCS COLLAR 2385 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	261	0	1,011.1300	39,630	0	0	128,269		128,269	26,158	0	0	0	0		003
648170 SCS COLLAR 2385 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	261	0	910.0200	(35,304)	0	0	(2,637)		(2,637)	7,927	0	0	0	0		003
648171 SCS COLLAR 2386 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	920	1,371,234	1,254.8200	(54,837)	0	0	(262,842)		(262,842)	(57,287)	0	0	0	118,277		003
648172 SCS COLLAR 2386 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	920	0	1,011.1300	139,545	0	0	451,855		451,855	92,147	0	0	0	0		003
648173 SCS COLLAR 2386 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	920	0	808.9100	(89,932)	0	0	(5,272)		(5,272)	18,496	0	0	0	0		003
648182 SCS COLLAR 2390 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	842	1,254,753	1,061.6900	154,522	0	0	408,005		408,005	57,756	0	0	0	185,517		003
648183 SCS COLLAR 2390 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	842	0	2,014.6800	(7,642)	0	0	(38,266)		(38,266)	2,450	0	0	0	0		003
648184 SCS COLLAR 2390 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	842	0	910.0200	(157,914)	0	0	(31,726)		(31,726)	38,160	0	0	0	0		003
648185 SCS COLLAR 2391 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,222	1,822,415	1,061.6900	224,315	0	0	592,590		592,590	83,885	0	0	0	185,517		003
648186 SCS COLLAR 2391 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,222	0	1,688.0900	(38,230)	0	0	(151,654)		(151,654)	(6,698)	0	0	0	0		003
648187 SCS COLLAR 2391 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,222	0	859.4600	(202,110)	0	0	(38,026)		(38,026)	49,569	0	0	0	0		003
648188 SCS COLLAR 2392 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,427	2,127,626	758.3500	(178,807)	0	0	(28,774)		(28,774)	45,044	0	0	0	185,517		003
648189 SCS COLLAR 2392 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,427	0	1,061.6900	261,702	0	0	691,835		691,835	97,934	0	0	0	0		003
648190 SCS COLLAR 2392 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	1,427	0	1,427.5200	(101,605)	0	0	(348,836)		(348,836)	(39,957)	0	0	0	0		003
648191 SCS COLLAR 2393 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	186	277,196	1,290.4100	(9,426)	0	0	(48,088)		(48,088)	(10,485)	0	0	0	118,277		003
648192 SCS COLLAR 2393 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	186	0	910.0200	(25,155)	0	0	(1,878)		(1,878)	5,645	0	0	0	0		003
648193 SCS COLLAR 2393 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	186	0	1,011.1300	28,181	0	0	91,343		91,343	18,628	0	0	0	0		003
648194 SCS COLLAR 2394 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	225	334,700	1,011.1300	34,036	0	0	110,292		110,292	22,492	0	0	0	118,277		003
648195 SCS COLLAR 2394 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	225	0	1,161.2900	(19,797)	0	0	(81,044)		(81,044)	(17,303)	0	0	0	0		003
648196 SCS COLLAR 2394 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/14/2019	225	0	808.9100	(21,967)	0	0	(1,287)		(1,287)	4,515	0	0	0	0		003
648197 SCS COLLAR 2395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	168	250,655	1,545.7200	(8,401)	0	0	(30,864)		(30,864)	(2,756)	0	0	0	185,517		003
648198 SCS COLLAR 2395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	168	0	910.0200	(31,601)	0	0	(6,338)		(6,338)	7,623	0	0	0	0		003
648199 SCS COLLAR 2395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	168	0	1,011.1300	34,399	0	0	87,946		87,946	12,489	0	0	0	0		003
648200 SCS COLLAR 2396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	185	275,721	808.9100	(26,768)	0	0	(4,677)		(4,677)	6,651	0	0	0	185,517		003
648201 SCS COLLAR 2396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	185	0	1,011.1300	37,833	0	0	96,741		96,741	13,738	0	0	0	0		003
648202 SCS COLLAR 2396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	02/17/2016	02/16/2021	185	0	1,332.2700	(17,229)	0	0	(55,553)		(55,553)	(7,137)	0	0	0	0		003
648203 SCS COLLAR 2397 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	14,428	36,350,425	1,926.8200	4,642,782	0	0	9,792,351		9,792,351	2,447,016	0	0	0	185,517		003
648204 SCS COLLAR 2397 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	14,428	0	3,279.4500	(471,810)	0	0	(719,638)		(719,638)	(72,080)	0	0	0	0		003
648205 SCS COLLAR 2397 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	14,428	0	1,734.1400	(4,531,539)	0	0	(1,098,247)		(1,098,247)	1,483,650	0	0	0	0		003
648340 SCS COLLAR 2402 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	27,991	70,518,597	1,926.8200	9,006,841	0	0	18,996,831		18,996,831	4,747,128	0	0	0	185,517		003
648341 SCS COLLAR 2402 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	27,991	0	1,541.4600	(6,633,791)	0	0	(1,371,793)		(1,371,793)	2,251,996	0	0	0	0		003
648342 SCS COLLAR 2402 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	02/17/2016	02/16/2021	27,991	0	2,603.1300	(3,072,537)	0	0	(7,142,382)		(7,142,382)	(1,949,647)	0	0	0	0		003
648343 SCS COLLAR 2403 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	6,539	16,474,780	1,926.8200	2,086,551	0	0	4,438,101		4,438,101	1,109,039	0	0	0	185,517		003
648344 SCS COLLAR 2403 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	6,539	0	1,348.7700	(1,186,943)	0	0	(189,440)		(189,440)	397,658	0	0	0	0		003
648345 SCS COLLAR 2403 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	6,539	0	2,331.1300	(1,063,416)	0	0	(2,650,272)		(2,650,272)	(726,516)	0	0	0	0		003
648346 SCS COLLAR 2404 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,018	2,564,051	3,201.8000	(17,453)	0	0	(62,995)		(62,995)	(8,434)	0	0	0	185,517		003
648347 SCS COLLAR 2404 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,018	0	2,023.1600	283,560	0	0	620,116		620,116	159,537	0	0	0	0		003
648348 SCS COLLAR 2404 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	02/17/2016	02/16/2021	1,018	0	1,637.8000	(291,601)	0	0	(62,732)		(62,732)	92,885	0	0	0	0		003
650625 SCS COLLAR 2405 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/03/2016	03/03/2021	259	653,411	1,993.4000	(4,208)	0	0	102,988		102,988	49,923	0	0	0	186,640		003
650626 SCS COLLAR 2405 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/03/2016	03/03/2021	259	653,411	1,993.4000	(4,208)	0	0	102,988		102,988	49,923	0	0	0	186,640		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
650648 SCS COLLAR 2407 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	561	1,414,248	1,993.4000	189,671	0	0	354,578		354,578	90,026	0	0	0	186,640		003
650649 SCS COLLAR 2407 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	561	0	1,794.0600	(181,838)	0	0	(49,099)		(49,099)	62,132	0	0	0	0		003
650650 SCS COLLAR 2407 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	561	0	3,215.3500	(16,942)	0	0	(34,469)		(34,469)	(4,609)	0	0	0	0		003
650651 SCS COLLAR 2408 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,171	2,949,828	1,594.7200	(285,914)	0	0	(66,554)		(66,554)	101,472	0	0	0	186,640		003
650652 SCS COLLAR 2408 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,171	0	2,669.1600	(128,697)	0	0	(265,340)		(265,340)	(70,939)	0	0	0	0		003
650653 SCS COLLAR 2408 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,171	0	1,993.4000	395,613	0	0	739,576		739,576	187,776	0	0	0	0		003
650654 SCS COLLAR 2409 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	744	1,109,784	1,802.9200	(18,535)	0	0	(66,479)		(66,479)	(353)	0	0	0	186,640		003
650655 SCS COLLAR 2409 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	744	0	1,076.0500	156,996	0	0	353,590		353,590	49,765	0	0	0	0		003
650656 SCS COLLAR 2409 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	744	0	968.4400	(144,981)	0	0	(35,084)		(35,084)	38,144	0	0	0	0		003
650657 SCS COLLAR 2410 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,773	2,643,528	1,502.7000	(123,334)	0	0	(365,432)		(365,432)	(36,333)	0	0	0	186,640		003
650658 SCS COLLAR 2410 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,773	0	860.8400	(266,167)	0	0	(56,508)		(56,508)	72,328	0	0	0	0		003
650659 SCS COLLAR 2410 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/03/2016	03/03/2021	1,773	0	1,076.0500	373,967	0	0	842,259		842,259	118,541	0	0	0	0		003
653808 SCS COLLAR 2427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,342	5,899,956	2,501.7700	(169,105)	0	0	(420,173)		(420,173)	(179,328)	0	0	0	121,531		003
653809 SCS COLLAR 2427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,342	0	1,814.3400	(481,531)	0	0	(75,791)		(75,791)	197,372	0	0	0	0		003
653810 SCS COLLAR 2427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,342	0	2,015.9300	575,954	0	0	1,273,888		1,273,888	435,858	0	0	0	0		003
653811 SCS COLLAR 2428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,876	7,245,911	2,270.7400	(393,219)	0	0	(977,667)		(977,667)	(391,352)	0	0	0	121,531		003
653812 SCS COLLAR 2428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,876	0	1,612.7400	(405,874)	0	0	(49,789)		(49,789)	166,921	0	0	0	0		003
653813 SCS COLLAR 2428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	2,876	0	2,015.9300	707,346	0	0	1,564,499		1,564,499	535,290	0	0	0	0		003
653831 SCS COLLAR 2435 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	675	1,699,628	2,405.4100	(65,021)	0	0	(163,325)		(163,325)	(69,048)	0	0	0	121,531		003
653832 SCS COLLAR 2435 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	675	0	1,814.3400	(138,717)	0	0	(21,834)		(21,834)	56,858	0	0	0	0		003
653833 SCS COLLAR 2435 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	675	0	2,015.9300	165,918	0	0	366,975		366,975	125,560	0	0	0	0		003
653834 SCS COLLAR 2436 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	362	912,301	2,015.9300	89,059	0	0	196,979		196,979	67,396	0	0	0	121,531		003
653835 SCS COLLAR 2436 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	362	0	2,212.0800	(58,261)	0	0	(139,428)		(139,428)	(53,964)	0	0	0	0		003
653836 SCS COLLAR 2436 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/14/2019	362	0	1,612.7400	(51,102)	0	0	(6,269)		(6,269)	21,016	0	0	0	0		003
653837 SCS COLLAR 2437 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	483	1,215,984	2,015.9300	163,466	0	0	297,744		297,744	75,821	0	0	0	187,534		003
653838 SCS COLLAR 2437 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	483	0	2,939.2300	(36,281)	0	0	(60,581)		(60,581)	(13,045)	0	0	0	0		003
653839 SCS COLLAR 2437 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	483	0	1,814.3400	(145,950)	0	0	(44,478)		(44,478)	54,768	0	0	0	0		003
653840 SCS COLLAR 2438 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	117	294,936	2,527.9800	(18,240)	0	0	(34,837)		(34,837)	(9,514)	0	0	0	187,534		003
653841 SCS COLLAR 2438 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	117	0	2,015.9300	39,649	0	0	72,218		72,218	18,390	0	0	0	0		003
653842 SCS COLLAR 2438 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	117	0	1,612.7400	(25,960)	0	0	(7,041)		(7,041)	10,411	0	0	0	0		003
653843 SCS COLLAR 2439 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	123	308,682	2,015.9300	41,496	0	0	75,583		75,583	19,248	0	0	0	187,534		003
653844 SCS COLLAR 2439 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	123	0	2,320.3400	(26,501)	0	0	(50,911)		(50,911)	(13,801)	0	0	0	0		003
653845 SCS COLLAR 2439 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	123	0	1,411.1500	(19,759)	0	0	(4,433)		(4,433)	8,282	0	0	0	0		003
653857 SCS COLLAR 2440 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	897	2,259,506	2,116.7300	253,120	0	0	491,048		491,048	128,553	0	0	0	187,534		003
653858 SCS COLLAR 2440 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2016	03/15/2021	897	0	1,814.3400	(262,340)	0	0	(82,649)		(82,649)	101,768	0	0	0	0		003
653865 SCS COLLAR 2443 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	3,814,277	1,066.6700	394,887	0	0	1,134,164		1,134,164	232,034	0	0	0	121,531		003
653866 SCS COLLAR 2443 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	0	960.0000	(345,136)	0	0	(36,377)		(36,377)	95,588	0	0	0	0		003
653867 SCS COLLAR 2443 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	2,558	0	1,399.4700	(92,923)	0	0	(471,928)		(471,928)	(95,062)	0	0	0	0		003
653868 SCS COLLAR 2444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	6,606,847	1,251.2000	(329,992)	0	0	(1,291,059)		(1,291,059)	(276,010)	0	0	0	121,531		003
653869 SCS COLLAR 2444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	0	1,066.6700	683,999	0	0	1,964,527		1,964,527	401,914	0	0	0	0		003
653870 SCS COLLAR 2444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	4,432	0	853.3300	(428,785)	0	0	(36,262)		(36,262)	111,508	0	0	0	0		003
653899 SCS COLLAR 2455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	823,236	1,344.0000	(27,117)	0	0	(122,918)		(122,918)	(25,858)	0	0	0	121,531		003
653900 SCS COLLAR 2455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	0	960.0000	(74,491)	0	0	(7,851)		(7,851)	20,631	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
653901 SCS COLLAR 2455 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	552	0	1,066.6700	85,229	0	0	244,787		244,787	50,080	0	0	0	0		003
653902 SCS COLLAR 2456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	1,443,806	1,066.6700	149,476	0	0	429,312		429,312	87,831	0	0	0	121,531		003
653903 SCS COLLAR 2456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	0	853.3300	(93,703)	0	0	(7,925)		(7,924)	24,368	0	0	0	0		003
653904 SCS COLLAR 2456 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/14/2019	968	0	1,216.0000	(84,499)	0	0	(308,765)		(308,765)	(65,670)	0	0	0	0		003
653905 SCS COLLAR 2457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	216,641	1,066.6700	31,398	0	0	70,143		70,143	9,849	0	0	0	187,534		003
653906 SCS COLLAR 2457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	853.3300	(21,320)	0	0	(4,563)		(4,563)	5,840	0	0	0	0		003
653907 SCS COLLAR 2457 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	145	0	1,413.3300	(13,068)	0	0	(37,084)		(37,084)	(4,326)	0	0	0	0		003
653908 SCS COLLAR 2458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	311,684	746.6700	(22,820)	0	0	(4,148)		(4,148)	6,449	0	0	0	187,534		003
653909 SCS COLLAR 2458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	0	1,282.1300	(26,655)	0	0	(69,936)		(69,936)	(9,310)	0	0	0	0		003
653910 SCS COLLAR 2458 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2016	03/15/2021	209	0	1,066.6700	45,173	0	0	100,916		100,916	14,170	0	0	0	0		003
654163 SCS COLLAR 2472 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	03/17/2016	03/17/2021	430	1,083,999	2,040.5900	(1,370)	0	0	172,866		172,866	94,372	0	0	0	187,682		003
654165 SCS COLLAR 2473 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/17/2016	03/17/2021	430	1,083,999	2,040.5900	(1,370)	0	0	172,866		172,866	94,372	0	0	0	187,682		003
654617 SCS COLLAR 2475 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	1,552	2,314,329	1,861.1300	(40,639)	0	0	(118,228)		(118,228)	1,387	0	0	0	187,682		003
654618 SCS COLLAR 2475 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	1,552	0	982.1300	(294,400)	0	0	(77,732)		(77,732)	81,792	0	0	0	0		003
654619 SCS COLLAR 2475 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	1,552	0	1,091.2500	332,397	0	0	721,525		721,525	100,952	0	0	0	0		003
654620 SCS COLLAR 2476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	3,412	5,086,332	1,540.8500	(241,697)	0	0	(645,036)		(645,036)	(58,762)	0	0	0	187,682		003
654621 SCS COLLAR 2476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	3,412	0	873.0000	(494,638)	0	0	(115,870)		(115,870)	143,327	0	0	0	0		003
654622 SCS COLLAR 2476 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	3,412	0	1,091.2500	730,528	0	0	1,585,735		1,585,735	221,868	0	0	0	0		003
654623 SCS COLLAR 2477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	781	1,163,996	763.8800	(83,547)	0	0	(16,836)		(16,836)	25,227	0	0	0	187,682		003
654624 SCS COLLAR 2477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	781	0	1,382.0700	(84,962)	0	0	(213,328)		(213,328)	(25,817)	0	0	0	0		003
654625 SCS COLLAR 2477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	781	0	1,091.2500	167,180	0	0	362,892		362,892	50,774	0	0	0	0		003
654626 SCS COLLAR 2478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	556	829,278	927.5700	(92,592)	0	0	(23,083)		(23,083)	26,257	0	0	0	187,682		003
654627 SCS COLLAR 2478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	556	0	1,862.9900	(14,471)	0	0	(42,127)		(42,127)	520	0	0	0	0		003
654628 SCS COLLAR 2478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/17/2016	03/17/2021	556	0	1,145.8200	106,116	0	0	236,828		236,828	32,906	0	0	0	0		003
654632 SCS COLLAR 2480 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	4,712,556	2,040.5900	620,644	0	0	1,122,115		1,122,115	287,614	0	0	0	187,682		003
654633 SCS COLLAR 2480 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	0	3,479.2100	(31,260)	0	0	(58,913)		(58,913)	(3,049)	0	0	0	0		003
654634 SCS COLLAR 2480 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	1,871	0	1,836.5300	(595,338)	0	0	(180,330)		(180,330)	217,704	0	0	0	0		003
654635 SCS COLLAR 2481 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	5,968,170	2,040.5900	786,009	0	0	1,421,091		1,421,091	364,246	0	0	0	187,682		003
654636 SCS COLLAR 2481 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	0	2,758.8800	(228,165)	0	0	(450,509)		(450,509)	(114,729)	0	0	0	0		003
654637 SCS COLLAR 2481 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	2,369	0	1,632.4700	(565,384)	0	0	(149,380)		(149,380)	216,087	0	0	0	0		003
654638 SCS COLLAR 2482 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	1,501,302	1,428.4100	(102,862)	0	0	(22,674)		(22,674)	41,335	0	0	0	187,682		003
654639 SCS COLLAR 2482 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	0	2,489.5200	(70,346)	0	0	(189,699)		(189,699)	(51,865)	0	0	0	0		003
654640 SCS COLLAR 2482 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	596	0	2,040.5900	171,310	0	0	357,477		357,477	91,627	0	0	0	0		003
654641 SCS COLLAR 2483 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	1,022,268	1,734.5000	(112,277)	0	0	(31,907)		(31,907)	41,929	0	0	0	187,682		003
654642 SCS COLLAR 2483 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	0	2,142.6200	116,649	0	0	215,179		215,179	56,662	0	0	0	0		003
654643 SCS COLLAR 2483 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	406	0	3,538.3800	(5,664)	0	0	(10,979)		(10,979)	(370)	0	0	0	0		003
654644 SCS COLLAR 2484 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	732,278	2,477.1400	(627)	0	0	(5,435)		(5,435)	1,749	0	0	0	187,682		003
654645 SCS COLLAR 2484 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	0	982.1300	(93,564)	0	0	(24,595)		(24,595)	25,880	0	0	0	0		003
654646 SCS COLLAR 2484 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/17/2016	03/17/2021	491	0	1,145.8200	93,355	0	0	209,126		209,126	29,057	0	0	0	0		003
658107 SCS COLLAR 2486 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	2,353	5,928,530	2,041.9100	(7,352)	0	0	1,014,446		1,014,446	568,465	0	0	0	188,719		003
658108 SCS COLLAR 2486 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	04/07/2016	03/31/2021	2,353	5,928,530	2,041.9100	(7,352)	0	0	1,014,446		1,014,446	568,465	0	0	0	188,719		003
658294 SCS COLLAR 2489 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	1,013,657	1,092.7900	101,048	0	0	286,902		286,902	58,401	0	0	0	123,803		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
658295 SCS COLLAR 2489 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	0	1,268.0700	(49,528)	0	0	(190,769)		(190,769)	(40,254)	0	0	0	0		003
658296 SCS COLLAR 2489 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	04/03/2019	680	0	874.2300	(65,384)	0	0	(6,629)		(6,629)	19,022	0	0	0	0		003
658297 SCS COLLAR 2490 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	5,953,703	1,920.9000	(39,408)	0	0	(258,336)		(258,336)	7,068	0	0	0	188,719		003
658298 SCS COLLAR 2490 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	0	1,092.7900	809,523	0	0	1,855,146		1,855,146	258,405	0	0	0	0		003
658299 SCS COLLAR 2490 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	3,993	0	983.5100	(776,793)	0	0	(203,671)		(203,671)	211,032	0	0	0	0		003
658300 SCS COLLAR 2491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	15,103,907	874.2300	(1,505,658)	0	0	(351,313)		(351,313)	427,515	0	0	0	188,719		003
658301 SCS COLLAR 2491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	0	1,092.7900	2,053,674	0	0	4,706,307		4,706,307	655,546	0	0	0	0		003
658302 SCS COLLAR 2491 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	10,131	0	1,545.7400	(564,955)	0	0	(1,907,728)		(1,907,728)	(172,215)	0	0	0	0		003
658303 SCS COLLAR 2492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	1,507,526	1,092.7900	204,978	0	0	469,738		469,738	65,430	0	0	0	188,719		003
658304 SCS COLLAR 2492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	0	764.9500	(110,500)	0	0	(22,333)		(22,333)	32,881	0	0	0	0		003
658305 SCS COLLAR 2492 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	1,011	0	1,378.9900	(96,168)	0	0	(279,480)		(279,480)	(33,828)	0	0	0	0		003
658306 SCS COLLAR 2493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	924,979	1,915.8700	(6,461)	0	0	(40,751)		(40,751)	1,055	0	0	0	188,719		003
658307 SCS COLLAR 2493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	0	928.8700	(105,768)	0	0	(26,254)		(26,254)	29,394	0	0	0	0		003
658308 SCS COLLAR 2493 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/07/2016	03/31/2021	620	0	1,147.4200	111,192	0	0	264,066		264,066	36,524	0	0	0	0		003
658321 SCS COLLAR 2498 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	1,549	3,056,815	1,607.8100	357,241	0	0	699,711		699,711	263,691	0	0	0	188,719		003
658322 SCS COLLAR 2498 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	1,549	0	1,447.0300	(361,049)	0	0	(122,621)		(122,621)	143,422	0	0	0	0		003
658327 SCS COLLAR 2500 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	379	954,981	2,041.9100	85,798	0	0	198,740		198,740	68,500	0	0	0	123,803		003
658328 SCS COLLAR 2500 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	379	0	2,522.3700	(21,378)	0	0	(64,911)		(64,911)	(27,339)	0	0	0	0		003
658329 SCS COLLAR 2500 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	379	0	1,837.7200	(78,863)	0	0	(13,739)		(13,739)	33,675	0	0	0	0		003
658330 SCS COLLAR 2501 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	395	994,462	2,041.9100	89,345	0	0	206,956		206,956	71,332	0	0	0	123,803		003
658331 SCS COLLAR 2501 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	395	0	2,282.4500	(48,344)	0	0	(131,969)		(131,969)	(52,519)	0	0	0	0		003
658332 SCS COLLAR 2501 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	04/03/2019	395	0	1,633.5300	(56,041)	0	0	(7,774)		(7,774)	24,276	0	0	0	0		003
658333 SCS COLLAR 2502 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	3,287	8,281,434	3,716.0700	(37,453)	0	0	(58,594)		(58,594)	1,879	0	0	0	188,719		003
658334 SCS COLLAR 2502 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	3,287	0	1,837.7200	(1,023,648)	0	0	(321,912)		(321,912)	383,357	0	0	0	0		003
658335 SCS COLLAR 2502 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	3,287	0	2,041.9100	1,050,829	0	0	1,973,240		1,973,240	503,586	0	0	0	0		003
658336 SCS COLLAR 2503 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	6,848	17,251,343	2,041.9100	2,189,019	0	0	4,110,526		4,110,526	1,049,038	0	0	0	188,719		003
658337 SCS COLLAR 2503 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	6,848	0	2,770.8700	(625,137)	0	0	(1,285,315)		(1,285,315)	(324,062)	0	0	0	0		003
658338 SCS COLLAR 2503 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	6,848	0	1,633.5300	(1,585,281)	0	0	(439,852)		(439,852)	626,933	0	0	0	0		003
658339 SCS COLLAR 2504 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	605	1,525,009	2,483.9800	(94,950)	0	0	(195,801)		(195,801)	(53,243)	0	0	0	188,719		003
658340 SCS COLLAR 2504 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	605	0	2,041.9100	193,508	0	0	363,368		363,368	92,734	0	0	0	0		003
658341 SCS COLLAR 2504 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	605	0	1,429.3400	(100,450)	0	0	(23,554)		(23,554)	42,228	0	0	0	0		003
658342 SCS COLLAR 2505 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	437	1,100,572	2,144.0100	116,692	0	0	231,923		231,923	60,779	0	0	0	188,719		003
658343 SCS COLLAR 2505 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	437	0	1,837.7200	(136,039)	0	0	(42,781)		(42,781)	50,947	0	0	0	0		003
658344 SCS COLLAR 2506 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	742	1,869,244	1,735.6200	(193,829)	0	0	(59,340)		(59,340)	76,888	0	0	0	188,719		003
658345 SCS COLLAR 2506 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	742	0	3,817.7600	(6,681)	0	0	(10,186)		(10,186)	901	0	0	0	0		003
658346 SCS COLLAR 2506 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/07/2016	03/31/2021	742	0	2,144.0100	198,192	0	0	393,904		393,904	103,229	0	0	0	0		003
660159 SCS COLLAR 2511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	280	705,899	1,872.6600	(57,693)	0	0	(11,462)		(11,462)	26,535	0	0	0	125,146		003
660160 SCS COLLAR 2511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	280	0	2,080.7300	64,225	0	0	138,309		138,309	48,567	0	0	0	0		003
660161 SCS COLLAR 2511 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	280	0	2,731.3700	(7,284)	0	0	(20,983)		(20,983)	(7,070)	0	0	0	0		003
660162 SCS COLLAR 2512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	430	1,082,461	2,080.7300	98,477	0	0	212,090		212,090	74,474	0	0	0	125,146		003
660163 SCS COLLAR 2512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	430	0	2,409.6900	(39,420)	0	0	(105,409)		(105,409)	(43,781)	0	0	0	0		003
660164 SCS COLLAR 2512 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	430	0	1,664.5800	(60,208)	0	0	(9,660)		(9,660)	28,302	0	0	0	0		003
660165 SCS COLLAR 2513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/15/2016	04/15/2019	231	582,398	1,872.6600	(47,675)	0	0	(9,456)		(9,456)	21,892	0	0	0	125,146		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
660166 SCS COLLAR 2513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2016	04/15/2019	231	0	2,080.7300	52,903	0	0	114,111	..	114,111	40,070	0	0	0	0		003
660167 SCS COLLAR 2513 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2016	04/15/2019	231	0	2,434.8700	(19,556)	0	0	(52,821)	..	(52,821)	(22,051)	0	0	0	0		003
660168 SCS COLLAR 2514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2016	04/15/2019	175	440,734	1,664.5800	(24,551)	0	0	(3,933)	..	(3,933)	11,523	0	0	0	125,146		003
660169 SCS COLLAR 2514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2016	04/15/2019	175	0	2,242.4000	(26,328)	0	0	(64,125)	..	(64,125)	(24,818)	0	0	0	0		003
660170 SCS COLLAR 2514 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/15/2016	04/15/2019	175	0	2,080.7300	40,036	0	0	86,355	..	86,355	30,323	0	0	0	0		003
660178 SCS COLLAR 2515 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	468	1,178,113	2,184.7700	467	0	0	236,437	..	236,437	62,138	0	0	0	189,750		003
660179 SCS COLLAR 2515 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	468	0	1,872.6600	(15,057)	0	0	(49,579)	..	(49,579)	56,683	0	0	0	0		003
660183 SCS COLLAR 2517 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	5,964,429	2,532.4600	(87,633)	0	0	(397,352)	..	(397,352)	(166,031)	0	0	0	125,146		003
660184 SCS COLLAR 2517 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	0	2,080.7300	23,674	0	0	1,168,630	..	1,168,630	410,359	0	0	0	0		003
660185 SCS COLLAR 2517 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,367	0	1,872.6600	(23,674)	0	0	(96,845)	..	(96,845)	224,203	0	0	0	0		003
660192 SCS COLLAR 2520 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	6,142,419	2,080.7300	24,381	0	0	1,203,504	..	1,203,504	422,605	0	0	0	125,146		003
660193 SCS COLLAR 2520 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	0	1,664.5800	(24,381)	0	0	(54,816)	..	(54,816)	160,597	0	0	0	0		003
660194 SCS COLLAR 2520 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	2,438	0	2,308.1500	(90,248)	0	0	(773,313)	..	(773,313)	(309,420)	0	0	0	0		003
660195 SCS COLLAR 2521 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	47,943,068	2,790.2600	(28,906)	0	0	(3,472,255)	..	(3,472,255)	(863,292)	0	0	0	189,750		003
660196 SCS COLLAR 2521 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	0	1,664.5800	(190,299)	0	0	(1,329,676)	..	(1,329,676)	1,815,578	0	0	0	0		003
660197 SCS COLLAR 2521 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	19,030	0	2,080.7300	190,299	0	0	10,947,844	..	10,947,844	2,811,951	0	0	0	0		003
660198 SCS COLLAR 2522 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	23,969,113	2,080.7300	95,140	0	0	5,473,369	..	5,473,369	1,405,834	0	0	0	189,750		003
660199 SCS COLLAR 2522 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	0	1,872.6600	(95,140)	0	0	(1,008,692)	..	(1,008,692)	1,153,228	0	0	0	0		003
660200 SCS COLLAR 2522 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	9,514	0	3,703.7000	(14,452)	0	0	(182,823)	..	(182,823)	2,336	0	0	0	0		003
660201 SCS COLLAR 2523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	495,670	1,130.9200	50,536	0	0	129,850	..	129,850	26,465	0	0	0	125,146		003
660202 SCS COLLAR 2523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	0	1,017.8300	(44,371)	0	0	(6,811)	..	(6,811)	15,248	0	0	0	0		003
660203 SCS COLLAR 2523 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	332	0	1,576.0500	(6,649)	0	0	(30,193)	..	(30,193)	(3,757)	0	0	0	0		003
660204 SCS COLLAR 2524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	937,289	1,187.4700	122,092	0	0	251,000	..	251,000	34,337	0	0	0	189,750		003
660205 SCS COLLAR 2524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	0	3,207.5200	(63)	0	0	(814)	..	(813)	927	0	0	0	0		003
660206 SCS COLLAR 2524 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/14/2021	629	0	1,017.8300	(122,548)	0	0	(36,341)	..	(36,341)	35,461	0	0	0	0		003
660207 SCS COLLAR 2525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	752,731	1,393.0700	(26,098)	0	0	(97,374)	..	(97,374)	(19,304)	0	0	0	125,146		003
660208 SCS COLLAR 2525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	0	1,130.9200	76,744	0	0	197,193	..	197,193	40,190	0	0	0	0		003
660209 SCS COLLAR 2525 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/15/2016	04/15/2019	505	0	1,017.8300	(67,656)	0	0	(10,343)	..	(10,343)	23,157	0	0	0	0		003
660216 SCS COLLAR 2528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	4,769,498	1,130.9200	480,472	0	0	1,249,464	..	1,249,464	254,652	0	0	0	125,146		003
660217 SCS COLLAR 2528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	0	1,456.4500	(109,952)	0	0	(489,431)	..	(489,431)	(89,260)	0	0	0	0		003
660218 SCS COLLAR 2528 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	3,199	0	1,017.8300	(434,884)	0	0	(65,538)	..	(65,538)	146,726	0	0	0	0		003
660219 SCS COLLAR 2529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	4,969	7,408,673	1,308.0500	(366,930)	0	0	(1,253,283)	..	(1,253,283)	(261,027)	0	0	0	125,146		003
660220 SCS COLLAR 2529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	4,969	0	1,130.9200	746,338	0	0	1,940,848	..	1,940,848	395,563	0	0	0	0		003
660221 SCS COLLAR 2529 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	4,969	0	904.7400	(479,387)	0	0	(58,849)	..	(58,849)	157,613	0	0	0	0		003
660222 SCS COLLAR 2530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	7,715	11,501,899	1,946.5300	(104,962)	0	0	(470,645)	..	(470,645)	14,727	0	0	0	189,750		003
660223 SCS COLLAR 2530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	7,715	0	1,130.9200	1,631,578	0	0	3,381,810	..	3,381,810	467,285	0	0	0	0		003
660224 SCS COLLAR 2530 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	7,715	0	1,017.8300	(1,532,981)	0	0	(445,955)	..	(445,955)	435,155	0	0	0	0		003
660225 SCS COLLAR 2531 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	20,395	30,405,881	1,130.9200	4,313,163	0	0	8,939,996	..	8,939,996	1,235,293	0	0	0	189,750		003
660226 SCS COLLAR 2531 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	20,395	0	1,581.5600	(1,234,663)	0	0	(3,538,671)	..	(3,538,671)	(288,699)	0	0	0	0		003
660227 SCS COLLAR 2531 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	20,395	0	904.7400	(3,095,326)	0	0	(803,992)	..	(803,992)	920,666	0	0	0	0		003
660228 SCS COLLAR 2532 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	4,094	6,103,586	1,424.5200	(411,283)	0	0	(1,032,073)	..	(1,032,073)	(117,950)	0	0	0	189,750		003
660229 SCS COLLAR 2532 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	4,094	0	791.6500	(457,906)	0	0	(103,635)	..	(103,635)	143,009	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
660230 SCS COLLAR 2532 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	4,094	0	1,130.9200	865,812	0	0	1,794,588		1,794,588	247,969	0	0	0	0		003
660231 SCS COLLAR 2533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	435	648,589	1,368.2300	(24,005)	0	0	(91,189)		(91,189)	(18,452)	0	0	0	125,146		003
660232 SCS COLLAR 2533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	435	0	1,130.9200	65,338	0	0	169,911		169,911	34,629	0	0	0	0		003
660233 SCS COLLAR 2533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	435	0	904.7400	(41,968)	0	0	(5,152)		(5,152)	13,798	0	0	0	0		003
660243 SCS COLLAR 2537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	707	1,054,616	1,991.4000	(9,624)	0	0	(37,642)		(37,642)	1,644	0	0	0	189,750		003
660244 SCS COLLAR 2537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	707	0	1,187.4700	132,400	0	0	282,419		282,419	38,635	0	0	0	0		003
660245 SCS COLLAR 2537 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	707	0	961.2900	(123,360)	0	0	(33,960)		(33,960)	35,825	0	0	0	0		003
660246 SCS COLLAR 2538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	213	317,702	1,598.8200	(12,154)	0	0	(35,353)		(35,353)	(2,705)	0	0	0	189,750		003
660247 SCS COLLAR 2538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	213	0	848.1900	(27,908)	0	0	(6,797)		(6,797)	8,508	0	0	0	0		003
660248 SCS COLLAR 2538 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/14/2021	213	0	1,187.4700	39,886	0	0	85,079		85,079	11,639	0	0	0	0		003
660249 SCS COLLAR 2539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	314	467,986	904.7400	(30,282)	0	0	(3,717)		(3,717)	9,956	0	0	0	125,146		003
660250 SCS COLLAR 2539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	314	0	1,130.9200	47,144	0	0	122,598		122,598	24,987	0	0	0	0		003
660251 SCS COLLAR 2539 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/15/2016	04/15/2019	314	0	1,269.2100	(27,438)	0	0	(88,190)		(88,190)	(18,452)	0	0	0	0		003
660336 SCS COLLAR 2550 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	214	538,808	3,636.0800	(1,379)	0	0	(4,879)		(4,879)	(88)	0	0	0	189,750		003
660337 SCS COLLAR 2550 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	214	0	2,184.7700	58,517	0	0	108,134		108,134	28,419	0	0	0	0		003
660338 SCS COLLAR 2550 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	214	0	1,768.6200	(57,450)	0	0	(18,552)		(18,552)	23,085	0	0	0	0		003
660339 SCS COLLAR 2551 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	359	903,261	2,184.7700	98,099	0	0	181,276		181,276	47,641	0	0	0	189,750		003
660340 SCS COLLAR 2551 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	359	0	1,560.5500	(70,199)	0	0	(19,793)		(19,793)	30,017	0	0	0	0		003
660341 SCS COLLAR 2551 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	359	0	2,845.4000	(28,423)	0	0	(57,892)		(57,892)	(13,742)	0	0	0	0		003
660342 SCS COLLAR 2552 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	80	202,204	1,872.6600	(24,933)	0	0	(8,509)		(8,509)	9,729	0	0	0	189,750		003
660343 SCS COLLAR 2552 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	80	0	2,080.7300	25,484	0	0	46,173		46,173	11,860	0	0	0	0		003
660344 SCS COLLAR 2552 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	80	0	3,027.4600	(4,008)	0	0	(8,543)		(8,543)	(1,719)	0	0	0	0		003
660345 SCS COLLAR 2553 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	87	217,945	1,664.5800	(19,926)	0	0	(6,045)		(6,045)	8,253	0	0	0	189,750		003
660346 SCS COLLAR 2553 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	87	0	2,080.7300	27,468	0	0	49,768		49,768	12,783	0	0	0	0		003
660347 SCS COLLAR 2553 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	87	0	2,595.7100	(11,268)	0	0	(23,209)		(23,209)	(6,231)	0	0	0	0		003
660426 SCS COLLAR 2566 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	3,924	9,886,231	1,456.5100	(645,853)	0	0	(167,313)		(167,313)	285,813	0	0	0	189,750		003
660427 SCS COLLAR 2566 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	3,924	0	2,511.4400	(606,090)	0	0	(1,220,956)		(1,220,956)	(330,112)	0	0	0	0		003
660428 SCS COLLAR 2566 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/15/2016	04/14/2021	3,924	0	2,080.7300	1,245,978	0	0	2,257,530		2,257,530	579,846	0	0	0	0		003
661099 SCS COLLAR 2571 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/21/2016	04/17/2019	55	0	2,091.4800	6,751	0	0	26,903		26,903	9,501	0	0	0	0		003
661100 SCS COLLAR 2571 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/21/2016	04/17/2019	55	0	1,673.1800	(4,617)	0	0	(1,288)		(1,288)	3,718	0	0	0	0		003
661101 SCS COLLAR 2571 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/21/2016	04/17/2019	55	139,731	2,264.0300	(5,219)	0	0	(19,434)		(19,434)	(7,604)	0	0	0	125,369		003
661111 SCS COLLAR 2575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	191	0	1,022.1900	(24,645)	0	0	(4,014)		(4,014)	8,885	0	0	0	0		003
661112 SCS COLLAR 2575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	191	284,844	1,453.2200	(7,894)	0	0	(29,648)		(29,648)	(5,432)	0	0	0	125,369		003
661113 SCS COLLAR 2575 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	191	0	1,135.7700	29,365	0	0	73,865		73,865	15,051	0	0	0	0		003
661114 SCS COLLAR 2585 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	573	0	908.6200	(51,468)	0	0	(6,962)		(6,962)	18,467	0	0	0	0		003
661115 SCS COLLAR 2585 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	573	0	1,135.7700	88,094	0	0	221,596		221,596	45,154	0	0	0	0		003
661116 SCS COLLAR 2585 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	573	854,530	1,308.7500	(46,150)	0	0	(144,370)		(144,370)	(30,020)	0	0	0	125,369		003
661125 SCS COLLAR 2570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	101	150,954	908.6200	(9,092)	0	0	(1,230)		(1,230)	3,262	0	0	0	125,369		003
661126 SCS COLLAR 2570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	101	0	1,270.4700	(9,528)	0	0	(28,368)		(28,368)	(5,927)	0	0	0	0		003
661127 SCS COLLAR 2570 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/17/2019	101	0	1,135.7700	15,562	0	0	39,145		39,145	7,976	0	0	0	0		003
661128 SCS COLLAR 2574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	182	0	1,135.7700	39,611	0	0	79,268		79,268	10,947	0	0	0	0		003
661129 SCS COLLAR 2574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/21/2016	04/14/2021	182	271,717	1,743.0700	(7,800)	0	0	(20,313)		(20,313)	(659)	0	0	0	189,750		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
661130 SCS COLLAR 2574 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/14/2021	182	0	1,022.1900	(34,571)	0	0	(10,683)		(10,683)	10,361	0	0	0	0		003
661131 SCS COLLAR 2583 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/17/2019	224	0	2,556.2100	(13,507)	0	0	(34,698)		(34,698)	(14,380)	0	0	0	0		003
661132 SCS COLLAR 2583 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/17/2019	224	564,949	2,091.4800	51,444	0	0	108,771		108,771	38,414	0	0	0	125,369		003
661133 SCS COLLAR 2583 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/17/2019	224	0	1,882.3300	(44,799)	0	0	(9,450)		(9,450)	21,584	0	0	0	0		003
661149 SCS COLLAR 2569 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/14/2021	48	120,458	1,464.0400	(7,676)	0	0	(2,079)		(2,079)	3,519	0	0	0	189,750		003
661150 SCS COLLAR 2569 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/14/2021	48	0	2,091.4800	15,746	0	0	27,157		27,157	6,995	0	0	0	0		003
661151 SCS COLLAR 2569 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	04/21/2016	04/14/2021	48	0	2,425.9100	(9,403)	0	0	(17,113)		(17,113)	(4,629)	0	0	0	0		003
661159 SCS COLLAR 2595 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	300	756,478	2,091.4800	67,824	0	0	145,640		145,640	51,435	0	0	0	125,369		003
661160 SCS COLLAR 2595 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	300	0	1,673.1800	(41,448)	0	0	(6,970)		(6,970)	20,126	0	0	0	0		003
661161 SCS COLLAR 2595 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/17/2019	300	0	2,330.8700	(35,564)	0	0	(90,344)		(90,344)	(36,468)	0	0	0	0		003
661165 SCS COLLAR 2597 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	336	845,616	2,196.0500	94,068	0	0	167,213		167,213	44,033	0	0	0	189,750		003
661166 SCS COLLAR 2597 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	336	0	1,882.3300	(101,650)	0	0	(36,235)		(36,235)	41,093	0	0	0	0		003
661169 SCS COLLAR 2599 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	153	385,467	2,091.4800	49,600	0	0	86,904		86,904	22,385	0	0	0	189,750		003
661170 SCS COLLAR 2599 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	153	0	3,122.7300	(7,146)	0	0	(12,930)		(12,930)	(2,305)	0	0	0	0		003
661171 SCS COLLAR 2599 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/21/2016	04/14/2021	153	0	1,882.3300	(46,720)	0	0	(16,518)		(16,518)	18,732	0	0	0	0		003
661224 SCS COLLAR 2606 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/21/2016	04/17/2019	73	144,887	1,716.5100	13,388	0	0	22,758		22,758	11,999	0	0	0	125,369		003
661225 SCS COLLAR 2606 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/21/2016	04/17/2019	73	0	1,544.8600	(13,176)	0	0	(3,103)		(3,103)	7,576	0	0	0	0		003
661226 SCS COLLAR 2606 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/21/2016	04/17/2019	73	0	2,248.9700	(2,055)	0	0	(2,696)		(2,696)	(1,612)	0	0	0	0		003
664195 SCS COLLAR 2613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	292	435,975	1,107.9500	44,463	0	0	120,120		120,120	24,105	0	0	0	126,915		003
664196 SCS COLLAR 2613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	292	0	1,435.3100	(10,177)	0	0	(49,118)		(49,118)	(9,156)	0	0	0	0		003
664197 SCS COLLAR 2613 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	292	0	997.1500	(39,933)	0	0	(5,672)		(5,672)	12,727	0	0	0	0		003
664198 SCS COLLAR 2614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	407	606,868	1,286.5400	(30,154)	0	0	(109,785)		(109,785)	(22,692)	0	0	0	126,915		003
664199 SCS COLLAR 2614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	407	0	1,107.9500	61,891	0	0	167,204		167,204	33,554	0	0	0	0		003
664200 SCS COLLAR 2614 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	407	0	886.3600	(39,598)	0	0	(4,578)		(4,578)	12,293	0	0	0	0		003
664228 SCS COLLAR 2617 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	124	313,287	2,533.7200	(6,230)	0	0	(21,194)		(21,194)	(8,785)	0	0	0	126,915		003
664229 SCS COLLAR 2617 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	124	0	1,845.5700	(26,392)	0	0	(4,898)		(4,898)	11,378	0	0	0	0		003
664230 SCS COLLAR 2617 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	124	0	2,050.6300	28,178	0	0	64,651		64,651	22,116	0	0	0	0		003
664240 SCS COLLAR 2618 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	325	818,233	2,050.6300	73,593	0	0	168,853		168,853	57,762	0	0	0	126,915		003
664241 SCS COLLAR 2618 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	325	0	2,299.4300	(37,582)	0	0	(105,937)		(105,937)	(41,817)	0	0	0	0		003
664242 SCS COLLAR 2618 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/01/2019	325	0	1,640.5000	(47,619)	0	0	(7,061)		(7,061)	20,714	0	0	0	0		003
664244 SCS COLLAR 2619 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	334	841,577	2,153.1600	95,338	0	0	176,710		176,710	45,870	0	0	0	191,285		003
664245 SCS COLLAR 2619 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/05/2016	05/05/2021	334	0	1,845.5700	(106,518)	0	0	(34,315)		(34,315)	39,405	0	0	0	0		003
664315 SCS COLLAR 2635 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	05/05/2016	05/01/2019	201	396,779	1,641.6100	38,927	0	0	73,980		73,980	36,511	0	0	0	126,915		003
664316 SCS COLLAR 2635 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	05/05/2016	05/01/2019	201	0	2,193.0300	(8,181)	0	0	(10,319)		(10,319)	(6,253)	0	0	0	0		003
664317 SCS COLLAR 2635 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	05/05/2016	05/01/2019	201	0	1,477.4500	(36,498)	0	0	(6,945)		(6,945)	18,059	0	0	0	0		003
665993 SCS COLLAR 2655 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	101	150,760	1,097.6800	15,265	0	0	42,486		42,486	8,434	0	0	0	128,334		003
665994 SCS COLLAR 2655 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	101	0	987.9100	(13,543)	0	0	(1,941)		(1,941)	4,315	0	0	0	0		003
665995 SCS COLLAR 2655 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	101	0	1,389.3500	(4,103)	0	0	(20,118)		(20,118)	(3,918)	0	0	0	0		003
665998 SCS COLLAR 2656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	112	167,058	878.1400	(10,728)	0	0	(1,248)		(1,248)	3,333	0	0	0	128,334		003
665999 SCS COLLAR 2656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	112	0	1,097.6800	16,915	0	0	47,078		47,078	9,346	0	0	0	0		003
666000 SCS COLLAR 2656 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	112	0	1,257.0300	(8,825)	0	0	(32,827)		(32,827)	(6,727)	0	0	0	0		003
666021 SCS COLLAR 2659 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	1,724	4,344,127	2,047.2100	399,242	0	0	903,521		903,521	306,532	0	0	0	128,334		003
666022 SCS COLLAR 2659 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	1,724	0	1,842.4900	(356,600)	0	0	(69,213)		(69,213)	158,173	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
666023 SCS COLLAR 2659 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	1,724	0	2,598.2200	(76,107)	0	0	(237,998)		(237,998)	(95,570)	0	0	0	0		003
666024 SCS COLLAR 2660 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	2,513	6,331,595	2,047.2100	581,898	0	0	1,316,888		1,316,888	446,773	0	0	0	128,334		003
666025 SCS COLLAR 2660 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	2,513	0	1,637.7700	(358,914)	0	0	(55,997)		(55,997)	161,141	0	0	0	0		003
666026 SCS COLLAR 2660 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	2,513	0	2,339.7200	(271,760)	0	0	(751,767)		(751,767)	(299,623)	0	0	0	0		003
666033 SCS COLLAR 2663 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	98	246,126	2,480.3000	(6,706)	0	0	(20,037)		(20,037)	(8,274)	0	0	0	128,334		003
666034 SCS COLLAR 2663 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	98	0	2,047.2100	22,620	0	0	51,191		51,191	17,367	0	0	0	0		003
666035 SCS COLLAR 2663 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2019	98	0	1,842.4900	(20,204)	0	0	(3,921)		(3,921)	8,962	0	0	0	0		003
666064 SCS COLLAR 2670 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	219	551,322	1,842.4900	(67,052)	0	0	(22,533)		(22,533)	25,742	0	0	0	191,940		003
666065 SCS COLLAR 2670 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/17/2016	05/14/2021	219	0	2,149.5700	58,912	0	0	116,498		116,498	30,130	0	0	0	0		003
666119 SCS COLLAR 2676 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	271	403,385	987.9100	(54,379)	0	0	(14,600)		(14,600)	14,442	0	0	0	191,940		003
666120 SCS COLLAR 2676 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2021	271	0	1,152.5600	51,409	0	0	115,095		115,095	15,725	0	0	0	0		003
666123 SCS COLLAR 2678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,029	4,516,007	1,097.6800	469,515	0	0	1,272,648		1,272,648	252,643	0	0	0	128,334		003
666124 SCS COLLAR 2678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,029	0	987.9100	(393,787)	0	0	(58,132)		(58,132)	129,257	0	0	0	0		003
666125 SCS COLLAR 2678 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,029	0	1,462.8700	(107,249)	0	0	(463,809)		(463,809)	(82,031)	0	0	0	0		003
666126 SCS COLLAR 2679 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,335	4,972,361	1,097.6800	516,960	0	0	1,401,252		1,401,252	278,174	0	0	0	128,334		003
666127 SCS COLLAR 2679 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,335	0	878.1400	(316,847)	0	0	(37,159)		(37,159)	99,214	0	0	0	0		003
666128 SCS COLLAR 2679 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/14/2019	3,335	0	1,299.7600	(234,820)	0	0	(871,726)		(871,726)	(178,087)	0	0	0	0		003
666150 SCS COLLAR 2685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/17/2016	05/14/2021	104	154,835	1,446.1900	(9,290)	0	0	(25,266)		(25,266)	(2,778)	0	0	0	191,940		003
666151 SCS COLLAR 2685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/17/2016	05/14/2021	104	0	878.1400	(14,762)	0	0	(3,839)		(3,839)	4,447	0	0	0	0		003
666152 SCS COLLAR 2685 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/17/2016	05/14/2021	104	0	1,097.6800	22,066	0	0	48,195		48,195	6,633	0	0	0	0		003
666530 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	113	223,038	1,457.5400	(18,099)	0	0	(3,761)		(3,761)	9,763	0	0	0	128,443		003
666531 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	113	0	1,619.4900	21,539	0	0	43,607		43,607	20,994	0	0	0	0		003
666532 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	113	0	2,186.3100	(4,502)	0	0	(6,180)		(6,180)	(3,728)	0	0	0	0		003
666556 SCS COLLAR 2705 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	101	254,400	2,040.0400	23,917	0	0	53,515		53,515	18,066	0	0	0	128,443		003
666557 SCS COLLAR 2705 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	101	0	2,624.3100	(4,297)	0	0	(12,644)		(12,644)	(4,973)	0	0	0	0		003
666558 SCS COLLAR 2705 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/19/2016	05/15/2019	101	0	1,836.0400	(20,822)	0	0	(3,992)		(3,992)	9,172	0	0	0	0		003
666562 SCS COLLAR 2707 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	265	668,112	2,142.0400	76,530	0	0	142,664		142,664	36,774	0	0	0	192,303		003
666563 SCS COLLAR 2707 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/19/2016	05/19/2021	265	0	1,836.0400	(84,883)	0	0	(27,103)		(27,103)	30,994	0	0	0	0		003
666580 SCS COLLAR 2713 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	324	483,437	985.3000	(44,020)	0	0	(6,163)		(6,163)	13,737	0	0	0	128,443		003
666581 SCS COLLAR 2713 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	324	0	1,094.7800	49,700	0	0	137,046		137,046	27,170	0	0	0	0		003
666582 SCS COLLAR 2713 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	324	0	1,481.6700	(7,753)	0	0	(46,209)		(46,209)	(7,882)	0	0	0	0		003
666590 SCS COLLAR 2716 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/19/2021	94	140,265	1,094.7800	20,600	0	0	43,892		43,892	6,035	0	0	0	192,303		003
666591 SCS COLLAR 2716 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/19/2021	94	0	1,721.6500	(3,807)	0	0	(11,512)		(11,512)	(500)	0	0	0	0		003
666592 SCS COLLAR 2716 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/19/2021	94	0	985.3000	(18,025)	0	0	(5,058)		(5,058)	4,998	0	0	0	0		003
666616 SCS COLLAR 2723 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	477	710,856	875.8200	(46,458)	0	0	(5,261)		(5,261)	14,083	0	0	0	128,443		003
666617 SCS COLLAR 2723 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	477	0	1,312.9700	(29,670)	0	0	(120,114)		(120,114)	(24,431)	0	0	0	0		003
666618 SCS COLLAR 2723 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	05/19/2016	05/15/2019	477	0	1,094.7800	73,080	0	0	201,515		201,515	39,952	0	0	0	0		003
666675 SCS COLLAR 2730 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/15/2019	206	519,920	1,632.0320	(2,458)	0	0	(4,528)		(4,528)	13,101	0	0	0	128,443		003
666676 SCS COLLAR 2730 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/15/2019	206	0	2,040.0400	0	0	0	109,369		109,369	36,921	0	0	0	0		003
666677 SCS COLLAR 2730 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/15/2019	206	0	2,350.1260	0	0	0	(60,242)		(60,242)	(24,089)	0	0	0	0		003
667088 SCS COLLAR 2731 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	135,846	3,160.6340	0	0	0	(4,398)		(4,398)	(774)	0	0	0	192,303		003
667089 SCS COLLAR 2731 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	0	1,836.0360	(1,316)	0	0	(5,511)		(5,511)	6,302	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
667090 SCS COLLAR 2731 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/19/2016	05/19/2021	54	0	2,040.0400	0	0	0	32,712		32,712	8,222	0	0	0	0		003
669900 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	161,554	2,105.2600	21,051	0	0	36,170		36,170	9,202	0	0	0	193,314		003
669901 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	1,684.2100	(14,310)	0	0	(4,920)		(4,920)	6,312	0	0	0	0		003
669902 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	2,661.8900	(8,899)	0	0	(15,739)		(15,739)	(4,111)	0	0	0	0		003
669920 SCS COLLAR 2756 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	385,902	1,053.5300	(35,087)	0	0	(7,040)		(7,040)	13,439	0	0	0	130,701		003
669921 SCS COLLAR 2756 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	0	1,529.8600	(8,224)	0	0	(30,989)		(30,989)	(4,606)	0	0	0	0		003
669922 SCS COLLAR 2756 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	259	0	1,170.5800	41,026	0	0	93,645		93,645	18,607	0	0	0	0		003
669923 SCS COLLAR 2757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	551,471	936.4700	(35,549)	0	0	(5,855)		(5,855)	13,678	0	0	0	130,701		003
669924 SCS COLLAR 2757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	0	1,170.5800	58,628	0	0	133,823		133,823	26,590	0	0	0	0		003
669925 SCS COLLAR 2757 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/05/2019	370	0	1,372.2300	(26,344)	0	0	(78,815)		(78,815)	(15,300)	0	0	0	0		003
669947 SCS COLLAR 2765 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	706,850	1,170.5800	106,449	0	0	196,543		196,543	26,618	0	0	0	193,314		003
669948 SCS COLLAR 2765 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	0	1,516.9000	(43,865)	0	0	(99,131)		(99,131)	(9,623)	0	0	0	0		003
669949 SCS COLLAR 2765 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	474	0	936.4700	(71,428)	0	0	(21,962)		(21,962)	22,927	0	0	0	0		003
669959 SCS COLLAR 2769 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	548	1,379,793	2,210.5200	161,040	0	0	271,023		271,023	70,337	0	0	0	193,314		003
669960 SCS COLLAR 2769 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	06/02/2021	548	0	1,894.7300	(172,950)	0	0	(63,160)		(63,160)	68,039	0	0	0	0		003
669961 SCS COLLAR 2770 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	377	948,982	2,661.6800	(17,803)	0	0	(42,322)		(42,322)	(16,013)	0	0	0	130,701		003
669962 SCS COLLAR 2770 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	377	0	1,894.7300	(77,492)	0	0	(18,065)		(18,065)	37,898	0	0	0	0		003
669963 SCS COLLAR 2770 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	377	0	2,105.2600	89,316	0	0	180,680		180,680	62,813	0	0	0	0		003
669965 SCS COLLAR 2771 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	608	1,530,577	2,105.2600	144,054	0	0	291,412		291,412	101,308	0	0	0	130,701		003
669966 SCS COLLAR 2771 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	608	0	1,684.2100	(84,925)	0	0	(16,407)		(16,407)	43,114	0	0	0	0		003
669967 SCS COLLAR 2771 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/05/2019	608	0	2,398.3100	(68,772)	0	0	(159,490)		(159,490)	(64,049)	0	0	0	0		003
669980 SCS COLLAR 2776 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	64	160,357	1,473.6800	(10,571)	0	0	(3,022)		(3,022)	4,813	0	0	0	193,314		003
669981 SCS COLLAR 2776 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	64	0	2,105.2600	21,630	0	0	35,902		35,902	9,134	0	0	0	0		003
669982 SCS COLLAR 2776 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	06/02/2021	64	0	2,437.8900	(13,202)	0	0	(22,829)		(22,829)	(6,068)	0	0	0	0		003
670002 SCS COLLAR 2782 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/02/2016	06/05/2019	72	142,096	1,487.6800	(12,432)	0	0	(2,791)		(2,791)	6,673	0	0	0	130,701		003
670003 SCS COLLAR 2782 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/02/2016	06/05/2019	72	0	1,652.9800	12,870	0	0	25,954		25,954	12,668	0	0	0	0		003
670004 SCS COLLAR 2782 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/02/2016	06/05/2019	72	0	2,229.0400	(1,335)	0	0	(3,302)		(3,302)	(1,951)	0	0	0	0		003
672953 SCS COLLAR 2784 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	211	531,479	1,657.2000	(32,465)	0	0	(5,364)		(5,364)	14,354	0	0	0	131,657		003
672954 SCS COLLAR 2784 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	211	0	2,071.5000	51,452	0	0	107,052		107,052	36,314	0	0	0	0		003
672955 SCS COLLAR 2784 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	211	0	2,293.7700	(30,634)	0	0	(71,162)		(71,162)	(27,304)	0	0	0	0		003
672956 SCS COLLAR 2785 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,080	5,239,392	1,864.3500	(461,171)	0	0	(93,816)		(93,816)	200,818	0	0	0	131,657		003
672957 SCS COLLAR 2785 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,080	0	2,633.7100	(109,209)	0	0	(264,195)		(264,195)	(102,497)	0	0	0	0		003
672958 SCS COLLAR 2785 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,080	0	2,071.5000	507,223	0	0	1,055,331		1,055,331	357,984	0	0	0	0		003
672959 SCS COLLAR 2786 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,041	5,140,880	2,364.4100	(245,631)	0	0	(586,024)		(586,024)	(231,546)	0	0	0	131,657		003
672960 SCS COLLAR 2786 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,041	0	2,071.5000	497,686	0	0	1,035,489		1,035,489	351,253	0	0	0	0		003
672961 SCS COLLAR 2786 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,041	0	1,657.2000	(314,024)	0	0	(51,884)		(51,884)	138,847	0	0	0	0		003
672968 SCS COLLAR 2789 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	58	147,161	1,864.3500	(12,953)	0	0	(2,635)		(2,635)	5,640	0	0	0	131,657		003
672969 SCS COLLAR 2789 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	58	0	2,071.5000	14,247	0	0	29,642		29,641	10,055	0	0	0	0		003
672970 SCS COLLAR 2789 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	58	0	2,515.2200	(4,518)	0	0	(11,117)		(11,117)	(4,520)	0	0	0	0		003
672973 SCS COLLAR 2790 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	6,271	15,798,448	3,842.6300	(66,897)	0	0	(103,143)		(103,143)	2,730	0	0	0	194,177		003
672974 SCS COLLAR 2790 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	6,271	0	1,864.3500	(2,101,652)	0	0	(691,221)		(691,221)	756,020	0	0	0	0		003
672975 SCS COLLAR 2790 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	6,271	0	2,071.5000	2,116,978	0	0	3,687,173		3,687,173	926,769	0	0	0	0		003
672976 SCS COLLAR 2791 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	13,287	33,474,711	1,657.2000	(3,355,457)	0	0	(975,050)		(975,050)	1,269,045	0	0	0	194,177		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
672977 SCS COLLAR 2791 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	13,287	0	2,071.5000	4,485,582	0	0	7,812,607		7,812,607	1,963,694	0	0	0	0		003
672978 SCS COLLAR 2791 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	13,287	0	2,861.9800	(1,239,410)	0	0	(2,205,400)		(2,205,400)	(519,166)	0	0	0	0		003
672979 SCS COLLAR 2792 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,712	6,832,615	2,071.5000	915,564	0	0	1,594,653		1,594,653	400,815	0	0	0	194,177		003
672980 SCS COLLAR 2792 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,712	0	2,556.6500	(438,822)	0	0	(807,587)		(807,587)	(213,533)	0	0	0	0		003
672981 SCS COLLAR 2792 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,712	0	1,450.0500	(499,046)	0	0	(123,187)		(123,187)	199,305	0	0	0	0		003
672990 SCS COLLAR 2796 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	252	634,856	1,864.3500	(84,454)	0	0	(27,777)		(27,777)	30,380	0	0	0	194,177		003
672991 SCS COLLAR 2796 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	252	0	2,175.0800	73,837	0	0	130,862		130,862	33,627	0	0	0	0		003
672992 SCS COLLAR 2797 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	114	287,023	1,760.7800	(33,264)	0	0	(10,323)		(10,323)	12,266	0	0	0	194,177		003
672993 SCS COLLAR 2797 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	114	0	2,175.0800	33,382	0	0	59,164		59,164	15,203	0	0	0	0		003
672994 SCS COLLAR 2797 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	114	0	3,902.0800	(1,055)	0	0	(1,627)		(1,627)	89	0	0	0	0		003
672995 SCS COLLAR 2798 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	56	141,079	1,553.6300	(12,130)	0	0	(3,268)		(3,268)	4,711	0	0	0	194,177		003
672996 SCS COLLAR 2798 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	56	0	2,175.0800	16,408	0	0	29,081		29,080	7,473	0	0	0	0		003
672997 SCS COLLAR 2798 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	56	0	2,912.3200	(4,739)	0	0	(8,343)		(8,343)	(1,894)	0	0	0	0		003
672998 SCS COLLAR 2799 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,752	4,103,006	1,505.8200	(108,681)	0	0	(366,978)		(366,978)	(58,007)	0	0	0	131,657		003
672999 SCS COLLAR 2799 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,752	0	1,149.3000	444,845	0	0	1,044,329		1,044,329	205,236	0	0	0	0		003
673000 SCS COLLAR 2799 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	2,752	0	1,034.3700	(382,534)	0	0	(70,129)		(70,129)	136,268	0	0	0	0		003
673001 SCS COLLAR 2800 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	395	588,923	1,034.3700	(54,907)	0	0	(10,066)		(10,066)	19,559	0	0	0	131,657		003
673002 SCS COLLAR 2800 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	395	0	1,149.3000	63,851	0	0	149,897		149,897	29,458	0	0	0	0		003
673003 SCS COLLAR 2800 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2019	395	0	1,441.8000	(21,043)	0	0	(67,075)		(67,075)	(12,007)	0	0	0	0		003
673004 SCS COLLAR 2801 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	3,182	4,743,817	1,920.3700	(94,717)	0	0	(226,975)		(226,975)	2,551	0	0	0	194,177		003
673005 SCS COLLAR 2801 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	3,182	0	1,149.3000	721,637	0	0	1,368,280		1,368,280	185,561	0	0	0	0		003
673006 SCS COLLAR 2801 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	3,182	0	1,034.3700	(641,439)	0	0	(204,345)		(204,345)	184,733	0	0	0	0		003
673009 SCS COLLAR 2802 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	16,225	24,188,668	919.4400	(2,504,483)	0	0	(717,400)		(717,400)	759,013	0	0	0	194,177		003
673010 SCS COLLAR 2802 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	16,225	0	1,149.3000	3,679,616	0	0	6,976,846		6,976,846	946,173	0	0	0	0		003
673011 SCS COLLAR 2802 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	16,225	0	1,602.3600	(1,249,167)	0	0	(2,778,566)		(2,778,566)	(217,979)	0	0	0	0		003
673012 SCS COLLAR 2803 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,689	4,009,608	804.5100	(307,214)	0	0	(77,395)		(77,395)	98,153	0	0	0	194,177		003
673013 SCS COLLAR 2803 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,689	0	1,441.9100	(315,003)	0	0	(669,473)		(669,473)	(74,024)	0	0	0	0		003
673014 SCS COLLAR 2803 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2016	06/14/2021	2,689	0	1,149.3000	609,948	0	0	1,156,509		1,156,509	156,841	0	0	0	0		003
673037 SCS COLLAR 2809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	3,500	5,218,587	1,347.7200	(261,738)	0	0	(807,868)		(807,868)	(158,300)	0	0	0	131,657		003
673038 SCS COLLAR 2809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	3,500	0	919.4400	(358,450)	0	0	(52,007)		(52,007)	123,492	0	0	0	0		003
673039 SCS COLLAR 2809 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	3,500	0	1,149.3000	561,210	0	0	1,328,276		1,328,276	261,038	0	0	0	0		003
673046 SCS COLLAR 2812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	127	189,390	1,149.3000	20,367	0	0	48,205		48,205	9,473	0	0	0	131,657		003
673047 SCS COLLAR 2812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	127	0	919.4400	(13,009)	0	0	(1,887)		(1,887)	4,482	0	0	0	0		003
673048 SCS COLLAR 2812 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2019	127	0	1,306.9400	(11,249)	0	0	(32,959)		(32,959)	(6,565)	0	0	0	0		003
673049 SCS COLLAR 2813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2021	111	166,040	2,504.2800	(419)	0	0	(1,404)		(1,404)	423	0	0	0	194,177		003
673050 SCS COLLAR 2813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2021	111	0	1,206.7700	22,848	0	0	43,579		43,579	5,843	0	0	0	0		003
673051 SCS COLLAR 2813 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2016	06/14/2021	111	0	1,034.3700	(22,938)	0	0	(7,152)		(7,152)	6,466	0	0	0	0		003
673171 SCS COLLAR 2834 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/16/2016	06/16/2021	5,355	13,490,401	2,077.9900	(93,689)	0	0	2,146,376		2,146,376	1,210,120	0	0	0	194,321		003
673309 SCS COLLAR 2841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	219	325,910	975.9600	(2,113)	0	0	(11,696)		(11,696)	11,418	0	0	0	194,321		003
673310 SCS COLLAR 2841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	219	0	1,948.3600	0	0	0	(14,406)		(14,406)	267	0	0	0	0		003
673311 SCS COLLAR 2841 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	219	0	1,205.6000	0	0	0	85,742		85,742	11,492	0	0	0	0		003
673315 SCS COLLAR 2843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	06/16/2016	06/16/2021	2,644	3,942,078	1,148.1900	0	0	0	1,139,446		1,139,446	154,482	0	0	0	194,321		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
673316 SCS COLLAR 2843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	2,644	0	1,978.1000	0	0	0	(159,670)	..	(159,670)	4,251	0	0	0	0		003
673317 SCS COLLAR 2843 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	2,644	0	1,033.3700	(25,563)	0	0	(169,570)	..	(169,570)	153,243	0	0	0	0		003
673320 SCS COLLAR 2845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	150	223,332	1,148.1900	0	0	0	64,554	..	64,554	8,752	0	0	0	194,321		003
673321 SCS COLLAR 2845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	150	0	918.5500	(4,888)	0	0	(6,616)	..	(6,616)	6,996	0	0	0	0		003
673322 SCS COLLAR 2845 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	150	0	1,500.6800	0	0	0	(32,763)	..	(32,763)	(3,301)	0	0	0	0		003
673326 SCS COLLAR 2847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	1,681,485	803.7300	(10,904)	0	0	(32,429)	..	(32,429)	41,102	0	0	0	194,321		003
673327 SCS COLLAR 2847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	0	1,148.1900	0	0	0	486,029	..	486,029	65,894	0	0	0	0		003
673328 SCS COLLAR 2847 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	1,128	0	1,436.3900	0	0	0	(284,391)	..	(284,391)	(31,735)	0	0	0	0		003
673332 SCS COLLAR 2849 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	472,634	1,148.1900	0	0	0	120,700	..	120,700	23,632	0	0	0	132,185		003
673333 SCS COLLAR 2849 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	0	1,350.6200	0	0	0	(72,720)	..	(72,720)	(14,170)	0	0	0	0		003
673334 SCS COLLAR 2849 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	317	0	918.5500	(6,239)	0	0	(4,744)	..	(4,744)	11,203	0	0	0	0		003
673335 SCS COLLAR 2850 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	337,595	1,514.9200	0	0	0	(29,272)	..	(29,272)	(4,505)	0	0	0	132,185		003
673336 SCS COLLAR 2850 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	0	1,148.1900	0	0	0	86,214	..	86,214	16,880	0	0	0	0		003
673337 SCS COLLAR 2850 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/19/2019	226	0	1,033.3700	(4,456)	0	0	(5,808)	..	(5,808)	11,208	0	0	0	0		003
673342 SCS COLLAR 2851 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	12,087,220	918.5500	(78,382)	0	0	(358,096)	..	(358,096)	378,664	0	0	0	194,321		003
673343 SCS COLLAR 2851 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	0	1,598.8500	0	0	0	(1,402,618)	..	(1,402,618)	(111,467)	0	0	0	0		003
673344 SCS COLLAR 2851 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	8,108	0	1,148.1900	0	0	0	3,493,776	..	3,493,776	473,674	0	0	0	0		003
673362 SCS COLLAR 2853 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	388,235	1,205.6000	0	0	0	102,139	..	102,139	13,690	0	0	0	194,321		003
673363 SCS COLLAR 2853 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	0	861.1400	(2,518)	0	0	(9,364)	..	(9,364)	10,797	0	0	0	0		003
673364 SCS COLLAR 2853 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	06/16/2016	06/16/2021	260	0	1,616.1900	0	0	0	(43,112)	..	(43,112)	(3,227)	0	0	0	0		003
673368 SCS COLLAR 2855 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	06/16/2016	06/16/2021	4,387	11,053,473	1,870.1900	(1,499,929)	0	0	(489,669)	..	(489,669)	532,142	0	0	0	194,321		003
673369 SCS COLLAR 2855 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	06/16/2016	06/16/2021	4,387	0	3,727.9100	(50,144)	0	0	(95,510)	..	(95,510)	(2,587)	0	0	0	0		003
673370 SCS COLLAR 2855 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	06/16/2016	06/16/2021	4,387	0	2,077.9900	1,473,306	0	0	2,561,485	..	2,561,485	644,390	0	0	0	0		003
673371 SCS COLLAR 2856 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	152	227,228	2,508.8700	(1,123)	0	0	(1,905)	..	(1,905)	579	0	0	0	194,321		003
673372 SCS COLLAR 2856 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	152	0	1,033.3700	(31,850)	0	0	(9,774)	..	(9,774)	8,833	0	0	0	0		003
673373 SCS COLLAR 2856 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/16/2016	06/16/2021	152	0	1,205.6000	31,500	0	0	59,780	..	59,780	8,013	0	0	0	0		003
673385 SCS COLLAR 2861 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	274	689,856	1,870.1900	(62,129)	0	0	(12,655)	..	(12,655)	26,750	0	0	0	132,185		003
673386 SCS COLLAR 2861 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	274	0	2,077.9900	67,261	0	0	137,686	..	137,686	46,769	0	0	0	0		003
673387 SCS COLLAR 2861 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	274	0	2,608.2900	(14,885)	0	0	(38,469)	..	(38,468)	(15,176)	0	0	0	0		003
673388 SCS COLLAR 2862 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	412	1,037,818	1,662.3900	(65,167)	0	0	(10,756)	..	(10,756)	28,402	0	0	0	132,185		003
673389 SCS COLLAR 2862 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	412	0	2,352.9100	(50,693)	0	0	(121,944)	..	(121,944)	(47,810)	0	0	0	0		003
673390 SCS COLLAR 2862 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/19/2019	412	0	2,077.9900	101,188	0	0	207,134	..	207,134	70,359	0	0	0	0		003
673391 SCS COLLAR 2863 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	8,215	20,695,708	2,834.5900	(827,045)	0	0	(1,448,189)	..	(1,448,189)	(347,833)	0	0	0	194,321		003
673392 SCS COLLAR 2863 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	8,215	0	2,077.9900	2,786,334	0	0	4,795,935	..	4,795,935	1,206,507	0	0	0	0		003
673393 SCS COLLAR 2863 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	8,215	0	1,662.3900	(2,103,021)	0	0	(610,728)	..	(610,728)	789,682	0	0	0	0		003
673394 SCS COLLAR 2864 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	883	2,223,547	2,077.9900	300,464	0	0	515,275	..	515,275	129,627	0	0	0	194,321		003
673395 SCS COLLAR 2864 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	883	0	1,454.5900	(163,685)	0	0	(40,655)	..	(40,655)	65,295	0	0	0	0		003
673396 SCS COLLAR 2864 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	883	0	2,526.8400	(152,222)	0	0	(276,480)	..	(276,480)	(73,127)	0	0	0	0		003
673397 SCS COLLAR 2865 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	361	909,303	1,870.1900	(121,508)	0	0	(40,282)	..	(40,282)	43,776	0	0	0	194,321		003
673398 SCS COLLAR 2865 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	361	0	2,181.8900	106,688	0	0	185,917	..	185,917	47,795	0	0	0	0		003
673399 SCS COLLAR 2866 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	171	430,402	2,181.8900	51,315	0	0	88,000	..	88,000	22,623	0	0	0	194,321		003
673400 SCS COLLAR 2866 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	171	0	1,766.2900	(50,648)	0	0	(15,676)	..	(15,676)	18,513	0	0	0	0		003
673401 SCS COLLAR 2866 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	171	0	3,569.5700	(3,656)	0	0	(5,437)	..	(5,437)	(458)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
673402 SCS COLLAR 2867 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	111	278,853	2,181.8900	33,361	0	0	57,014		57,014	14,657	0	0	0	194,321		003
673403 SCS COLLAR 2867 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	111	0	1,558.4900	(24,244)	0	0	(6,547)		(6,547)	9,372	0	0	0	0		003
673404 SCS COLLAR 2867 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	06/16/2016	06/16/2021	111	0	2,838.9500	(11,054)	0	0	(19,334)		(19,334)	(4,629)	0	0	0	0		003
673411 SCS COLLAR 2870 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/19/2019	101	198,786	2,220.9900	(2,204)	0	0	(4,956)		(4,956)	(2,917)	0	0	0	132,185		003
673412 SCS COLLAR 2870 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/19/2019	101	0	1,568.8300	19,967	0	0	43,010		43,010	19,514	0	0	0	0		003
673413 SCS COLLAR 2870 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/19/2019	101	0	1,411.9500	(20,472)	0	0	(3,089)		(3,089)	7,943	0	0	0	0		003
673416 SCS COLLAR 2872 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/16/2021	1,029	2,030,637	1,568.8300	259,729	0	0	497,924		497,924	182,955	0	0	0	194,321		003
673417 SCS COLLAR 2872 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/16/2021	1,029	0	3,176.8800	(5,833)	0	0	(8,039)		(8,039)	(2,247)	0	0	0	0		003
673418 SCS COLLAR 2872 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/16/2016	06/16/2021	1,029	0	1,411.9500	(267,486)	0	0	(79,198)		(79,198)	91,044	0	0	0	0		003
678933 SCS COLLAR 2875 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/07/2016	06/30/2021	10,377	26,142,308	2,097.9000	(302,154)	0	0	4,021,645		4,021,645	2,448,725	0	0	0	195,322		003
679512 SCS COLLAR 2876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	5,907	8,807,023	1,892.1500	(182,885)	0	0	(465,969)		(465,969)	131	0	0	0	195,322		003
679513 SCS COLLAR 2876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	5,907	0	1,149.7600	1,299,615	0	0	2,545,364		2,545,364	343,764	0	0	0	0		003
679514 SCS COLLAR 2876 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	5,907	0	1,034.7800	(1,211,005)	0	0	(384,916)		(384,916)	343,091	0	0	0	0		003
679515 SCS COLLAR 2877 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	14,488	21,600,028	1,563.6700	(1,129,493)	0	0	(2,755,288)		(2,755,288)	(243,802)	0	0	0	195,322		003
679516 SCS COLLAR 2877 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	14,488	0	1,149.7600	3,187,424	0	0	6,242,737		6,242,737	843,112	0	0	0	0		003
679517 SCS COLLAR 2877 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	07/07/2016	06/30/2021	14,488	0	919.8000	(2,289,150)	0	0	(651,525)		(651,525)	679,053	0	0	0	0		003
679527 SCS COLLAR 2881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	298	444,760	1,542.2800	(25,525)	0	0	(59,714)		(59,714)	(5,572)	0	0	0	195,322		003
679528 SCS COLLAR 2881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	298	0	1,207.2400	57,305	0	0	117,024		117,024	15,624	0	0	0	0		003
679529 SCS COLLAR 2881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	298	0	862.3200	(36,539)	0	0	(10,936)		(10,936)	12,422	0	0	0	0		003
679530 SCS COLLAR 2882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	327	487,550	1,777.1800	(13,886)	0	0	(35,635)		(35,635)	(1,150)	0	0	0	195,322		003
679531 SCS COLLAR 2882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	327	0	1,207.2400	62,818	0	0	128,283		128,283	17,127	0	0	0	0		003
679532 SCS COLLAR 2882 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	327	0	977.2900	(54,152)	0	0	(17,795)		(17,795)	17,130	0	0	0	0		003
679533 SCS COLLAR 2883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	645,744	2,069.5600	(6,623)	0	0	(20,330)		(20,330)	1,032	0	0	0	195,322		003
679534 SCS COLLAR 2883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	0	1,034.7800	(83,491)	0	0	(28,223)		(28,223)	25,156	0	0	0	0		003
679535 SCS COLLAR 2883 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	433	0	1,207.2400	83,201	0	0	169,907		169,907	22,684	0	0	0	0		003
679536 SCS COLLAR 2884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	2,050,044	1,149.7600	297,429	0	0	592,494		592,494	80,019	0	0	0	195,322		003
679537 SCS COLLAR 2884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	0	804.8300	(148,027)	0	0	(40,360)		(40,360)	50,370	0	0	0	0		003
679538 SCS COLLAR 2884 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/07/2016	06/30/2021	1,375	0	1,397.4100	(171,348)	0	0	(378,461)		(378,461)	(44,335)	0	0	0	0		003
679545 SCS COLLAR 2887 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	1,730,490	1,678.3200	(108,320)	0	0	(19,365)		(19,365)	49,136	0	0	0	133,549		003
679546 SCS COLLAR 2887 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	0	2,097.9000	161,637	0	0	335,591		335,591	114,687	0	0	0	0		003
679547 SCS COLLAR 2887 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	687	0	2,358.6700	(81,618)	0	0	(202,151)		(202,151)	(78,861)	0	0	0	0		003
679548 SCS COLLAR 2888 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	647	1,629,615	1,888.1100	(224,461)	0	0	(75,475)		(75,475)	79,914	0	0	0	195,322		003
679549 SCS COLLAR 2888 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	647	0	2,202.8000	185,515	0	0	325,527		325,527	83,583	0	0	0	0		003
679553 SCS COLLAR 2890 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	160	403,501	2,097.9000	53,125	0	0	91,606		91,606	23,057	0	0	0	195,322		003
679554 SCS COLLAR 2890 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	06/30/2021	160	0	1,888.1100	(55,578)	0	0	(18,688)		(18,688)	19,787	0	0	0	0		003
679558 SCS COLLAR 2892 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	253,390	2,097.9000	23,668	0	0	49,139		49,139	16,793	0	0	0	133,549		003
679559 SCS COLLAR 2892 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	0	1,678.3200	(15,861)	0	0	(2,836)		(2,836)	7,195	0	0	0	0		003
679560 SCS COLLAR 2892 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/07/2016	07/02/2019	101	0	2,290.9000	(14,473)	0	0	(34,429)		(34,429)	(13,061)	0	0	0	0		003
679582 SCS COLLAR 2899 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	272	537,385	2,057.9800	(6,741)	0	0	(29,158)		(29,158)	(17,321)	0	0	0	133,549		003
679583 SCS COLLAR 2899 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	272	0	1,583.0600	47,841	0	0	113,460		113,460	51,804	0	0	0	0		003
679584 SCS COLLAR 2899 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	272	0	1,424.7500	(49,565)	0	0	(8,985)		(8,985)	22,222	0	0	0	0		003
679588 SCS COLLAR 2900 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	06/30/2021	1,984	3,915,046	1,583.0600	439,603	0	0	942,364		942,364	348,384	0	0	0	195,322		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
679589 SCS COLLAR 2900 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	06/30/2021	1,984	0	1,424.7500	(518,090)	0	0	(159,200)		(159,200)	179,927	0	0	0	0		003
679596 SCS COLLAR 2903 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	208	309,905	1,034.7800	(28,680)	0	0	(5,514)		(5,514)	10,387	0	0	0	133,549		003
679597 SCS COLLAR 2903 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	208	0	1,149.7600	32,505	0	0	79,067		79,067	15,355	0	0	0	0		003
679598 SCS COLLAR 2903 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	208	0	1,575.1700	(4,594)	0	0	(21,151)		(21,151)	(2,604)	0	0	0	0		003
679599 SCS COLLAR 2904 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	237	353,993	1,149.7600	37,129	0	0	90,315		90,315	17,539	0	0	0	133,549		003
679600 SCS COLLAR 2904 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	237	0	1,368.2100	(14,802)	0	0	(51,974)		(51,974)	(9,898)	0	0	0	0		003
679601 SCS COLLAR 2904 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	237	0	919.8000	(23,205)	0	0	(3,692)		(3,692)	8,508	0	0	0	0		003
679602 SCS COLLAR 2905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	136	202,282	1,149.7600	21,216	0	0	51,608		51,608	10,022	0	0	0	133,549		003
679603 SCS COLLAR 2905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	136	0	1,278.5300	(12,884)	0	0	(38,244)		(38,244)	(7,553)	0	0	0	0		003
679604 SCS COLLAR 2905 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/07/2016	07/02/2019	136	0	919.8000	(13,260)	0	0	(2,110)		(2,110)	4,862	0	0	0	0		003
679611 SCS COLLAR 2908 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	1,812,153	2,097.9000	167,197	0	0	351,428		351,428	120,099	0	0	0	133,549		003
679612 SCS COLLAR 2908 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	0	1,888.1100	(158,717)	0	0	(35,673)		(35,673)	72,565	0	0	0	0		003
679613 SCS COLLAR 2908 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	719	0	2,617.5500	(38,117)	0	0	(99,626)		(99,626)	(38,898)	0	0	0	0		003
679614 SCS COLLAR 2909 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	19,543,383	2,097.9000	2,524,910	0	0	4,436,911		4,436,911	1,116,754	0	0	0	195,322		003
679615 SCS COLLAR 2909 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	0	3,642.5800	(122,216)	0	0	(215,024)		(215,024)	(15,010)	0	0	0	0		003
679616 SCS COLLAR 2909 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	7,757	0	1,888.1100	(2,628,578)	0	0	(905,144)		(905,143)	958,377	0	0	0	0		003
679617 SCS COLLAR 2910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	35,688,231	1,678.3200	(3,601,815)	0	0	(1,104,287)		(1,104,287)	1,390,360	0	0	0	195,322		003
679618 SCS COLLAR 2910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	0	2,804.2600	(1,421,418)	0	0	(2,695,167)		(2,695,167)	(660,245)	0	0	0	0		003
679619 SCS COLLAR 2910 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	14,166	0	2,097.9000	4,610,745	0	0	8,102,257		8,102,257	2,039,308	0	0	0	0		003
679620 SCS COLLAR 2911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	2,167	5,460,476	2,097.9000	705,467	0	0	1,239,685		1,239,685	312,024	0	0	0	195,322		003
679621 SCS COLLAR 2911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	2,167	0	1,468.5300	(399,681)	0	0	(105,191)		(105,191)	163,977	0	0	0	0		003
679622 SCS COLLAR 2911 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	2,167	0	2,514.9600	(368,899)	0	0	(697,100)		(697,100)	(183,530)	0	0	0	0		003
679623 SCS COLLAR 2912 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	365	919,886	3,663.9800	(5,462)	0	0	(9,620)		(9,620)	(599)	0	0	0	195,322		003
679624 SCS COLLAR 2912 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	365	0	1,783.2200	(107,569)	0	0	(35,068)		(35,068)	40,378	0	0	0	0		003
679625 SCS COLLAR 2912 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	365	0	2,202.8000	102,399	0	0	183,754		183,754	47,181	0	0	0	0		003
679626 SCS COLLAR 2913 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	616	1,552,760	2,202.8000	172,848	0	0	310,175		310,175	79,641	0	0	0	195,322		003
679627 SCS COLLAR 2913 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	616	0	1,573.4300	(134,110)	0	0	(38,313)		(38,313)	53,320	0	0	0	0		003
679628 SCS COLLAR 2913 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	616	0	2,848.7400	(56,685)	0	0	(106,929)		(106,929)	(25,444)	0	0	0	0		003
679629 SCS COLLAR 2914 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	286	720,537	2,468.8100	(24,990)	0	0	(63,464)		(63,464)	(25,467)	0	0	0	133,549		003
679630 SCS COLLAR 2914 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	286	0	2,097.9000	66,480	0	0	139,733		139,733	47,753	0	0	0	0		003
679631 SCS COLLAR 2914 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	286	0	1,678.3200	(43,422)	0	0	(8,063)		(8,063)	20,459	0	0	0	0		003
679638 SCS COLLAR 2917 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	64	162,121	2,097.9000	14,958	0	0	31,440		31,440	10,744	0	0	0	133,549		003
679639 SCS COLLAR 2917 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	64	0	2,504.0500	(5,023)	0	0	(12,904)		(12,904)	(5,198)	0	0	0	0		003
679640 SCS COLLAR 2917 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	07/02/2019	64	0	1,888.1100	(14,199)	0	0	(3,191)		(3,191)	6,492	0	0	0	0		003
679641 SCS COLLAR 2918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	163	409,504	1,888.1100	(55,078)	0	0	(18,966)		(18,966)	20,081	0	0	0	195,322		003
679642 SCS COLLAR 2918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	163	0	3,075.9400	(9,357)	0	0	(17,284)		(17,284)	(3,511)	0	0	0	0		003
679643 SCS COLLAR 2918 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	163	0	2,097.9000	52,906	0	0	92,969		92,969	23,400	0	0	0	0		003
679644 SCS COLLAR 2919 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	72	180,134	2,617.7600	(10,164)	0	0	(19,342)		(19,342)	(5,051)	0	0	0	195,322		003
679645 SCS COLLAR 2919 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	72	0	1,678.3200	(18,180)	0	0	(5,574)		(5,574)	7,018	0	0	0	0		003
679646 SCS COLLAR 2919 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	07/07/2016	06/30/2021	72	0	2,097.9000	23,272	0	0	40,896		40,896	10,293	0	0	0	0		003
679665 SCS COLLAR 2926 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63...	07/07/2016	07/02/2019	727	1,084,021	1,149.7560	0	0	0	276,570		276,570	53,710	0	0	0	133,549		003
679666 SCS COLLAR 2926 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63...	07/07/2016	07/02/2019	727	0	1,467.0890	0	0	0	114,263		114,263	19,345	0	0	0	0		003
679667 SCS COLLAR 2926 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63...	07/07/2016	07/02/2019	727	0	1,034.7800	(16,419)	0	0	(19,287)		(19,287)	36,334	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
679668 SCS COLLAR 2927 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	07/02/2019	958	1,428,937	1,149.7560	0	0	0	364,570		364,570	70,799	0	0	0	133,549		003
679669 SCS COLLAR 2927 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	07/02/2019	958	0	1,319.1150	0	0	0	(242,193)		(242,193)	(47,356)	0	0	0	0		003
679670 SCS COLLAR 2927 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	07/02/2019	958	0	919.8050	(21,643)	0	0	(14,903)		(14,903)	34,344	0	0	0	0		003
679674 SCS COLLAR 2929 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	88	130,965	1,149.7560	0	0	0	37,851		37,851	5,112	0	0	0	195,322		003
679675 SCS COLLAR 2929 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	88	0	1,034.7800	(3,415)	0	0	(5,724)		(5,724)	5,102	0	0	0	0		003
679676 SCS COLLAR 2929 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/07/2016	06/30/2021	88	0	1,626.7900	0	0	0	(14,291)		(14,291)	(1,041)	0	0	0	0		003
681672 SCS COLLAR 2941 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	52	130,528	1,729.3900	(7,592)	0	0	(1,737)		(1,737)	4,080	0	0	0	134,898		003
681673 SCS COLLAR 2941 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	52	0	2,161.7400	12,178	0	0	22,831		22,831	8,046	0	0	0	0		003
681674 SCS COLLAR 2941 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	52	0	2,348.3000	(7,775)	0	0	(15,737)		(15,737)	(6,069)	0	0	0	0		003
681675 SCS COLLAR 2942 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	1,749	4,406,497	1,945.5700	(376,059)	0	0	(102,363)		(102,363)	192,028	0	0	0	134,898		003
681676 SCS COLLAR 2942 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	1,749	0	2,161.7400	411,108	0	0	770,757		770,757	271,615	0	0	0	0		003
681677 SCS COLLAR 2942 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	1,749	0	2,669.3200	(97,361)	0	0	(204,690)		(204,690)	(76,554)	0	0	0	0		003
681678 SCS COLLAR 2943 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	2,002	5,042,822	1,729.3900	(293,327)	0	0	(67,121)		(67,121)	157,625	0	0	0	134,898		003
681679 SCS COLLAR 2943 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	2,002	0	2,161.7400	470,475	0	0	882,059		882,059	310,838	0	0	0	0		003
681680 SCS COLLAR 2943 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/15/2019	2,002	0	2,418.1200	(248,456)	0	0	(513,934)		(513,934)	(202,898)	0	0	0	0		003
681692 SCS COLLAR 2946 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	12,357	31,132,172	1,729.3900	(3,102,714)	0	0	(1,082,692)		(1,082,692)	1,288,243	0	0	0	196,318		003
681693 SCS COLLAR 2946 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	12,357	0	2,161.7400	4,142,916	0	0	6,567,672		6,567,672	1,667,540	0	0	0	0		003
681694 SCS COLLAR 2946 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	12,357	0	2,861.9300	(1,319,623)	0	0	(2,115,048)		(2,115,048)	(499,401)	0	0	0	0		003
681695 SCS COLLAR 2947 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	2,936	7,395,828	1,513.2200	(531,986)	0	0	(161,365)		(161,365)	236,166	0	0	0	196,318		003
681696 SCS COLLAR 2947 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	2,936	0	2,161.7400	984,200	0	0	1,560,231		1,560,231	396,145	0	0	0	0		003
681697 SCS COLLAR 2947 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	2,936	0	2,581.3300	(518,594)	0	0	(852,467)		(852,467)	(222,662)	0	0	0	0		003
681698 SCS COLLAR 2948 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	96	242,410	1,945.5700	(32,327)	0	0	(12,578)		(12,578)	12,561	0	0	0	196,318		003
681699 SCS COLLAR 2948 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	96	0	2,161.7400	32,259	0	0	51,139		51,139	12,984	0	0	0	0		003
681700 SCS COLLAR 2949 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	108	272,711	1,621.3100	(23,206)	0	0	(7,589)		(7,589)	9,953	0	0	0	196,318		003
681701 SCS COLLAR 2949 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	108	0	2,269.8300	31,218	0	0	50,118		50,118	12,924	0	0	0	0		003
681702 SCS COLLAR 2949 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/15/2016	07/14/2021	108	0	2,913.8100	(10,460)	0	0	(16,628)		(16,628)	(3,800)	0	0	0	0		003
681708 SCS COLLAR 2950 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2016	07/14/2021	7,044	17,746,027	1,945.5700	(2,344,972)	0	0	(920,785)		(920,785)	919,581	0	0	0	196,318		003
681709 SCS COLLAR 2950 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2016	07/14/2021	7,044	0	2,161.7400	2,375,402	0	0	3,743,718		3,743,718	950,535	0	0	0	0		003
681710 SCS COLLAR 2950 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/15/2016	07/14/2021	7,044	0	3,610.1100	(189,762)	0	0	(218,427)		(218,427)	(19,386)	0	0	0	0		003
681721 SCS COLLAR 2954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	1,386	2,066,879	1,084.7800	(194,504)	0	0	(46,739)		(46,739)	78,995	0	0	0	134,898		003
681722 SCS COLLAR 2954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	1,386	0	1,205.3100	218,400	0	0	468,249		468,249	91,177	0	0	0	0		003
681723 SCS COLLAR 2954 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	1,386	0	1,540.7500	(51,433)	0	0	(165,739)		(165,739)	(23,110)	0	0	0	0		003
681725 SCS COLLAR 2955 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	3,090	4,606,260	964.2500	(306,112)	0	0	(61,303)		(61,303)	127,785	0	0	0	134,898		003
681726 SCS COLLAR 2955 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	3,090	0	1,205.3100	486,727	0	0	1,043,543		1,043,543	203,197	0	0	0	0		003
681727 SCS COLLAR 2955 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	3,090	0	1,385.7400	(241,986)	0	0	(644,982)		(644,982)	(119,813)	0	0	0	0		003
681737 SCS COLLAR 2958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	103	153,377	1,084.7800	(14,434)	0	0	(3,468)		(3,468)	5,862	0	0	0	134,898		003
681738 SCS COLLAR 2958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	103	0	1,205.3100	16,207	0	0	34,747		34,747	6,766	0	0	0	0		003
681739 SCS COLLAR 2958 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	103	0	1,476.3800	(5,305)	0	0	(15,794)		(15,794)	(2,598)	0	0	0	0		003
681745 SCS COLLAR 2959 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	110	164,509	964.2500	(10,933)	0	0	(2,189)		(2,189)	4,564	0	0	0	134,898		003
681746 SCS COLLAR 2959 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	110	0	1,205.3100	17,383	0	0	37,269		37,269	7,257	0	0	0	0		003
681747 SCS COLLAR 2959 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/15/2019	110	0	1,344.8800	(10,238)	0	0	(26,060)		(26,060)	(4,983)	0	0	0	0		003
681748 SCS COLLAR 2960 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	4,859	7,243,356	1,084.7800	(1,017,774)	0	0	(371,690)		(371,690)	305,955	0	0	0	196,318		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
681749 SCS COLLAR 2960 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	4,859	0	1,205.3100	1,118,496	0	0	1,917,472		1,917,472	255,203	0	0	0	0		003
681750 SCS COLLAR 2960 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	4,859	0	1,917.2900	(161,978)	0	0	(362,568)		(362,568)	1,706	0	0	0	0		003
681751 SCS COLLAR 2961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	12,166	18,138,076	964.2500	(1,948,851)	0	0	(642,715)		(642,715)	622,011	0	0	0	196,318		003
681752 SCS COLLAR 2961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	12,166	0	1,205.3100	2,800,824	0	0	4,801,538		4,801,538	639,054	0	0	0	0		003
681753 SCS COLLAR 2961 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	12,166	0	1,612.9400	(1,005,364)	0	0	(2,069,326)		(2,069,326)	(159,762)	0	0	0	0		003
681754 SCS COLLAR 2962 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	2,842	4,237,661	843.7200	(337,117)	0	0	(98,645)		(98,645)	113,913	0	0	0	196,318		003
681755 SCS COLLAR 2962 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	2,842	0	1,205.3100	654,366	0	0	1,121,800		1,121,800	149,304	0	0	0	0		003
681756 SCS COLLAR 2962 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	2,842	0	1,458.9100	(353,083)	0	0	(691,182)		(691,182)	(74,674)	0	0	0	0		003
681760 SCS COLLAR 2964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	151	225,119	903.9800	(20,948)	0	0	(6,518)		(6,518)	6,864	0	0	0	196,318		003
681761 SCS COLLAR 2964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	151	0	1,265.5700	30,176	0	0	53,736		53,736	7,002	0	0	0	0		003
681762 SCS COLLAR 2964 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/15/2016	07/14/2021	151	0	1,636.4500	(11,131)	0	0	(24,208)		(24,208)	(1,730)	0	0	0	0		003
682153 SCS COLLAR 2975 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/14/2021	7,494	18,879,172	2,165.1700	(106,761)	0	0	2,674,729		2,674,729	1,876,753	0	0	0	196,318		003
682200 SCS COLLAR 2976 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/21/2016	07/14/2021	3,698	5,513,359	1,083.4700	(730,117)	0	0	(281,835)		(281,835)	232,404	0	0	0	196,318		003
682201 SCS COLLAR 2976 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/21/2016	07/14/2021	3,698	0	1,203.8600	845,867	0	0	1,463,018		1,463,018	194,776	0	0	0	0		003
682202 SCS COLLAR 2976 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/21/2016	07/14/2021	3,698	0	1,870.8000	(145,040)	0	0	(314,922)		(314,922)	(2,600)	0	0	0	0		003
682213 SCS COLLAR 2977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	1,229	3,096,301	1,515.6200	(220,118)	0	0	(67,939)		(67,939)	99,175	0	0	0	196,318		003
682214 SCS COLLAR 2977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	1,229	0	2,165.1700	418,335	0	0	650,457		650,457	165,231	0	0	0	0		003
682215 SCS COLLAR 2977 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	1,229	0	2,600.1500	(215,727)	0	0	(345,677)		(345,677)	(90,115)	0	0	0	0		003
682216 SCS COLLAR 2978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	224	563,175	1,840.3900	(64,440)	0	0	(24,197)		(24,197)	26,336	0	0	0	196,318		003
682217 SCS COLLAR 2978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	224	0	2,273.4300	65,500	0	0	103,011		103,011	26,582	0	0	0	0		003
682218 SCS COLLAR 2978 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	224	0	3,679.9200	(4,245)	0	0	(5,885)		(5,885)	(385)	0	0	0	0		003
682219 SCS COLLAR 2979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	218	548,049	1,623.8800	(46,102)	0	0	(15,336)		(15,336)	20,063	0	0	0	196,318		003
682220 SCS COLLAR 2979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	218	0	2,273.4300	63,740	0	0	100,244		100,244	25,868	0	0	0	0		003
682221 SCS COLLAR 2979 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	218	0	2,936.4000	(20,738)	0	0	(31,879)		(31,879)	(7,194)	0	0	0	0		003
682231 SCS COLLAR 2983 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	343	863,380	1,732.1400	(85,048)	0	0	(30,190)		(30,190)	35,837	0	0	0	196,318		003
682232 SCS COLLAR 2983 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	343	0	2,165.1700	116,665	0	0	181,375		181,375	46,074	0	0	0	0		003
682233 SCS COLLAR 2983 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/21/2016	07/14/2021	343	0	2,693.0400	(51,280)	0	0	(81,761)		(81,761)	(20,922)	0	0	0	0		003
682237 SCS COLLAR 2985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/17/2019	637	949,853	1,083.4700	(11,965)	0	0	(21,441)		(21,441)	36,213	0	0	0	135,105		003
682238 SCS COLLAR 2985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/17/2019	637	0	1,203.8600	0	0	0	216,001		216,001	41,988	0	0	0	0		003
682239 SCS COLLAR 2985 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/17/2019	637	0	1,504.5840	0	0	0	(88,087)		(88,087)	(13,564)	0	0	0	0		003
682240 SCS COLLAR 2986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/14/2021	129	191,953	1,083.4740	(1,020)	0	0	(9,812)		(9,812)	8,091	0	0	0	196,318		003
682241 SCS COLLAR 2986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/14/2021	129	0	1,264.0530	0	0	0	45,943		45,943	5,992	0	0	0	0		003
682242 SCS COLLAR 2986 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	07/21/2016	07/14/2021	129	0	2,146.6030	0	0	0	(4,901)		(4,901)	380	0	0	0	0		003
682249 SCS COLLAR 2989 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/17/2019	352	525,081	963.0900	(34,077)	0	0	(6,982)		(6,982)	14,535	0	0	0	135,105		003
682250 SCS COLLAR 2989 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/17/2019	352	0	1,203.8600	60,382	0	0	119,406		119,406	23,211	0	0	0	0		003
682251 SCS COLLAR 2989 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/17/2019	352	0	1,367.5800	(32,919)	0	0	(77,836)		(77,836)	(14,637)	0	0	0	0		003
682252 SCS COLLAR 2990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	7,521	11,212,479	963.0900	(1,174,216)	0	0	(395,817)		(395,817)	383,667	0	0	0	196,318		003
682253 SCS COLLAR 2990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	7,521	0	1,203.8600	1,810,800	0	0	2,975,329		2,975,329	396,114	0	0	0	0		003
682254 SCS COLLAR 2990 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	7,521	0	1,605.4700	(696,164)	0	0	(1,303,269)		(1,303,269)	(103,064)	0	0	0	0		003
682255 SCS COLLAR 2991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	1,244	1,855,125	842.7000	(143,628)	0	0	(43,018)		(43,018)	49,757	0	0	0	196,318		003
682256 SCS COLLAR 2991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	1,244	0	1,203.8600	300,649	0	0	492,273		492,273	65,538	0	0	0	0		003
682257 SCS COLLAR 2991 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	1,244	0	1,457.5100	(166,877)	0	0	(303,485)		(303,485)	(32,835)	0	0	0	0		003
682258 SCS COLLAR 2992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	07/21/2016	07/14/2021	337	502,791	1,023.2800	(60,417)	0	0	(21,459)		(21,459)	19,198	0	0	0	196,318		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
682259 SCS COLLAR 2992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	337	0	1,264.0500	73,287	0	0	120,342		120,342	15,695	0	0	0	0		003
682260 SCS COLLAR 2992 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	337	0	1,851.1800	(15,546)	0	0	(30,345)		(30,345)	(417)	0	0	0	0		003
682261 SCS COLLAR 2993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	214	319,508	902.9000	(28,912)	0	0	(9,216)		(9,216)	9,721	0	0	0	196,318		003
682262 SCS COLLAR 2993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	214	0	1,264.0500	46,701	0	0	76,474		76,474	9,974	0	0	0	0		003
682263 SCS COLLAR 2993 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	07/21/2016	07/14/2021	214	0	1,612.2100	(19,487)	0	0	(36,519)		(36,519)	(2,826)	0	0	0	0		003
682320 SCS COLLAR 3001 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/14/2021	100	252,498	1,948.6500	(34,275)	0	0	(13,172)		(13,172)	13,121	0	0	0	196,318		003
682321 SCS COLLAR 3001 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/14/2021	100	0	2,273.4300	30,038	0	0	46,185		46,185	11,918	0	0	0	0		003
682324 SCS COLLAR 3003 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/17/2019	88	222,245	1,732.1400	(13,275)	0	0	(2,993)		(2,993)	6,987	0	0	0	135,105		003
682325 SCS COLLAR 3003 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/17/2019	88	0	2,165.1700	21,141	0	0	38,666		38,666	13,639	0	0	0	0		003
682326 SCS COLLAR 3003 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/21/2016	07/17/2019	88	0	2,350.2300	(13,113)	0	0	(26,708)		(26,708)	(10,296)	0	0	0	0		003
682330 SCS COLLAR 3005 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/21/2016	07/17/2019	160	315,639	1,491.4300	(26,554)	0	0	(6,820)		(6,820)	15,116	0	0	0	135,105		003
682331 SCS COLLAR 3005 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/21/2016	07/17/2019	160	0	1,657.1400	26,394	0	0	57,699		57,699	27,729	0	0	0	0		003
682332 SCS COLLAR 3005 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/21/2016	07/17/2019	160	0	2,086.3400	(3,975)	0	0	(15,522)		(15,522)	(9,172)	0	0	0	0		003
682339 SCS COLLAR 3008 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/21/2016	07/14/2021	1,096	2,164,214	1,491.4300	(258,558)	0	0	(104,208)		(104,208)	110,973	0	0	0	196,318		003
682340 SCS COLLAR 3008 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	07/21/2016	07/14/2021	1,096	0	1,657.1400	232,210	0	0	467,810		467,810	179,135	0	0	0	0		003
682367 SCS COLLAR 3016 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	505	1,272,962	1,948.6500	(108,306)	0	0	(29,897)		(29,897)	55,736	0	0	0	135,105		003
682368 SCS COLLAR 3016 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	505	0	2,165.1700	118,366	0	0	221,470		221,470	78,121	0	0	0	0		003
682369 SCS COLLAR 3016 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	505	0	2,667.0600	(27,127)	0	0	(59,838)		(59,838)	(22,421)	0	0	0	0		003
682371 SCS COLLAR 3017 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	469	1,181,038	1,732.1400	(68,005)	0	0	(15,907)		(15,907)	37,130	0	0	0	135,105		003
682372 SCS COLLAR 3017 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	469	0	2,165.1700	108,492	0	0	205,477		205,477	72,480	0	0	0	0		003
682373 SCS COLLAR 3017 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/17/2019	469	0	2,421.0900	(56,321)	0	0	(119,630)		(119,630)	(47,211)	0	0	0	0		003
682374 SCS COLLAR 3018 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	4,506	11,351,939	1,948.6500	(1,513,062)	0	0	(592,205)		(592,205)	589,906	0	0	0	196,318		003
682375 SCS COLLAR 3018 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	4,506	0	2,165.1700	1,523,195	0	0	2,384,764		2,384,764	605,787	0	0	0	0		003
682376 SCS COLLAR 3018 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	4,506	0	3,726.2600	(74,329)	0	0	(106,422)		(106,422)	(5,094)	0	0	0	0		003
682377 SCS COLLAR 3019 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	9,982	25,147,405	1,732.1400	(2,497,482)	0	0	(879,325)		(879,325)	1,043,826	0	0	0	196,318		003
682378 SCS COLLAR 3019 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	9,982	0	2,165.1700	3,374,262	0	0	5,282,853		5,282,853	1,341,970	0	0	0	0		003
682379 SCS COLLAR 3019 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/21/2016	07/14/2021	9,982	0	2,886.1700	(1,018,988)	0	0	(1,624,365)		(1,624,365)	(377,613)	0	0	0	0		003
683648 SCS COLLAR 3021 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/04/2016	08/04/2021	6,755	17,018,849	2,164.2500	(192,253)	0	0	2,459,917		2,459,917	1,716,587	0	0	0	197,803		003
683729 SCS COLLAR 3027 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	1,236,252	1,947.8300	(110,235)	0	0	(29,689)		(29,689)	54,310	0	0	0	136,541		003
683730 SCS COLLAR 3027 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	0	2,164.2500	119,050	0	0	216,361		216,361	75,751	0	0	0	0		003
683731 SCS COLLAR 3027 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	491	0	2,674.1000	(28,642)	0	0	(57,967)		(57,967)	(21,536)	0	0	0	0		003
683732 SCS COLLAR 3028 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	2,478,327	1,731.4000	(152,436)	0	0	(34,291)		(34,291)	78,399	0	0	0	136,541		003
683733 SCS COLLAR 3028 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	0	2,164.2500	238,661	0	0	433,740		433,740	151,859	0	0	0	0		003
683734 SCS COLLAR 3028 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	07/31/2019	984	0	2,428.4800	(125,973)	0	0	(248,890)		(248,890)	(97,555)	0	0	0	0		003
683735 SCS COLLAR 3029 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	10,850	27,334,925	1,731.4000	(2,862,455)	0	0	(972,979)		(972,979)	1,136,129	0	0	0	197,803		003
683736 SCS COLLAR 3029 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	10,850	0	2,164.2500	3,738,350	0	0	5,775,830		5,775,830	1,456,723	0	0	0	0		003
683737 SCS COLLAR 3029 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	10,850	0	2,879.6900	(1,184,662)	0	0	(1,829,355)		(1,829,355)	(428,292)	0	0	0	0		003
683740 SCS COLLAR 3030 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	1,347	3,393,293	1,514.9800	(257,394)	0	0	(76,123)		(76,123)	109,094	0	0	0	197,803		003
683741 SCS COLLAR 3030 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	1,347	0	2,164.2500	464,069	0	0	716,998		716,998	180,834	0	0	0	0		003
683742 SCS COLLAR 3030 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/04/2016	08/04/2021	1,347	0	2,594.8500	(245,005)	0	0	(387,005)		(387,005)	(100,287)	0	0	0	0		003
683749 SCS COLLAR 3033 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	5,442	13,710,533	1,947.8300	(1,833,836)	0	0	(725,850)		(725,850)	712,071	0	0	0	197,803		003
683750 SCS COLLAR 3033 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	5,442	0	2,164.2500	1,863,419	0	0	2,897,016		2,897,016	730,657	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
683751 SCS COLLAR 3033 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	5,442	0	3,627.2800	(184,464)	0	0	(170,875)		(170,875)	(16,326)	0	0	0	0		003
683752 SCS COLLAR 3034 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	273	687,972	1,947.8300	(93,428)	0	0	(36,422)		(36,422)	35,731	0	0	0	197,803		003
683753 SCS COLLAR 3034 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	273	0	2,272.4600	78,425	0	0	126,763		126,763	32,465	0	0	0	0		003
683754 SCS COLLAR 3035 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	365	918,458	1,839.6100	(107,067)	0	0	(40,106)		(40,106)	42,959	0	0	0	197,803		003
683755 SCS COLLAR 3035 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	365	0	2,272.4600	107,530	0	0	169,232		169,232	43,342	0	0	0	0		003
683756 SCS COLLAR 3035 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/04/2016	08/04/2021	365	0	3,684.6400	(10,838)	0	0	(10,030)		(10,030)	(772)	0	0	0	0		003
683763 SCS COLLAR 3038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	450	670,652	1,092.3800	(61,152)	0	0	(16,110)		(16,110)	26,223	0	0	0	136,541		003
683764 SCS COLLAR 3038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	450	0	1,213.7600	70,980	0	0	149,635		149,635	28,837	0	0	0	0		003
683765 SCS COLLAR 3038 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	450	0	1,517.2000	(20,022)	0	0	(60,020)		(60,020)	(8,813)	0	0	0	0		003
683766 SCS COLLAR 3039 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	790	1,177,940	971.0100	(76,720)	0	0	(16,745)		(16,745)	33,626	0	0	0	136,541		003
683767 SCS COLLAR 3039 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	790	0	1,213.7600	124,670	0	0	262,821		262,821	50,649	0	0	0	0		003
683768 SCS COLLAR 3039 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	08/04/2016	07/31/2019	790	0	1,377.6200	(65,855)	0	0	(170,578)		(170,578)	(31,420)	0	0	0	0		003
683769 SCS COLLAR 3040 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	3,749	5,588,768	1,092.3800	(776,690)	0	0	(297,708)		(297,708)	238,547	0	0	0	197,803		003
683770 SCS COLLAR 3040 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	3,749	0	1,213.7600	854,475	0	0	1,465,318		1,465,318	193,698	0	0	0	0		003
683771 SCS COLLAR 3040 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	3,749	0	1,882.5400	(137,652)	0	0	(316,260)		(316,260)	(2,738)	0	0	0	0		003
683772 SCS COLLAR 3041 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	11,534	17,196,212	971.0100	(1,831,204)	0	0	(634,273)		(634,273)	597,504	0	0	0	197,803		003
683773 SCS COLLAR 3041 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	11,534	0	1,213.7600	2,629,155	0	0	4,508,672		4,508,672	595,995	0	0	0	0		003
683774 SCS COLLAR 3041 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	11,534	0	1,609.4400	(982,156)	0	0	(2,006,662)		(2,006,662)	(158,827)	0	0	0	0		003
683775 SCS COLLAR 3042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	1,280	1,908,779	849.6300	(150,271)	0	0	(46,429)		(46,429)	52,108	0	0	0	197,803		003
683776 SCS COLLAR 3042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	1,280	0	1,213.7600	291,836	0	0	500,463		500,463	66,155	0	0	0	0		003
683777 SCS COLLAR 3042 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	1,280	0	1,450.4400	(161,999)	0	0	(319,845)		(319,845)	(34,846)	0	0	0	0		003
683793 SCS COLLAR 3047 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	916	1,807,099	1,497.1500	(228,903)	0	0	(89,379)		(89,379)	93,758	0	0	0	197,803		003
683794 SCS COLLAR 3047 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/04/2016	08/04/2021	916	0	1,663.5000	206,061	0	0	388,324		388,324	148,934	0	0	0	0		003
685779 SCS COLLAR 3051 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	84	211,667	1,742.5200	(12,299)	0	0	(3,103)		(3,103)	6,873	0	0	0	137,962		003
685780 SCS COLLAR 3051 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	84	0	2,178.1500	20,249	0	0	36,326		36,326	12,735	0	0	0	0		003
685781 SCS COLLAR 3051 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	84	0	2,339.9900	(13,672)	0	0	(26,442)		(26,442)	(9,998)	0	0	0	0		003
685784 SCS COLLAR 3052 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,666	4,197,488	1,742.5200	(243,904)	0	0	(61,530)		(61,530)	136,300	0	0	0	137,962		003
685785 SCS COLLAR 3052 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,666	0	2,178.1500	401,548	0	0	720,371		720,371	252,549	0	0	0	0		003
685786 SCS COLLAR 3052 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,666	0	2,407.0700	(227,683)	0	0	(449,120)		(449,120)	(173,727)	0	0	0	0		003
685787 SCS COLLAR 3053 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	107	270,657	1,960.3400	(23,082)	0	0	(6,852)		(6,852)	12,140	0	0	0	137,962		003
685788 SCS COLLAR 3053 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	107	0	2,178.1500	25,892	0	0	46,450		46,450	16,285	0	0	0	0		003
685789 SCS COLLAR 3053 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	107	0	2,850.9800	(3,473)	0	0	(6,484)		(6,484)	(1,839)	0	0	0	0		003
685790 SCS COLLAR 3054 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	77	193,162	1,742.5200	(11,224)	0	0	(2,832)		(2,832)	6,272	0	0	0	137,962		003
685791 SCS COLLAR 3054 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	77	0	2,178.1500	18,479	0	0	33,150		33,150	11,622	0	0	0	0		003
685792 SCS COLLAR 3054 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	77	0	2,514.6700	(7,727)	0	0	(15,552)		(15,552)	(6,125)	0	0	0	0		003
685805 SCS COLLAR 3055 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,682	4,237,969	1,960.3400	(361,417)	0	0	(107,293)		(107,293)	190,092	0	0	0	137,962		003
685806 SCS COLLAR 3055 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,682	0	2,178.1500	405,421	0	0	727,318		727,318	254,984	0	0	0	0		003
685807 SCS COLLAR 3055 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/14/2019	1,682	0	2,639.4800	(114,720)	0	0	(230,008)		(230,008)	(87,510)	0	0	0	0		003
685808 SCS COLLAR 3056 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/16/2021	5,855	14,750,775	1,960.3400	(1,979,395)	0	0	(805,317)		(805,317)	774,876	0	0	0	198,647		003
685809 SCS COLLAR 3056 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/16/2021	5,855	0	2,178.1500	2,024,795	0	0	3,072,456		3,072,456	773,321	0	0	0	0		003
685810 SCS COLLAR 3056 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/16/2021	5,855	0	3,553.6500	(175,356)	0	0	(223,860)		(223,860)	(27,094)	0	0	0	0		003
685812 SCS COLLAR 3057 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/16/2016	08/16/2021	11,498	28,968,332	1,742.5200	(2,912,735)	0	0	(1,065,186)		(1,065,186)	1,220,456	0	0	0	198,647		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
685813 SCS COLLAR 3057 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	11,498	0	2,178.1500	3,976,396	0	0	6,033,848		6,033,848	1,518,687	0	0	0	0		003
685814 SCS COLLAR 3057 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	11,498	0	2,866.6600	(1,318,865)	0	0	(2,014,768)		(2,014,768)	(475,860)	0	0	0	0		003
685815 SCS COLLAR 3058 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	3,128	7,881,422	1,524.7100	(574,420)	0	0	(183,254)		(183,254)	257,150	0	0	0	198,647		003
685816 SCS COLLAR 3058 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	3,128	0	2,178.1500	1,081,859	0	0	1,641,631		1,641,631	413,190	0	0	0	0		003
685817 SCS COLLAR 3058 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	3,128	0	2,592.2200	(576,873)	0	0	(909,004)		(909,004)	(234,732)	0	0	0	0		003
685823 SCS COLLAR 3061 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	206	518,179	1,960.3400	(69,534)	0	0	(28,290)		(28,290)	27,221	0	0	0	198,647		003
685824 SCS COLLAR 3061 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	206	0	2,287.0600	61,372	0	0	93,995		93,995	24,038	0	0	0	0		003
685825 SCS COLLAR 3062 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	63	158,460	1,851.4300	(18,473)	0	0	(7,141)		(7,141)	7,505	0	0	0	198,647		003
685826 SCS COLLAR 3062 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	63	0	2,287.0600	18,768	0	0	28,744		28,744	7,351	0	0	0	0		003
685827 SCS COLLAR 3062 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	63	0	3,584.1500	(1,691)	0	0	(2,244)		(2,244)	(255)	0	0	0	0		003
685828 SCS COLLAR 3063 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	84	212,823	1,633.6100	(18,308)	0	0	(6,284)		(6,284)	7,922	0	0	0	198,647		003
685829 SCS COLLAR 3063 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	84	0	2,287.0600	25,206	0	0	38,605		38,605	9,873	0	0	0	0		003
685830 SCS COLLAR 3063 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/16/2016	08/16/2021	84	0	2,920.6800	(8,773)	0	0	(13,270)		(13,270)	(3,046)	0	0	0	0		003
685858 SCS COLLAR 3068 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	2,611	3,893,270	984.9000	(261,910)	0	0	(60,633)		(60,633)	116,439	0	0	0	137,962		003
685859 SCS COLLAR 3068 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	2,611	0	1,231.1300	439,231	0	0	837,744		837,744	160,184	0	0	0	0		003
685860 SCS COLLAR 3068 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	2,611	0	1,404.3500	(239,368)	0	0	(523,068)		(523,068)	(92,787)	0	0	0	0		003
685861 SCS COLLAR 3069 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	227	339,072	984.9000	(22,811)	0	0	(5,281)		(5,281)	10,141	0	0	0	137,962		003
685862 SCS COLLAR 3069 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	227	0	1,231.1300	38,252	0	0	72,961		72,961	13,951	0	0	0	0		003
685863 SCS COLLAR 3069 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/14/2019	227	0	1,364.8300	(24,197)	0	0	(51,389)		(51,389)	(9,445)	0	0	0	0		003
685864 SCS COLLAR 3070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/16/2021	3,179	4,739,739	861.7900	(372,446)	0	0	(122,024)		(122,024)	132,943	0	0	0	198,647		003
685865 SCS COLLAR 3070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/16/2021	3,179	0	1,231.1300	760,441	0	0	1,210,223		1,210,223	158,902	0	0	0	0		003
685866 SCS COLLAR 3070 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	08/16/2016	08/16/2021	3,179	0	1,492.9900	(428,244)	0	0	(728,592)		(728,592)	(74,604)	0	0	0	0		003
685919 SCS COLLAR 3077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	1,607	2,395,299	1,108.0200	(227,865)	0	0	(62,780)		(62,780)	97,454	0	0	0	137,962		003
685920 SCS COLLAR 3077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	1,607	0	1,231.1300	259,513	0	0	515,414		515,414	98,552	0	0	0	0		003
685921 SCS COLLAR 3077 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	1,607	0	1,547.9000	(69,824)	0	0	(192,601)		(192,601)	(25,458)	0	0	0	0		003
685922 SCS COLLAR 3078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	166	247,039	1,108.0200	(23,501)	0	0	(6,475)		(6,475)	10,051	0	0	0	137,962		003
685923 SCS COLLAR 3078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	166	0	1,231.1300	26,765	0	0	53,157		53,157	10,164	0	0	0	0		003
685924 SCS COLLAR 3078 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	166	0	1,661.1600	(3,841)	0	0	(12,180)		(12,180)	(829)	0	0	0	0		003
685927 SCS COLLAR 3079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	132	197,389	1,108.0200	(18,778)	0	0	(5,173)		(5,173)	8,031	0	0	0	137,962		003
685928 SCS COLLAR 3079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	132	0	1,231.1300	21,386	0	0	42,474		42,474	8,121	0	0	0	0		003
685929 SCS COLLAR 3079 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/14/2019	132	0	1,487.8200	(7,705)	0	0	(19,973)		(19,973)	(3,110)	0	0	0	0		003
685930 SCS COLLAR 3080 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	3,828	5,707,304	1,108.0200	(814,406)	0	0	(320,591)		(320,591)	249,150	0	0	0	198,647		003
685931 SCS COLLAR 3080 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	3,828	0	1,231.1300	928,934	0	0	1,457,276		1,457,276	191,340	0	0	0	0		003
685932 SCS COLLAR 3080 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	3,828	0	1,935.8300	(162,974)	0	0	(281,870)		(281,870)	1,061	0	0	0	0		003
685939 SCS COLLAR 3083 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	112	167,114	1,046.4600	(20,948)	0	0	(7,852)		(7,852)	6,629	0	0	0	198,647		003
685940 SCS COLLAR 3083 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	112	0	1,292.6900	22,784	0	0	38,313		38,313	4,872	0	0	0	0		003
685941 SCS COLLAR 3083 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/16/2016	08/16/2021	112	0	1,949.9900	(3,254)	0	0	(7,929)		(7,929)	60	0	0	0	0		003
685972 SCS COLLAR 3092 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/16/2016	08/16/2021	11,255	16,779,208	984.9000	(1,773,573)	0	0	(653,339)		(653,339)	598,197	0	0	0	198,647		003
685973 SCS COLLAR 3092 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/16/2016	08/16/2021	11,255	0	1,231.1300	2,604,925	0	0	4,284,325		4,284,325	562,531	0	0	0	0		003
685974 SCS COLLAR 3092 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	08/16/2016	08/16/2021	11,255	0	1,643.6800	(973,803)	0	0	(1,813,987)		(1,813,987)	(130,728)	0	0	0	0		003
686043 SCS COLLAR 3095 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	08/18/2016	08/18/2021	8,370	21,087,783	2,187.0200	(149,377)	0	0	3,079,002		3,079,002	2,295,410	0	0	0	198,787		003
686105 SCS COLLAR 3100 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	572	1,442,253	1,749.6200	(84,760)	0	0	(21,549)		(21,549)	47,384	0	0	0	137,962		003
686106 SCS COLLAR 3100 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	572	0	2,187.0200	135,842	0	0	243,695		243,695	85,848	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
686107 SCS COLLAR 3100 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/18/2016	08/14/2019	572	0	2,422.3400	(73,968)	0	0	(148,632)		(148,632)	(57,745)	0	0	0	0		003
686112 SCS COLLAR 3102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/14/2019	621	925,725	989.4800	(60,841)	0	0	(14,714)		(14,714)	28,036	0	0	0	137,962		003
686113 SCS COLLAR 3102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/14/2019	621	0	1,236.8500	102,797	0	0	196,549		196,549	37,596	0	0	0	0		003
686114 SCS COLLAR 3102 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/14/2019	621	0	1,410.7500	(55,995)	0	0	(121,875)		(121,875)	(21,467)	0	0	0	0		003
686116 SCS COLLAR 3103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	3,211	4,787,730	1,113.1600	(677,426)	0	0	(273,229)		(273,229)	210,515	0	0	0	198,787		003
686117 SCS COLLAR 3103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	3,211	0	1,236.8500	762,862	0	0	1,211,245		1,211,245	158,629	0	0	0	0		003
686118 SCS COLLAR 3103 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	3,211	0	1,975.1200	(117,848)	0	0	(212,003)		(212,003)	2,967	0	0	0	0		003
686122 SCS COLLAR 3104 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	9,586	14,292,075	989.4800	(1,542,001)	0	0	(565,468)		(565,468)	513,783	0	0	0	198,787		003
686123 SCS COLLAR 3104 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	9,586	0	1,236.8500	2,277,253	0	0	3,615,745		3,615,745	473,530	0	0	0	0		003
686124 SCS COLLAR 3104 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	9,586	0	1,671.1100	(832,009)	0	0	(1,445,126)		(1,445,126)	(95,272)	0	0	0	0		003
686125 SCS COLLAR 3105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,186	1,768,277	865.7900	(140,451)	0	0	(46,280)		(46,280)	50,024	0	0	0	198,787		003
686126 SCS COLLAR 3105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,186	0	1,236.8500	281,752	0	0	447,356		447,356	58,587	0	0	0	0		003
686127 SCS COLLAR 3105 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,186	0	1,513.5300	(153,272)	0	0	(260,059)		(260,059)	(25,739)	0	0	0	0		003
686128 SCS COLLAR 3106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	452	673,802	1,051.3200	(83,582)	0	0	(32,169)		(32,169)	26,938	0	0	0	198,787		003
686129 SCS COLLAR 3106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	452	0	1,298.6900	94,913	0	0	152,881		152,881	19,342	0	0	0	0		003
686130 SCS COLLAR 3106 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	452	0	1,989.2200	(15,893)	0	0	(28,658)		(28,658)	511	0	0	0	0		003
686131 SCS COLLAR 3107 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,815	4,573,281	1,530.9100	(326,572)	0	0	(108,091)		(108,091)	150,430	0	0	0	198,787		003
686132 SCS COLLAR 3107 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,815	0	2,187.0200	620,868	0	0	942,682		942,682	237,436	0	0	0	0		003
686133 SCS COLLAR 3107 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	1,815	0	2,614.8000	(326,691)	0	0	(508,547)		(508,547)	(130,962)	0	0	0	0		003
686134 SCS COLLAR 3108 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	241	607,083	1,858.9700	(69,812)	0	0	(27,776)		(27,776)	28,974	0	0	0	198,787		003
686135 SCS COLLAR 3108 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	241	0	2,296.3700	70,929	0	0	108,831		108,830	27,846	0	0	0	0		003
686136 SCS COLLAR 3108 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	08/18/2016	08/18/2021	241	0	3,673.9700	(5,418)	0	0	(7,039)		(7,039)	(625)	0	0	0	0		003
686154 SCS COLLAR 3114 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	4,480	11,285,755	1,968.3200	(1,487,186)	0	0	(625,588)		(625,588)	597,110	0	0	0	198,787		003
686155 SCS COLLAR 3114 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	4,480	0	2,187.0200	1,489,157	0	0	2,326,311		2,326,311	585,935	0	0	0	0		003
686156 SCS COLLAR 3114 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	4,480	0	3,740.1600	(81,887)	0	0	(112,560)		(112,560)	(7,404)	0	0	0	0		003
686157 SCS COLLAR 3115 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/18/2016	08/18/2021	269	677,353	1,968.3200	(91,787)	0	0	(37,547)		(37,547)	35,838	0	0	0	198,787		003
686158 SCS COLLAR 3115 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/18/2016	08/18/2021	269	0	2,296.3700	78,792	0	0	121,428		121,428	31,069	0	0	0	0		003
686161 SCS COLLAR 3116 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	9,957	25,086,237	1,749.6200	(2,471,722)	0	0	(936,829)		(936,829)	1,065,417	0	0	0	198,787		003
686162 SCS COLLAR 3116 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	9,957	0	2,187.0200	3,310,134	0	0	5,170,978		5,170,978	1,302,430	0	0	0	0		003
686163 SCS COLLAR 3116 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	9,957	0	2,900.3000	(1,016,151)	0	0	(1,633,510)		(1,633,510)	(378,993)	0	0	0	0		003
686164 SCS COLLAR 3117 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	747	1,474,663	1,537.1100	(178,643)	0	0	(80,583)		(80,583)	81,243	0	0	0	198,787		003
686165 SCS COLLAR 3117 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	08/18/2016	08/18/2021	747	0	1,707.9000	168,228	0	0	296,557		296,557	115,854	0	0	0	0		003
688545 SCS COLLAR 3119 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	09/01/2016	09/01/2021	11,523	29,030,794	2,170.8600	(100,310)	0	0	4,177,993		4,177,993	3,050,750	0	0	0	199,766		003
688677 SCS COLLAR 3120 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	457	1,152,411	1,953.7700	(96,659)	0	0	(29,703)		(29,703)	51,601	0	0	0	140,067		003
688678 SCS COLLAR 3120 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	457	0	2,170.8600	110,015	0	0	201,633		201,633	69,713	0	0	0	0		003
688679 SCS COLLAR 3120 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	457	0	2,669.0700	(28,221)	0	0	(58,298)		(58,298)	(21,670)	0	0	0	0		003
688680 SCS COLLAR 3121 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	615	1,549,316	1,736.6900	(88,377)	0	0	(23,261)		(23,261)	50,373	0	0	0	140,067		003
688681 SCS COLLAR 3121 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	615	0	2,170.8600	147,905	0	0	271,078		271,078	93,723	0	0	0	0		003
688682 SCS COLLAR 3121 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	615	0	2,355.8200	(95,573)	0	0	(189,120)		(189,120)	(71,088)	0	0	0	0		003
688683 SCS COLLAR 3122 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	11,368	28,640,855	1,736.6900	(2,790,203)	0	0	(1,056,101)		(1,056,101)	1,200,657	0	0	0	199,766		003
688684 SCS COLLAR 3122 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	11,368	0	2,170.8600	3,866,213	0	0	6,040,670		6,040,670	1,510,704	0	0	0	0		003
688685 SCS COLLAR 3122 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	11,368	0	2,913.5100	(1,157,691)	0	0	(1,843,579)		(1,843,579)	(426,155)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
688686 SCS COLLAR 3123 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	1,280	3,225,128	1,519.6000	(226,377)	0	0	(75,405)		(75,405)	104,896	0	0	0	199,766		003
688687 SCS COLLAR 3123 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	1,280	0	2,170.8600	435,358	0	0	680,215		680,215	170,114	0	0	0	0		003
688688 SCS COLLAR 3123 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	1,280	0	2,624.5700	(218,179)	0	0	(355,817)		(355,817)	(91,147)	0	0	0	0		003
688689 SCS COLLAR 3124 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	270	681,235	1,628.1500	(56,622)	0	0	(20,198)		(20,198)	25,254	0	0	0	199,766		003
688690 SCS COLLAR 3124 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	270	0	2,279.4000	79,139	0	0	125,398		125,398	31,846	0	0	0	0		003
688691 SCS COLLAR 3124 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	270	0	2,975.8100	(24,460)	0	0	(38,700)		(38,700)	(8,707)	0	0	0	0		003
688695 SCS COLLAR 3126 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/01/2016	09/01/2021	1,541	3,042,541	1,525.0500	(365,680)	0	0	(163,170)		(163,170)	165,055	0	0	0	199,766		003
688696 SCS COLLAR 3126 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/01/2016	09/01/2021	1,541	0	1,694.5000	363,075	0	0	626,645		626,645	243,131	0	0	0	0		003
688697 SCS COLLAR 3126 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	09/01/2016	09/01/2021	1,541	0	3,389.0000	(6,027)	0	0	(7,922)		(7,922)	(1,679)	0	0	0	0		003
688729 SCS COLLAR 3136 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/01/2016	09/01/2021	774	1,949,700	1,953.7700	(260,064)	0	0	(106,499)		(106,499)	101,820	0	0	0	199,766		003
688730 SCS COLLAR 3136 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/01/2016	09/01/2021	774	0	2,279.4000	227,926	0	0	358,889		358,889	91,143	0	0	0	0		003
688734 SCS COLLAR 3138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	471	702,258	1,115.8200	(67,575)	0	0	(19,636)		(19,636)	29,216	0	0	0	140,067		003
688735 SCS COLLAR 3138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	471	0	1,239.8000	80,814	0	0	148,951		148,951	28,047	0	0	0	0		003
688736 SCS COLLAR 3138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	471	0	1,589.4300	(21,982)	0	0	(48,797)		(48,797)	(5,314)	0	0	0	0		003
688737 SCS COLLAR 3139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	964	1,436,984	991.8400	(97,118)	0	0	(24,031)		(24,031)	44,262	0	0	0	140,067		003
688738 SCS COLLAR 3139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	964	0	1,239.8000	165,364	0	0	304,788		304,788	57,390	0	0	0	0		003
688739 SCS COLLAR 3139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/04/2019	964	0	1,432.4700	(86,136)	0	0	(178,678)		(178,678)	(29,978)	0	0	0	0		003
688740 SCS COLLAR 3140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	3,713	5,536,297	1,115.8200	(787,423)	0	0	(321,333)		(321,333)	244,052	0	0	0	199,766		003
688741 SCS COLLAR 3140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	3,713	0	1,239.8000	906,114	0	0	1,398,115		1,398,115	182,255	0	0	0	0		003
688742 SCS COLLAR 3140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	3,713	0	2,020.7600	(133,931)	0	0	(219,055)		(219,055)	5,309	0	0	0	0		003
688743 SCS COLLAR 3141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	10,181	15,177,921	991.8400	(1,647,167)	0	0	(611,871)		(611,871)	547,910	0	0	0	199,766		003
688744 SCS COLLAR 3141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	10,181	0	1,239.8000	2,484,137	0	0	3,832,974		3,832,974	499,656	0	0	0	0		003
688745 SCS COLLAR 3141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	10,181	0	1,701.6300	(878,742)	0	0	(1,435,232)		(1,435,232)	(85,182)	0	0	0	0		003
688747 SCS COLLAR 3142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	832	1,239,775	867.8600	(99,110)	0	0	(33,136)		(33,136)	35,271	0	0	0	199,766		003
688748 SCS COLLAR 3142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	832	0	1,239.8000	202,911	0	0	313,088		313,088	40,813	0	0	0	0		003
688749 SCS COLLAR 3142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	832	0	1,538.1000	(107,214)	0	0	(173,923)		(173,923)	(16,592)	0	0	0	0		003
688752 SCS COLLAR 3143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	502	749,156	1,053.8300	(93,444)	0	0	(36,410)		(36,410)	30,053	0	0	0	199,766		003
688753 SCS COLLAR 3143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	502	0	1,301.7900	108,795	0	0	169,673		169,673	21,351	0	0	0	0		003
688754 SCS COLLAR 3143 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/01/2016	09/01/2021	502	0	2,034.6400	(17,413)	0	0	(28,486)		(28,486)	807	0	0	0	0		003
688777 SCS COLLAR 3145 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	926	2,333,837	1,736.6900	(131,256)	0	0	(35,039)		(35,039)	75,880	0	0	0	140,067		003
688778 SCS COLLAR 3145 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	926	0	2,170.8600	216,583	0	0	408,342		408,342	141,181	0	0	0	0		003
688779 SCS COLLAR 3145 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/04/2019	926	0	2,427.8900	(115,434)	0	0	(240,862)		(240,862)	(92,582)	0	0	0	0		003
688780 SCS COLLAR 3146 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	7,201	18,141,491	1,953.7700	(2,299,658)	0	0	(990,946)		(990,946)	947,413	0	0	0	199,766		003
688781 SCS COLLAR 3146 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	7,201	0	2,170.8600	2,344,807	0	0	3,826,239		3,826,239	956,899	0	0	0	0		003
688782 SCS COLLAR 3146 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	7,201	0	3,840.9000	(96,923)	0	0	(149,915)		(149,915)	(5,614)	0	0	0	0		003
688783 SCS COLLAR 3147 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	421	1,061,890	1,845.2300	(116,033)	0	0	(47,933)		(47,933)	50,014	0	0	0	199,766		003
688784 SCS COLLAR 3147 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	421	0	2,279.4000	117,942	0	0	195,467		195,467	49,640	0	0	0	0		003
688785 SCS COLLAR 3147 S&P500	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/01/2016	09/01/2021	421	0	3,897.7800	(4,940)	0	0	(7,737)		(7,737)	(121)	0	0	0	0		003
694008 SCS COLLAR 3149 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	09/15/2016	09/15/2021	8,583	21,623,746	2,147.2600	(98,416)	0	0	2,982,626		2,982,626	1,996,700	0	0	0	200,740		003
694082 SCS COLLAR 3150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	4,564,100	1,932.5300	(401,837)	0	0	(114,034)		(114,034)	199,699	0	0	0	141,256		003
694083 SCS COLLAR 3150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	0	2,147.2600	438,792	0	0	833,731		833,731	283,087	0	0	0	0		003
694084 SCS COLLAR 3150 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,812	0	2,645.7500	(102,267)	0	0	(254,553)		(254,553)	(95,735)	0	0	0	0		003
694085 SCS COLLAR 3151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	5,984,956	1,717.8100	(364,211)	0	0	(87,316)		(87,316)	189,835	0	0	0	141,256		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
694086 SCS COLLAR 3151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	0	2,147.2600	575,393	0	0	1,093,281		1,093,281	371,216	0	0	0	0		003
694087 SCS COLLAR 3151 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	2,376	0	2,406.5600	(296,827)	0	0	(655,530)		(655,530)	(248,830)	0	0	0	0		003
694088 SCS COLLAR 3152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	285,108	1,932.5300	(25,102)	0	0	(7,123)		(7,123)	12,475	0	0	0	141,256		003
694089 SCS COLLAR 3152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	0	2,147.2600	27,410	0	0	52,081		52,081	17,684	0	0	0	0		003
694090 SCS COLLAR 3152 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	113	0	2,871.8100	(2,377)	0	0	(6,838)		(6,838)	(1,927)	0	0	0	0		003
694091 SCS COLLAR 3153 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	266,337	1,717.8100	(16,208)	0	0	(3,886)		(3,886)	8,448	0	0	0	141,256		003
694092 SCS COLLAR 3153 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	0	2,147.2600	25,606	0	0	48,652		48,652	16,519	0	0	0	0		003
694093 SCS COLLAR 3153 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	106	0	2,515.4900	(9,461)	0	0	(22,086)		(22,086)	(8,550)	0	0	0	0		003
694094 SCS COLLAR 3154 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	290,976	1,932.5300	(25,618)	0	0	(7,270)		(7,270)	12,731	0	0	0	141,256		003
694095 SCS COLLAR 3154 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	0	2,147.2600	27,974	0	0	53,153		53,153	18,048	0	0	0	0		003
694096 SCS COLLAR 3154 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	115	0	2,540.0800	(9,498)	0	0	(22,509)		(22,509)	(8,708)	0	0	0	0		003
694098 SCS COLLAR 3155 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	6,994	17,620,479	1,932.5300	(2,323,438)	0	0	(937,027)		(937,027)	902,788	0	0	0	200,670		003
694099 SCS COLLAR 3155 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	6,994	0	2,147.2600	2,354,820	0	0	3,832,773		3,832,773	951,050	0	0	0	0		003
694100 SCS COLLAR 3155 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	6,994	0	3,663.2300	(111,583)	0	0	(223,714)		(223,714)	(23,958)	0	0	0	0		003
694101 SCS COLLAR 3156 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	10,961	27,615,740	1,717.8100	(2,756,181)	0	0	(993,060)		(993,060)	1,135,313	0	0	0	200,670		003
694102 SCS COLLAR 3156 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	10,961	0	2,147.2600	3,690,597	0	0	6,006,924		6,006,924	1,490,535	0	0	0	0		003
694103 SCS COLLAR 3156 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	10,961	0	2,862.0000	(1,060,111)	0	0	(1,994,382)		(1,994,382)	(473,335)	0	0	0	0		003
694109 SCS COLLAR 3159 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	91	229,965	1,932.5300	(30,323)	0	0	(12,229)		(12,229)	11,782	0	0	0	200,670		003
694110 SCS COLLAR 3159 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	91	0	2,254.6200	26,505	0	0	43,846		43,846	11,044	0	0	0	0		003
694111 SCS COLLAR 3160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	164,260	1,825.1700	(19,040)	0	0	(7,226)		(7,226)	7,584	0	0	0	200,670		003
694112 SCS COLLAR 3160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	0	2,254.6200	18,932	0	0	31,319		31,319	7,889	0	0	0	0		003
694113 SCS COLLAR 3160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	65	0	3,715.5100	(640)	0	0	(1,856)		(1,856)	(168)	0	0	0	0		003
694114 SCS COLLAR 3161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	590,165	1,932.5300	(51,960)	0	0	(14,791)		(14,791)	25,840	0	0	0	141,453		003
694115 SCS COLLAR 3161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	0	2,147.2600	56,738	0	0	107,867		107,867	36,592	0	0	0	0		003
694116 SCS COLLAR 3161 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	234	0	2,649.0100	(13,234)	0	0	(32,655)		(32,655)	(12,255)	0	0	0	0		003
694117 SCS COLLAR 3162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	1,677,806	1,717.8100	(102,102)	0	0	(24,567)		(24,567)	53,274	0	0	0	141,453		003
694118 SCS COLLAR 3162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	0	2,147.2600	161,304	0	0	306,660		306,660	104,029	0	0	0	0		003
694119 SCS COLLAR 3162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	666	0	2,407.3800	(83,240)	0	0	(183,655)		(183,655)	(69,653)	0	0	0	0		003
694120 SCS COLLAR 3163 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	11,481	28,923,961	1,717.8100	(2,886,748)	0	0	(1,041,026)		(1,041,026)	1,189,217	0	0	0	200,740		003
694121 SCS COLLAR 3163 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	11,481	0	2,147.2600	3,870,366	0	0	6,292,758		6,292,758	1,560,949	0	0	0	0		003
694122 SCS COLLAR 3163 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	11,481	0	2,862.0000	(1,115,256)	0	0	(2,090,855)		(2,090,855)	(496,269)	0	0	0	0		003
694123 SCS COLLAR 3164 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	580	1,461,919	1,932.5300	(192,769)	0	0	(77,801)		(77,801)	74,902	0	0	0	200,740		003
694124 SCS COLLAR 3164 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	580	0	2,254.6200	168,496	0	0	278,812		278,812	70,204	0	0	0	0		003
694125 SCS COLLAR 3165 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	1,087,640	1,825.1700	(126,165)	0	0	(47,888)		(47,888)	50,218	0	0	0	200,740		003
694126 SCS COLLAR 3165 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	0	2,254.6200	125,358	0	0	207,431		207,431	52,231	0	0	0	0		003
694127 SCS COLLAR 3165 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	432	0	3,715.5100	(4,144)	0	0	(12,322)		(12,322)	(1,124)	0	0	0	0		003
694128 SCS COLLAR 3166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	2,834,649	1,104.3200	(277,160)	0	0	(77,191)		(77,191)	115,384	0	0	0	141,256		003
694129 SCS COLLAR 3166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	0	1,227.0200	319,155	0	0	621,156		621,156	115,830	0	0	0	0		003
694130 SCS COLLAR 3166 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	1,901	0	1,569.9100	(81,165)	0	0	(216,182)		(216,182)	(25,332)	0	0	0	0		003
694131 SCS COLLAR 3167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	4,732,515	981.6200	(328,348)	0	0	(77,397)		(77,397)	142,693	0	0	0	141,256		003
694132 SCS COLLAR 3167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	0	1,227.0200	532,837	0	0	1,037,035		1,037,035	193,381	0	0	0	0		003
694133 SCS COLLAR 3167 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	3,174	0	1,419.5400	(269,883)	0	0	(617,888)		(617,888)	(104,258)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
694134 SCS COLLAR 3168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	161,597	1,104.3200	(15,800)	0	0	(4,401)		(4,401)	6,578	0	0	0	141,256		003
694135 SCS COLLAR 3168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	0	1,227.0200	18,194	0	0	35,411		35,411	6,603	0	0	0	0		003
694136 SCS COLLAR 3168 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	108	0	1,688.8000	(2,431)	0	0	(7,412)		(7,412)	(367)	0	0	0	0		003
694137 SCS COLLAR 3169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	153,094	981.6200	(10,622)	0	0	(2,504)		(2,504)	4,616	0	0	0	141,256		003
694138 SCS COLLAR 3169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	0	1,227.0200	17,237	0	0	33,547		33,547	6,256	0	0	0	0		003
694139 SCS COLLAR 3169 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	103	0	1,483.4700	(6,650)	0	0	(16,155)		(16,155)	(2,453)	0	0	0	0		003
694140 SCS COLLAR 3170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	167,673	1,104.3200	(16,394)	0	0	(4,566)		(4,566)	6,825	0	0	0	141,256		003
694141 SCS COLLAR 3170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	0	1,227.0200	18,878	0	0	36,742		36,742	6,851	0	0	0	0		003
694142 SCS COLLAR 3170 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	112	0	1,507.5200	(6,458)	0	0	(16,234)		(16,234)	(2,328)	0	0	0	0		003
694143 SCS COLLAR 3171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	139,728	981.6200	(9,695)	0	0	(2,285)		(2,285)	4,213	0	0	0	141,256		003
694144 SCS COLLAR 3171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	0	1,227.0200	15,732	0	0	30,619		30,619	5,710	0	0	0	0		003
694145 SCS COLLAR 3171 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/16/2019	94	0	1,378.8100	(9,350)	0	0	(20,653)		(20,653)	(3,641)	0	0	0	0		003
694146 SCS COLLAR 3172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	1,269,699	981.6200	(88,302)	0	0	(20,842)		(20,842)	38,323	0	0	0	141,453		003
694147 SCS COLLAR 3172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	0	1,227.0200	143,060	0	0	278,371		278,371	51,830	0	0	0	0		003
694148 SCS COLLAR 3172 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/18/2019	852	0	1,414.2800	(72,324)	0	0	(168,735)		(168,735)	(28,603)	0	0	0	0		003
694149 SCS COLLAR 3173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	5,137,116	1,104.3200	(733,980)	0	0	(291,316)		(291,316)	222,553	0	0	0	200,670		003
694150 SCS COLLAR 3173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	0	1,227.0200	813,466	0	0	1,329,131		1,329,131	173,535	0	0	0	0		003
694151 SCS COLLAR 3173 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,446	0	1,977.1400	(102,063)	0	0	(233,802)		(233,802)	2,305	0	0	0	0		003
694152 SCS COLLAR 3174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	16,400,379	981.6200	(1,796,586)	0	0	(647,323)		(647,323)	581,228	0	0	0	200,670		003
694153 SCS COLLAR 3174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	0	1,227.0200	2,597,013	0	0	4,243,285		4,243,285	554,017	0	0	0	0		003
694154 SCS COLLAR 3174 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	11,001	0	1,668.6800	(872,513)	0	0	(1,702,019)		(1,702,019)	(116,739)	0	0	0	0		003
694155 SCS COLLAR 3175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	4,781,115	858.9200	(388,384)	0	0	(125,315)		(125,315)	133,699	0	0	0	200,670		003
694156 SCS COLLAR 3175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	0	1,227.0200	757,093	0	0	1,237,022		1,237,022	161,510	0	0	0	0		003
694157 SCS COLLAR 3175 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	3,207	0	1,513.2900	(389,721)	0	0	(713,117)		(713,117)	(70,910)	0	0	0	0		003
694161 SCS COLLAR 3177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	138,513	1,042.9700	(17,396)	0	0	(6,583)		(6,583)	5,456	0	0	0	200,670		003
694162 SCS COLLAR 3177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	0	1,288.3700	19,426	0	0	32,248		32,248	4,086	0	0	0	0		003
694163 SCS COLLAR 3177 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	93	0	1,992.1200	(2,638)	0	0	(6,043)		(6,043)	84	0	0	0	0		003
694164 SCS COLLAR 3178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	228,424	920.2700	(21,658)	0	0	(7,403)		(7,403)	7,219	0	0	0	200,670		003
694165 SCS COLLAR 3178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	0	1,288.3700	32,035	0	0	53,181		53,181	6,739	0	0	0	0		003
694166 SCS COLLAR 3178 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	153	0	1,693.0200	(11,382)	0	0	(22,301)		(22,301)	(1,395)	0	0	0	0		003
694167 SCS COLLAR 3179 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	131,223	981.6200	(14,375)	0	0	(5,179)		(5,179)	4,651	0	0	0	200,670		003
694168 SCS COLLAR 3179 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	0	1,227.0200	20,779	0	0	33,951		33,951	4,433	0	0	0	0		003
694169 SCS COLLAR 3179 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/14/2021	88	0	1,572.4300	(9,140)	0	0	(17,143)		(17,143)	(1,528)	0	0	0	0		003
694170 SCS COLLAR 3180 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	5,099,451	1,104.3200	(729,019)	0	0	(289,377)		(289,377)	220,904	0	0	0	200,740		003
694171 SCS COLLAR 3180 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	0	1,227.0200	807,923	0	0	1,319,667		1,319,667	172,260	0	0	0	0		003
694172 SCS COLLAR 3180 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	3,420	0	1,977.1400	(101,314)	0	0	(232,368)		(232,368)	2,252	0	0	0	0		003
694173 SCS COLLAR 3181 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	8,808	13,131,967	981.6200	(1,439,622)	0	0	(518,741)		(518,741)	465,396	0	0	0	200,740		003
694174 SCS COLLAR 3181 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	8,808	0	1,227.0200	2,080,541	0	0	3,398,369		3,398,369	443,600	0	0	0	0		003
694175 SCS COLLAR 3181 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	8,808	0	1,668.6800	(698,631)	0	0	(1,363,812)		(1,363,812)	(93,644)	0	0	0	0		003
694176 SCS COLLAR 3182 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,094	1,630,561	858.9200	(132,590)	0	0	(42,779)		(42,779)	45,602	0	0	0	200,740		003
694177 SCS COLLAR 3182 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,094	0	1,227.0200	258,335	0	0	421,966		421,966	55,081	0	0	0	0		003
694178 SCS COLLAR 3182 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,094	0	1,513.2900	(132,911)	0	0	(243,322)		(243,322)	(24,199)	0	0	0	0		003
694179 SCS COLLAR 3183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	599	893,042	1,042.9700	(112,234)	0	0	(42,477)		(42,477)	35,179	0	0	0	200,740		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
694180 SCS COLLAR 3183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	599	0	1,288.3700	125,244	0	0	207,968		207,968	26,346	0	0	0	0		003
694181 SCS COLLAR 3183 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	599	0	1,992.1200	(16,935)	0	0	(39,011)		(39,011)	538	0	0	0	0		003
694182 SCS COLLAR 3184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,834	2,733,801	1,104.3200	(390,825)	0	0	(155,134)		(155,134)	118,426	0	0	0	200,740		003
694183 SCS COLLAR 3184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,834	0	1,227.0200	433,125	0	0	707,469		707,469	92,348	0	0	0	0		003
694184 SCS COLLAR 3184 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	09/15/2016	09/15/2021	1,834	0	1,793.6500	(99,315)	0	0	(205,652)		(205,652)	(7,847)	0	0	0	0		003
694185 SCS COLLAR 3185 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	1,308	2,582,411	1,508.5500	(108,775)	0	0	(134,563)		(134,563)	137,109	0	0	0	200,740		003
694186 SCS COLLAR 3185 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	1,308	0	1,676.1700	160,743	0	0	548,474		548,474	210,955	0	0	0	0		003
694187 SCS COLLAR 3185 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	1,308	0	3,352.3400	(63,690)	0	0	(7,733)		(7,733)	(1,763)	0	0	0	0		003
694215 SCS COLLAR 3192 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	4,374	11,019,545	1,932.5300	(940,136)	0	0	(586,439)		(586,439)	564,593	0	0	0	200,740		003
694216 SCS COLLAR 3192 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	4,374	0	2,147.2600	1,052,853	0	0	2,397,436		2,397,436	594,695	0	0	0	0		003
694217 SCS COLLAR 3192 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/15/2016	09/15/2021	4,374	0	3,663.2300	(162,842)	0	0	(140,243)		(140,243)	(15,093)	0	0	0	0		003
694230 SCS COLLAR 3197 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	3,582	9,023,778	1,503.0800	(670,039)	0	0	(205,998)		(205,998)	288,300	0	0	0	200,670		003
694231 SCS COLLAR 3197 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	3,582	0	2,147.2600	1,220,561	0	0	1,962,835		1,962,835	487,050	0	0	0	0		003
694232 SCS COLLAR 3197 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	3,582	0	2,581.0100	(591,591)	0	0	(1,077,366)		(1,077,366)	(275,920)	0	0	0	0		003
694234 SCS COLLAR 3198 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	79	198,286	1,610.4500	(16,361)	0	0	(5,737)		(5,736)	7,214	0	0	0	200,670		003
694235 SCS COLLAR 3198 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	79	0	2,254.6200	23,092	0	0	37,806		37,806	9,523	0	0	0	0		003
694236 SCS COLLAR 3198 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/14/2021	79	0	2,912.9700	(7,634)	0	0	(12,953)		(12,953)	(3,003)	0	0	0	0		003
694399 SCS COLLAR 3223 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	1,484	3,739,277	1,503.0800	(260,441)	0	0	(85,454)		(85,454)	119,491	0	0	0	200,740		003
694400 SCS COLLAR 3223 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	1,484	0	2,147.2600	505,777	0	0	813,525		813,525	201,799	0	0	0	0		003
694401 SCS COLLAR 3223 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/15/2016	09/15/2021	1,484	0	2,581.0100	(262,353)	0	0	(446,681)		(446,681)	(114,362)	0	0	0	0		003
697592 SCS COLLAR 3226 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	2,885	7,268,563	1,944.6900	(235,397)	0	0	0		(0)	155,831	0	0	0	10,558		003
697593 SCS COLLAR 3226 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	2,885	0	2,160.7700	364,876	0	0	1,033,561		1,033,561	559,667	0	0	0	0		003
697594 SCS COLLAR 3226 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	2,885	0	2,287.3900	(179,351)	0	0	(668,335)		(668,335)	(416,665)	0	0	0	0		003
697595 SCS COLLAR 3227 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	956	2,407,697	1,944.6900	(77,995)	0	0	0		(0)	51,619	0	0	0	10,558		003
697596 SCS COLLAR 3227 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	956	0	2,160.7700	120,865	0	0	342,365		342,365	185,389	0	0	0	0		003
697597 SCS COLLAR 3227 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/04/2017	956	0	2,267.5100	(67,587)	0	0	(240,379)		(240,379)	(146,848)	0	0	0	0		003
697598 SCS COLLAR 3228 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	495	1,246,405	1,944.6900	(101,406)	0	0	(32,824)		(32,824)	55,676	0	0	0	142,825		003
697599 SCS COLLAR 3228 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	495	0	2,160.7700	117,216	0	0	223,674		223,674	75,927	0	0	0	0		003
697600 SCS COLLAR 3228 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	495	0	2,652.9900	(29,109)	0	0	(69,456)		(69,456)	(25,937)	0	0	0	0		003
697601 SCS COLLAR 3229 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	1,037	2,612,904	1,728.6200	(143,760)	0	0	(40,372)		(40,372)	85,064	0	0	0	142,825		003
697602 SCS COLLAR 3229 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	1,037	0	2,160.7700	245,725	0	0	468,900		468,900	159,170	0	0	0	0		003
697603 SCS COLLAR 3229 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/02/2019	1,037	0	2,416.3900	(129,843)	0	0	(282,613)		(282,613)	(106,638)	0	0	0	0		003
697604 SCS COLLAR 3230 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	17,488	44,057,930	1,728.6200	(4,120,673)	0	0	(1,649,095)		(1,649,095)	1,836,740	0	0	0	202,192		003
697605 SCS COLLAR 3230 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	17,488	0	2,160.7700	5,804,830	0	0	9,474,678		9,474,678	2,339,256	0	0	0	0		003
697606 SCS COLLAR 3230 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	17,488	0	2,879.2300	(1,709,480)	0	0	(3,142,899)		(3,142,899)	(741,794)	0	0	0	0		003
697607 SCS COLLAR 3231 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	1,728	4,353,676	1,512.5400	(290,094)	0	0	(103,973)		(103,973)	141,360	0	0	0	202,192		003
697608 SCS COLLAR 3231 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	1,728	0	2,160.7700	574,961	0	0	936,260		936,260	231,158	0	0	0	0		003
697609 SCS COLLAR 3231 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	1,728	0	2,602.2200	(287,369)	0	0	(508,475)		(508,475)	(129,198)	0	0	0	0		003
697610 SCS COLLAR 3232 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	262	659,931	1,620.5800	(52,197)	0	0	(19,917)		(19,917)	24,373	0	0	0	202,192		003
697611 SCS COLLAR 3232 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	262	0	2,268.8100	74,706	0	0	124,316		124,316	31,135	0	0	0	0		003
697612 SCS COLLAR 3232 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	10/06/2016	10/06/2021	262	0	2,945.1300	(22,889)	0	0	(41,442)		(41,442)	(9,541)	0	0	0	0		003
697616 SCS COLLAR 3234 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	10/06/2016	10/06/2021	399	1,006,220	1,944.6900	(125,757)	0	0	(55,527)		(55,527)	52,131	0	0	0	202,192		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
697617 SCS COLLAR 3234 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	10/06/2016	10/06/2021	399	0	2,268.8100	112,130	0	0	189,549		189,549	47,472	0	0	0	0		003
697618 SCS COLLAR 3235 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	613	1,544,889	1,836.6500	(166,950)	0	0	(70,621)		(70,621)	72,244	0	0	0	202,192		003
697619 SCS COLLAR 3235 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	613	0	2,268.8100	174,900	0	0	291,022		291,022	72,886	0	0	0	0		003
697620 SCS COLLAR 3235 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	613	0	3,801.8700	(8,838)	0	0	(15,273)		(15,273)	(1,138)	0	0	0	0		003
697621 SCS COLLAR 3236 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	9,171	23,105,726	1,944.6900	(2,893,278)	0	0	(1,275,059)		(1,275,059)	1,197,089	0	0	0	202,192		003
697622 SCS COLLAR 3236 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	9,171	0	2,160.7700	3,051,822	0	0	4,968,897		4,968,897	1,226,799	0	0	0	0		003
697623 SCS COLLAR 3236 S&P500	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	10/06/2016	10/06/2021	9,171	0	3,699.0200	(171,815)	0	0	(285,771)		(285,771)	(30,841)	0	0	0	0		003
697624 SCS COLLAR 3237 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	651	970,190	1,121.6200	(93,913)	0	0	(28,948)		(28,948)	41,126	0	0	0	142,825		003
697625 SCS COLLAR 3237 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	651	0	1,246.2400	110,215	0	0	204,277		204,277	37,636	0	0	0	0		003
697626 SCS COLLAR 3237 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	651	0	1,597.3500	(26,390)	0	0	(67,451)		(67,451)	(6,858)	0	0	0	0		003
697627 SCS COLLAR 3238 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	875	1,305,150	996.9900	(89,353)	0	0	(23,480)		(23,480)	41,305	0	0	0	142,825		003
697628 SCS COLLAR 3238 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	875	0	1,246.2400	148,267	0	0	274,805		274,805	50,631	0	0	0	0		003
697629 SCS COLLAR 3238 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/02/2019	875	0	1,441.4200	(72,486)	0	0	(160,456)		(160,456)	(25,816)	0	0	0	0		003
697635 SCS COLLAR 3239 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	7,162	10,678,068	1,121.6200	(1,503,141)	0	0	(644,530)		(644,530)	472,994	0	0	0	202,192		003
697636 SCS COLLAR 3239 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	7,162	0	1,246.2400	1,699,511	0	0	2,688,340		2,688,340	346,477	0	0	0	0		003
697637 SCS COLLAR 3239 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	7,162	0	1,996.6900	(202,351)	0	0	(472,431)		(472,431)	5,484	0	0	0	0		003
697638 SCS COLLAR 3240 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	14,321	21,350,155	996.9900	(2,296,909)	0	0	(899,123)		(899,123)	777,504	0	0	0	202,192		003
697639 SCS COLLAR 3240 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	14,321	0	1,246.2400	3,398,070	0	0	5,375,174		5,375,174	692,760	0	0	0	0		003
697640 SCS COLLAR 3240 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	14,321	0	1,688.1600	(1,113,118)	0	0	(2,145,193)		(2,145,193)	(140,604)	0	0	0	0		003
697641 SCS COLLAR 3241 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	922,338	1,059.3000	(113,954)	0	0	(46,724)		(46,724)	37,257	0	0	0	202,192		003
697642 SCS COLLAR 3241 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	0	1,308.5500	129,682	0	0	208,309		208,309	25,909	0	0	0	0		003
697643 SCS COLLAR 3241 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/06/2021	619	0	2,020.4600	(16,245)	0	0	(38,175)		(38,175)	701	0	0	0	0		003
697644 SCS COLLAR 3242 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	2,794	4,165,476	1,121.6200	(167,149)	0	0	0		(0)	93,138	0	0	0	10,558		003
697645 SCS COLLAR 3242 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	2,794	0	1,246.2400	256,275	0	0	683,990		683,990	225,821	0	0	0	0		003
697646 SCS COLLAR 3242 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	2,794	0	1,353.2900	(116,982)	0	0	(384,960)		(384,960)	(120,467)	0	0	0	0		003
697648 SCS COLLAR 3243 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	830	1,238,159	1,121.6200	(49,715)	0	0	0		(0)	27,685	0	0	0	10,558		003
697649 SCS COLLAR 3243 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	830	0	1,246.2400	76,127	0	0	203,311		203,311	67,124	0	0	0	0		003
697650 SCS COLLAR 3243 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	830	0	1,340.0800	(38,803)	0	0	(125,395)		(125,395)	(40,418)	0	0	0	0		003
697651 SCS COLLAR 3244 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/06/2021	1,602	2,388,987	872.3700	(183,403)	0	0	(67,066)		(67,066)	68,806	0	0	0	202,192		003
697652 SCS COLLAR 3244 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/06/2021	1,602	0	1,246.2400	383,136	0	0	601,458		601,458	77,517	0	0	0	0		003
697653 SCS COLLAR 3244 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/06/2021	1,602	0	1,534.8700	(201,062)	0	0	(343,731)		(343,731)	(33,194)	0	0	0	0		003
697655 SCS COLLAR 3245 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	1,922	233,691	107.6900	(5,474)	0	0	(0)		(0)	9,111	0	0	0	10,558		003
697656 SCS COLLAR 3245 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	1,922	0	119.6600	15,709	0	0	3,943		3,943	(2,046)	0	0	0	0		003
697657 SCS COLLAR 3245 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/06/2016	10/04/2017	1,922	0	122.8900	(12,075)	0	0	(409)		(409)	4,330	0	0	0	0		003
697658 SCS COLLAR 3246 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	734,850	4,386.5300	(24,319)	0	0	0		0	19,733	0	0	0	10,558		003
697659 SCS COLLAR 3246 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	0	4,873.9200	41,451	0	0	135,932		135,932	98,757	0	0	0	0		003
697660 SCS COLLAR 3246 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	123	0	5,122.9800	(24,301)	0	0	(105,329)		(105,329)	(83,389)	0	0	0	0		003
697661 SCS COLLAR 3247 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	15,995	1,095,371	63.9200	(62,942)	0	0	(13)		(13)	35,062	0	0	0	10,558		003
697662 SCS COLLAR 3247 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	15,995	0	71.0200	87,479	0	0	68		68	(120,764)	0	0	0	0		003
697663 SCS COLLAR 3247 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/06/2016	10/04/2017	15,995	0	78.9700	(33,623)	0	0	0		0	54,299	0	0	0	0		003
697664 SCS COLLAR 3248 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/06/2016	10/04/2017	20,545	1,641,156	68.9900	(86,989)	0	0	0		0	65,610	0	0	0	10,558		003
697665 SCS COLLAR 3248 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/06/2016	10/04/2017	20,545	0	76.6600	92,187	0	0	66,274		66,274	(25,081)	0	0	0	0		003
697666 SCS COLLAR 3248 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/06/2016	10/04/2017	20,545	0	87.0700	(17,792)	0	0	0		0	23,354	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
697667 SCS COLLAR 3249 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	802	1,583,787	1,525.4200	(57,532)	0	0	0		0	46,628	0	0	0	10,558		003
697668 SCS COLLAR 3249 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	802	0	1,694.9100	82,278	0	0	223,818		223,818	158,525	0	0	0	0		003
697669 SCS COLLAR 3249 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	802	0	1,817.6200	(35,627)	0	0	(125,378)		(125,378)	(100,684)	0	0	0	0		003
697670 SCS COLLAR 3250 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	335	661,464	1,525.4200	(24,028)	0	0	0		0	19,474	0	0	0	10,558		003
697671 SCS COLLAR 3250 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	335	0	1,694.9100	34,363	0	0	93,477		93,477	66,207	0	0	0	0		003
697672 SCS COLLAR 3250 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	335	0	1,798.1300	(17,135)	0	0	(58,894)		(58,894)	(46,576)	0	0	0	0		003
697673 SCS COLLAR 3251 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/06/2021	2,969	5,860,014	1,525.4200	(684,685)	0	0	(321,135)		(321,135)	319,738	0	0	0	202,192		003
697674 SCS COLLAR 3251 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/06/2021	2,969	0	1,694.9100	664,051	0	0	1,214,165		1,214,165	470,018	0	0	0	0		003
697675 SCS COLLAR 3252 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	1,180	1,276,305	825.3400	(56,257)	0	0	0		0	65,989	0	0	0	10,558		003
697676 SCS COLLAR 3252 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	1,180	0	917.0400	87,347	0	0	194,110		194,110	153,702	0	0	0	0		003
697677 SCS COLLAR 3252 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/06/2016	10/04/2017	1,180	0	994.9900	(39,750)	0	0	(102,155)		(102,155)	(86,591)	0	0	0	0		003
697678 SCS COLLAR 3253 S&P500	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/06/2021	19,421	48,928,124	2,160.7700	(36,509)	0	0	6,161,259		6,161,259	4,366,604	0	0	0	202,192		003
697753 SCS COLLAR 3254 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	2,035,251	4,386.5300	(64,535)	0	0	0		0	54,653	0	0	0	10,558		003
697754 SCS COLLAR 3254 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	0	4,873.9200	113,807	0	0	376,472		376,472	273,514	0	0	0	0		003
697755 SCS COLLAR 3254 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	340	0	5,166.3600	(62,544)	0	0	(276,956)		(276,956)	(222,214)	0	0	0	0		003
697756 SCS COLLAR 3255 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	46,358	1,198,808	17.6700	(43,576)	0	0	0		0	17,111	0	0	0	10,558		003
697757 SCS COLLAR 3255 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	46,358	0	19.6300	59,801	0	0	289,044		289,044	95,579	0	0	0	0		003
697758 SCS COLLAR 3255 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/04/2017	46,358	0	21.4600	(23,550)	0	0	(204,224)		(204,224)	(74,771)	0	0	0	0		003
699821 SCS COLLAR 3256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	3,785	5,642,460	1,089.1200	(233,766)	0	0	(197)		(197)	112,496	0	0	0	21,116		003
699822 SCS COLLAR 3256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	3,785	0	1,210.1400	351,341	0	0	1,065,289		1,065,289	338,027	0	0	0	0		003
699823 SCS COLLAR 3256 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	3,785	0	1,343.1300	(128,702)	0	0	(563,112)		(563,112)	(175,563)	0	0	0	0		003
699824 SCS COLLAR 3257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	4,171	6,217,794	1,089.1200	(257,768)	0	0	(217)		(217)	123,967	0	0	0	21,116		003
699825 SCS COLLAR 3257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	4,171	0	1,210.1400	386,907	0	0	1,173,911		1,173,911	372,494	0	0	0	0		003
699826 SCS COLLAR 3257 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/17/2016	10/16/2017	4,171	0	1,309.6100	(189,237)	0	0	(759,787)		(759,787)	(247,485)	0	0	0	0		003
699837 SCS COLLAR 3258 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	10,709	276,928	17.4000	(10,045)	0	0	(0)		(0)	3,823	0	0	0	21,116		003
699838 SCS COLLAR 3258 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	10,709	0	19.3300	15,131	0	0	70,031		70,031	22,394	0	0	0	0		003
699839 SCS COLLAR 3258 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	10,709	0	21.3600	(5,590)	0	0	(48,312)		(48,312)	(17,218)	0	0	0	0		003
699840 SCS COLLAR 3259 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	134,144	3,468,959	17.4000	(125,827)	0	0	(0)		(0)	47,884	0	0	0	21,116		003
699841 SCS COLLAR 3259 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	134,144	0	19.3300	189,545	0	0	877,248		877,248	280,519	0	0	0	0		003
699842 SCS COLLAR 3259 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	134,144	0	21.0100	(84,376)	0	0	(652,066)		(652,066)	(229,019)	0	0	0	0		003
699843 SCS COLLAR 3260 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	9,105	235,456	17.4000	(8,541)	0	0	(0)		(0)	3,250	0	0	0	21,116		003
699844 SCS COLLAR 3260 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	9,105	0	19.3300	12,865	0	0	59,543		59,543	19,040	0	0	0	0		003
699845 SCS COLLAR 3260 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	10/17/2016	10/16/2017	9,105	0	20.7800	(6,428)	0	0	(46,351)		(46,351)	(16,103)	0	0	0	0		003
699882 SCS COLLAR 3262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	38,616	97,287,696	1,913.8500	(3,276,262)	0	0	(1,819)		(1,819)	1,991,991	0	0	0	21,116		003
699883 SCS COLLAR 3262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	38,616	0	2,126.5000	5,020,085	0	0	15,130,100		15,130,100	7,753,938	0	0	0	0		003
699884 SCS COLLAR 3262 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	10/17/2016	10/16/2017	38,616	0	2,261.7500	(2,394,194)	0	0	(9,915,960)		(9,915,960)	(5,898,496)	0	0	0	0		003
699906 SCS COLLAR 3264 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	8,564	684,126	69.7800	(33,821)	0	0	(15)		(15)	30,262	0	0	0	21,116		003
699907 SCS COLLAR 3264 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	8,564	0	77.5300	39,473	0	0	21,290		21,290	(14,386)	0	0	0	0		003
699908 SCS COLLAR 3264 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	8,564	0	89.3500	(7,271)	0	0	(1)		(1)	7,537	0	0	0	0		003
699909 SCS COLLAR 3265 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	73,855	5,899,560	69.7800	(291,655)	0	0	(125)		(125)	260,965	0	0	0	21,116		003
699910 SCS COLLAR 3265 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	73,855	0	77.5300	331,832	0	0	183,597		183,597	(124,058)	0	0	0	0		003
699911 SCS COLLAR 3265 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	10/17/2016	10/16/2017	73,855	0	87.3300	(85,524)	0	0	(38)		(38)	87,013	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
699912 SCS COLLAR 3266 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/17/2016	10/16/2017	7,945	634,671	69.7800	(31,376)	0	0	(13)		(13)	28,074	0	0	0	21,116		003
699913 SCS COLLAR 3266 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/17/2016	10/16/2017	7,945	0	77.5300	36,620	0	0	19,751		19,751	(13,346)	0	0	0	0		003
699914 SCS COLLAR 3266 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	10/17/2016	10/16/2017	7,945	0	85.2000	(12,585)	0	0	(20)		(20)	12,601	0	0	0	0		003
699915 SCS COLLAR 3267 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	3,227	8,130,904	1,913.8500	(275,892)	0	0	(152)		(152)	166,482	0	0	0	21,116		003
699916 SCS COLLAR 3267 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	3,227	0	2,126.5000	413,152	0	0	1,264,511		1,264,511	648,042	0	0	0	0		003
699917 SCS COLLAR 3267 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	3,227	0	2,291.6200	(153,936)	0	0	(732,651)		(732,651)	(448,656)	0	0	0	0		003
699918 SCS COLLAR 3268 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,901	7,307,507	1,913.8500	(247,953)	0	0	(137)		(137)	149,623	0	0	0	21,116		003
699919 SCS COLLAR 3268 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,901	0	2,126.5000	371,313	0	0	1,136,457		1,136,457	582,416	0	0	0	0		003
699920 SCS COLLAR 3268 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,901	0	2,240.5200	(196,822)	0	0	(806,238)		(806,238)	(469,097)	0	0	0	0		003
699921 SCS COLLAR 3269 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,685	4,246,127	1,913.8500	(365,101)	0	0	(105,922)		(105,922)	183,097	0	0	0	143,991		003
699922 SCS COLLAR 3269 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,685	0	2,126.5000	395,567	0	0	808,113		808,113	267,946	0	0	0	0		003
699923 SCS COLLAR 3269 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,685	0	2,623.4000	(77,737)	0	0	(264,335)		(264,335)	(99,544)	0	0	0	0		003
699924 SCS COLLAR 3270 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,953	4,919,060	1,701.2000	(293,422)	0	0	(72,110)		(72,110)	154,092	0	0	0	143,991		003
699925 SCS COLLAR 3270 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,953	0	2,126.5000	458,257	0	0	936,184		936,184	310,410	0	0	0	0		003
699926 SCS COLLAR 3270 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	1,953	0	2,384.1000	(219,600)	0	0	(577,148)		(577,148)	(214,290)	0	0	0	0		003
699933 SCS COLLAR 3273 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	213,254	1,913.8500	(18,337)	0	0	(5,320)		(5,320)	9,196	0	0	0	143,991		003
699934 SCS COLLAR 3273 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	2,126.5000	19,867	0	0	40,586		40,586	13,457	0	0	0	0		003
699935 SCS COLLAR 3273 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	85	0	2,514.7100	(6,059)	0	0	(18,187)		(18,187)	(6,940)	0	0	0	0		003
699943 SCS COLLAR 3276 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	172	432,433	1,913.8500	(53,622)	0	0	(22,769)		(22,769)	21,780	0	0	0	202,743		003
699944 SCS COLLAR 3276 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2021	172	0	2,232.8300	47,709	0	0	85,380		85,380	21,254	0	0	0	0		003
699958 SCS COLLAR 3279 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	3,566,576	1,089.1200	(341,610)	0	0	(95,471)		(95,471)	141,491	0	0	0	143,991		003
699959 SCS COLLAR 3279 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	0	1,210.1400	396,905	0	0	816,998		816,998	148,981	0	0	0	0		003
699960 SCS COLLAR 3279 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	2,392	0	1,556.1500	(93,479)	0	0	(295,528)		(295,528)	(35,479)	0	0	0	0		003
699961 SCS COLLAR 3280 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	4,602,670	968.1100	(312,702)	0	0	(74,646)		(74,646)	135,796	0	0	0	143,991		003
699962 SCS COLLAR 3280 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	0	1,210.1400	512,207	0	0	1,054,336		1,054,336	192,260	0	0	0	0		003
699963 SCS COLLAR 3280 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	3,087	0	1,402.2000	(248,780)	0	0	(643,855)		(643,855)	(107,842)	0	0	0	0		003
699970 SCS COLLAR 3283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	288,283	968.1100	(19,586)	0	0	(4,675)		(4,675)	8,505	0	0	0	143,991		003
699971 SCS COLLAR 3283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	0	1,210.1400	32,081	0	0	66,037		66,037	12,042	0	0	0	0		003
699972 SCS COLLAR 3283 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/14/2019	193	0	1,360.8800	(18,383)	0	0	(45,461)		(45,461)	(7,916)	0	0	0	0		003
699987 SCS COLLAR 3288 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	2,121,856	4,316.5500	(72,165)	0	0	(26)		(26)	53,577	0	0	0	21,116		003
699988 SCS COLLAR 3288 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	0	4,796.1700	121,352	0	0	420,908		420,908	294,342	0	0	0	0		003
699989 SCS COLLAR 3288 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	355	0	5,167.6800	(53,324)	0	0	(289,422)		(289,422)	(229,784)	0	0	0	0		003
699990 SCS COLLAR 3289 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	13,511,539	4,316.5500	(459,532)	0	0	(169)		(169)	341,162	0	0	0	21,116		003
699991 SCS COLLAR 3289 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	0	4,796.1700	772,750	0	0	2,680,234		2,680,234	1,874,295	0	0	0	0		003
699992 SCS COLLAR 3289 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	2,260	0	5,103.6500	(399,055)	0	0	(1,987,560)		(1,987,560)	(1,547,241)	0	0	0	0		003
699994 SCS COLLAR 3290 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	1,372,596	4,316.5500	(46,682)	0	0	(17)		(17)	34,658	0	0	0	21,116		003
699995 SCS COLLAR 3290 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	0	4,796.1700	78,501	0	0	272,279		272,279	190,406	0	0	0	0		003
699996 SCS COLLAR 3290 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	230	0	5,060.6800	(44,932)	0	0	(211,759)		(211,759)	(162,574)	0	0	0	0		003
699998 SCS COLLAR 3291 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,091	1,180,003	805.2400	(55,631)	0	0	(2)		(2)	54,806	0	0	0	21,116		003
699999 SCS COLLAR 3291 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,091	0	894.7100	81,984	0	0	204,309		204,309	155,099	0	0	0	0		003
700000 SCS COLLAR 3291 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	1,091	0	997.6000	(28,723)	0	0	(92,700)		(92,700)	(77,685)	0	0	0	0		003
700001 SCS COLLAR 3292 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	7,920	8,567,114	805.2400	(403,898)	0	0	(14)		(14)	397,901	0	0	0	21,116		003
700002 SCS COLLAR 3292 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	10/17/2016	10/16/2017	7,920	0	894.7100	595,227	0	0	1,483,326		1,483,326	1,126,055	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
700003 SCS COLLAR 3292 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	7,920	0	984.1800	(247,441)	0	0	(777,718)		(777,718)	(648,200)	0	0	0	0		003
700004 SCS COLLAR 3293 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	731	790,699	805.2400	(37,278)	0	0	(1)		(1)	36,724	0	0	0	21,116		003
700005 SCS COLLAR 3293 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	731	0	894.7100	54,936	0	0	136,903		136,903	103,928	0	0	0	0		003
700006 SCS COLLAR 3293 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/17/2016	10/16/2017	731	0	970.7600	(25,447)	0	0	(81,494)		(81,494)	(67,360)	0	0	0	0		003
700038 SCS COLLAR 3294 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	742	1,463,994	1,491.2800	(56,719)	0	0	(0)		(0)	38,951	0	0	0	21,116		003
700039 SCS COLLAR 3294 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	742	0	1,656.9800	79,304	0	0	235,110		235,110	157,390	0	0	0	0		003
700040 SCS COLLAR 3294 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	742	0	1,767.3300	(37,219)	0	0	(153,368)		(153,368)	(116,588)	0	0	0	0		003
700041 SCS COLLAR 3295 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	1,257	2,480,094	1,491.2800	(96,085)	0	0	(0)		(0)	65,986	0	0	0	21,116		003
700042 SCS COLLAR 3295 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	1,257	0	1,656.9800	134,345	0	0	398,291		398,291	266,628	0	0	0	0		003
700043 SCS COLLAR 3295 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	1,257	0	1,814.8900	(43,324)	0	0	(200,239)		(200,239)	(158,615)	0	0	0	0		003
700044 SCS COLLAR 3296 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	10,452	20,629,331	1,491.2800	(799,230)	0	0	(0)		(0)	548,867	0	0	0	21,116		003
700045 SCS COLLAR 3296 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	10,452	0	1,656.9800	1,117,479	0	0	3,312,969		3,312,969	2,217,801	0	0	0	0		003
700046 SCS COLLAR 3296 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	10,452	0	1,786.0600	(455,374)	0	0	(1,965,846)		(1,965,846)	(1,521,264)	0	0	0	0		003
700047 SCS COLLAR 3297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	36,033	53,720,403	1,089.1200	(2,226,127)	0	0	(1,879)		(1,879)	1,071,046	0	0	0	21,116		003
700048 SCS COLLAR 3297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	36,033	0	1,210.1400	3,344,164	0	0	10,142,341		10,142,341	3,218,264	0	0	0	0		003
700049 SCS COLLAR 3297 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2016	10/16/2017	36,033	0	1,322.9200	(1,463,234)	0	0	(6,086,291)		(6,086,291)	(1,960,032)	0	0	0	0		003
700050 SCS COLLAR 3298 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	86,964	4,485,622	44.9500	(276,634)	0	0	(2,168)		(2,168)	157,601	0	0	0	21,116		003
700051 SCS COLLAR 3298 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	86,964	0	49.9400	737,023	0	0	188,064		188,064	(686,008)	0	0	0	0		003
700052 SCS COLLAR 3298 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	86,964	0	54.6800	(494,740)	0	0	(17,186)		(17,186)	580,917	0	0	0	0		003
700054 SCS COLLAR 3299 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	5,206	268,538	44.9500	(16,561)	0	0	(130)		(130)	9,435	0	0	0	21,116		003
700055 SCS COLLAR 3299 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	5,206	0	49.9400	44,123	0	0	11,259		11,259	(41,069)	0	0	0	0		003
700056 SCS COLLAR 3299 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	5,206	0	55.0800	(28,192)	0	0	(806)		(806)	33,740	0	0	0	0		003
700057 SCS COLLAR 3300 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	4,205	216,896	44.9500	(13,376)	0	0	(105)		(105)	7,621	0	0	0	21,116		003
700058 SCS COLLAR 3300 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	4,205	0	49.9400	35,638	0	0	9,094		9,094	(33,171)	0	0	0	0		003
700059 SCS COLLAR 3300 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/17/2016	10/16/2017	4,205	0	54.1300	(24,759)	0	0	(1,155)		(1,155)	29,195	0	0	0	0		003
700060 SCS COLLAR 3301 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	6,856	8,797,027	1,129.3200	(68,136)	0	0	(1,097)		(1,097)	359,440	0	0	0	21,116		003
700061 SCS COLLAR 3301 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	6,856	0	1,254.8000	0	0	0	212,276		212,276	(7,265)	0	0	0	0		003
700062 SCS COLLAR 3301 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	6,856	0	1,289.9300	0	0	0	(53,325)		(53,325)	118,002	0	0	0	0		003
700063 SCS COLLAR 3302 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	124	158,496	1,129.3200	(377)	0	0	(20)		(20)	6,476	0	0	0	21,116		003
700064 SCS COLLAR 3302 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	124	0	1,254.8000	0	0	0	3,825		3,825	(131)	0	0	0	0		003
700065 SCS COLLAR 3302 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	10/17/2016	10/16/2017	124	0	1,304.9900	0	0	0	(465)		(465)	2,318	0	0	0	0		003
700292 SCS COLLAR 3306 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	11,544	29,082,752	2,141.3400	(42,022)	0	0	3,498,811		3,498,811	2,477,633	0	0	0	203,155		003
700452 SCS COLLAR 3307 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/16/2019	341	860,047	1,927.2100	(69,935)	0	0	(22,199)		(22,199)	37,754	0	0	0	144,185		003
700453 SCS COLLAR 3307 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/16/2019	341	0	2,141.3400	80,227	0	0	159,943		159,943	53,402	0	0	0	0		003
700454 SCS COLLAR 3307 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/16/2019	341	0	2,620.7900	(20,578)	0	0	(54,116)		(54,116)	(20,384)	0	0	0	0		003
700455 SCS COLLAR 3308 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	7,528	18,966,909	1,927.2100	(2,366,723)	0	0	(1,026,361)		(1,026,361)	967,338	0	0	0	203,155		003
700456 SCS COLLAR 3308 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	7,528	0	2,141.3400	2,477,798	0	0	4,184,147		4,184,147	1,024,855	0	0	0	0		003
700457 SCS COLLAR 3308 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	7,528	0	3,630.4300	(132,034)	0	0	(281,369)		(281,369)	(37,626)	0	0	0	0		003
700458 SCS COLLAR 3309 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	10,635	26,794,394	1,713.0700	(2,469,614)	0	0	(985,158)		(985,158)	1,099,756	0	0	0	203,155		003
700459 SCS COLLAR 3309 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	10,635	0	2,141.3400	3,500,364	0	0	5,910,909		5,910,909	1,447,805	0	0	0	0		003
700460 SCS COLLAR 3309 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	10,635	0	2,843.2700	(1,060,360)	0	0	(2,073,736)		(2,073,736)	(496,950)	0	0	0	0		003
700461 SCS COLLAR 3310 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	2,147	5,408,529	1,498.9400	(354,475)	0	0	(127,086)		(127,086)	173,181	0	0	0	203,155		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
700462 SCS COLLAR 3310 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	2,147	0	2,141.3400	706,559	0	0	1,193,135		1,193,135	292,244	0	0	0	0		003
700463 SCS COLLAR 3310 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	10/20/2016	10/20/2021	2,147	0	2,568.3200	(358,060)	0	0	(671,576)		(671,576)	(170,196)	0	0	0	0		003
700476 SCS COLLAR 3312 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	1,549	3,057,360	1,511.8500	(380,349)	0	0	(163,870)		(163,870)	163,992	0	0	0	203,155		003
700477 SCS COLLAR 3312 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	1,549	0	1,679.8300	366,563	0	0	649,810		649,810	249,759	0	0	0	0		003
700478 SCS COLLAR 3313 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	1,735	4,372,002	1,927.2100	(146,411)	0	0	(164)		(164)	93,822	0	0	0	22,397		003
700479 SCS COLLAR 3313 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	1,735	0	2,141.3400	219,987	0	0	654,109		654,109	340,034	0	0	0	0		003
700480 SCS COLLAR 3313 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	1,735	0	2,274.1000	(103,565)	0	0	(424,289)		(424,289)	(254,687)	0	0	0	0		003
700481 SCS COLLAR 3314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	269	677,683	1,927.2100	(22,694)	0	0	(25)		(25)	14,543	0	0	0	22,397		003
700482 SCS COLLAR 3314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	269	0	2,141.3400	34,099	0	0	101,390		101,390	52,707	0	0	0	0		003
700483 SCS COLLAR 3314 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	269	0	2,304.0800	(12,902)	0	0	(57,743)		(57,743)	(35,629)	0	0	0	0		003
700484 SCS COLLAR 3315 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	935	2,356,599	1,927.2100	(78,918)	0	0	(88)		(88)	50,572	0	0	0	22,397		003
700485 SCS COLLAR 3315 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	935	0	2,141.3400	118,577	0	0	352,578		352,578	183,285	0	0	0	0		003
700486 SCS COLLAR 3315 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	935	0	2,252.6900	(63,796)	0	0	(248,652)		(248,652)	(146,077)	0	0	0	0		003
700487 SCS COLLAR 3316 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/16/2019	516	1,300,070	1,713.0700	(75,030)	0	0	(19,742)		(19,742)	41,567	0	0	0	144,185		003
700488 SCS COLLAR 3316 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/16/2019	516	0	2,141.3400	120,666	0	0	241,774		241,774	80,724	0	0	0	0		003
700489 SCS COLLAR 3316 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/16/2019	516	0	2,387.5900	(61,184)	0	0	(151,536)		(151,536)	(56,251)	0	0	0	0		003
700490 SCS COLLAR 3317 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	379	955,346	1,927.2100	(121,232)	0	0	(51,697)		(51,697)	48,724	0	0	0	203,155		003
700491 SCS COLLAR 3317 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	379	0	2,248.4100	107,428	0	0	185,308		185,308	46,093	0	0	0	0		003
700492 SCS COLLAR 3318 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	937,698	1,820.1400	(102,813)	0	0	(42,075)		(42,075)	43,143	0	0	0	203,155		003
700493 SCS COLLAR 3318 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	0	2,248.4100	105,443	0	0	181,884		181,884	45,242	0	0	0	0		003
700494 SCS COLLAR 3318 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/20/2021	372	0	3,732.3600	(3,666)	0	0	(11,157)		(11,157)	(1,173)	0	0	0	0		003
700495 SCS COLLAR 3319 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	337,331	108.6700	(7,572)	0	0	(10)		(10)	14,768	0	0	0	22,397		003
700496 SCS COLLAR 3319 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	0	120.7400	22,982	0	0	4,688		4,688	(3,797)	0	0	0	0		003
700497 SCS COLLAR 3319 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	2,775	0	124.3600	(18,112)	0	0	(979)		(979)	5,633	0	0	0	0		003
700498 SCS COLLAR 3320 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	823,452	70.2800	(40,812)	0	0	(37)		(37)	38,217	0	0	0	22,397		003
700499 SCS COLLAR 3320 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	0	78.0900	44,276	0	0	20,669		20,669	(19,883)	0	0	0	0		003
700500 SCS COLLAR 3320 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	10,309	0	87.4600	(9,958)	0	0	(8)		(8)	12,064	0	0	0	0		003
700501 SCS COLLAR 3321 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	1,807,631	4,349.4400	(60,485)	0	0	(50)		(50)	48,114	0	0	0	22,397		003
700502 SCS COLLAR 3321 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	0	4,832.7100	102,270	0	0	347,664		347,664	246,002	0	0	0	0		003
700503 SCS COLLAR 3321 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	10/20/2016	10/18/2017	302	0	5,134.7500	(53,575)	0	0	(256,614)		(256,614)	(201,333)	0	0	0	0		003
700505 SCS COLLAR 3322 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	1,152	1,245,891	822.0400	(53,235)	0	0	(8)		(8)	65,077	0	0	0	22,397		003
700506 SCS COLLAR 3322 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	1,152	0	913.3800	82,720	0	0	194,099		194,099	150,926	0	0	0	0		003
700507 SCS COLLAR 3322 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	1,152	0	990.6500	(37,974)	0	0	(105,764)		(105,764)	(88,266)	0	0	0	0		003
700510 SCS COLLAR 3323 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	833	1,643,830	1,511.8500	(62,070)	0	0	(0)		(0)	47,825	0	0	0	22,397		003
700511 SCS COLLAR 3323 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	833	0	1,679.8300	87,613	0	0	245,003		245,003	168,489	0	0	0	0		003
700512 SCS COLLAR 3323 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/18/2017	833	0	1,802.9600	(36,836)	0	0	(142,716)		(142,716)	(111,821)	0	0	0	0		003
700514 SCS COLLAR 3324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	1,600	2,385,794	853.8500	(177,391)	0	0	(63,539)		(63,539)	66,252	0	0	0	203,155		003
700515 SCS COLLAR 3324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	1,600	0	1,219.7900	363,375	0	0	629,368		629,368	81,638	0	0	0	0		003
700516 SCS COLLAR 3324 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/20/2021	1,600	0	1,505.5800	(188,529)	0	0	(368,191)		(368,191)	(37,286)	0	0	0	0		003
700517 SCS COLLAR 3325 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/16/2019	640	954,563	975.8300	(89,587)	0	0	(16,066)		(16,066)	28,777	0	0	0	144,185		003
700518 SCS COLLAR 3325 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/16/2019	640	0	1,219.7900	103,661	0	0	214,176		214,176	39,018	0	0	0	0		003
700519 SCS COLLAR 3325 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	10/20/2016	10/16/2019	640	0	1,408.9800	(25,060)	0	0	(130,973)		(130,973)	(21,718)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
700520 SCS COLLAR 3326 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	810,340	1,097.8100	(76,052)	0	0	(22,509)		(22,509)	32,780	0	0	0	144,185		003
700521 SCS COLLAR 3326 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	0	1,219.7900	87,999	0	0	181,816		181,816	33,123	0	0	0	0		003
700522 SCS COLLAR 3326 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/16/2019	544	0	1,553.2800	(21,274)	0	0	(68,019)		(68,019)	(8,237)	0	0	0	0		003
700523 SCS COLLAR 3327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	1,920,125	1,097.8100	(76,477)	0	0	(130)		(130)	40,248	0	0	0	22,397		003
700524 SCS COLLAR 3327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	0	1,219.7900	114,613	0	0	350,304		350,304	111,746	0	0	0	0		003
700525 SCS COLLAR 3327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,288	0	1,314.6900	(57,068)	0	0	(228,374)		(228,374)	(73,910)	0	0	0	0		003
700526 SCS COLLAR 3328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	2,761,019	1,097.8100	(109,970)	0	0	(187)		(187)	57,874	0	0	0	22,397		003
700527 SCS COLLAR 3328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	0	1,219.7900	164,806	0	0	503,716		503,716	160,683	0	0	0	0		003
700528 SCS COLLAR 3328 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	10/20/2016	10/18/2017	1,852	0	1,328.1000	(73,060)	0	0	(303,663)		(303,663)	(96,880)	0	0	0	0		003
700529 SCS COLLAR 3329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	8,894	13,259,980	975.8300	(1,356,122)	0	0	(529,120)		(529,120)	465,028	0	0	0	203,155		003
700530 SCS COLLAR 3329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	8,894	0	1,219.7900	2,061,314	0	0	3,497,958		3,497,958	453,735	0	0	0	0		003
700531 SCS COLLAR 3329 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	8,894	0	1,657.0800	(719,290)	0	0	(1,451,969)		(1,451,969)	(107,033)	0	0	0	0		003
700533 SCS COLLAR 3330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	4,789	7,139,049	1,097.8100	(963,766)	0	0	(407,296)		(407,296)	305,494	0	0	0	203,155		003
700534 SCS COLLAR 3330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	4,789	0	1,219.7900	1,109,792	0	0	1,883,268		1,883,268	244,287	0	0	0	0		003
700535 SCS COLLAR 3330 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	10/20/2016	10/20/2021	4,789	0	1,960.6900	(153,616)	0	0	(354,866)		(354,866)	(161)	0	0	0	0		003
700536 SCS COLLAR 3331 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	15,697	1,074,937	63.5900	(8,983)	0	0	(397)		(397)	34,519	0	0	0	22,397		003
700537 SCS COLLAR 3331 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	15,697	0	70.6500	0	0	0	1,683		1,683	(123,002)	0	0	0	0		003
700538 SCS COLLAR 3331 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	15,697	0	79.2000	0	0	0	(2)		(2)	54,189	0	0	0	0		003
700539 SCS COLLAR 3332 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	38,505	995,728	17.6900	(6,026)	0	0	(0)		(0)	15,131	0	0	0	22,397		003
700540 SCS COLLAR 3332 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	38,505	0	19.6600	0	0	0	239,161		239,161	77,867	0	0	0	0		003
700541 SCS COLLAR 3332 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	10/20/2016	10/18/2017	38,505	0	21.2700	0	0	0	(177,242)		(177,242)	(62,733)	0	0	0	0		003
703155 SCS COLLAR 3334 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/03/2016	11/01/2017	813	1,604,022	1,487.3500	(63,907)	0	0	(7)		(7)	44,108	0	0	0	29,862		003
703156 SCS COLLAR 3334 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/03/2016	11/01/2017	813	0	1,652.6100	88,246	0	0	261,291		261,291	171,935	0	0	0	0		003
703157 SCS COLLAR 3334 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/03/2016	11/01/2017	813	0	1,788.7900	(34,936)	0	0	(151,478)		(151,478)	(115,838)	0	0	0	0		003
703158 SCS COLLAR 3335 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/03/2016	11/03/2021	1,548	3,056,361	1,487.3500	(380,302)	0	0	(156,253)		(156,253)	158,684	0	0	0	204,113		003
703159 SCS COLLAR 3335 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/03/2016	11/03/2021	1,548	0	1,652.6100	373,394	0	0	678,074		678,074	257,197	0	0	0	0		003
703160 SCS COLLAR 3336 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	303	762,323	1,879.7900	(62,201)	0	0	(18,145)		(18,145)	31,680	0	0	0	146,200		003
703161 SCS COLLAR 3336 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	303	0	2,088.6600	71,290	0	0	154,634		154,634	49,757	0	0	0	0		003
703162 SCS COLLAR 3336 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	303	0	2,582.2100	(17,627)	0	0	(55,208)		(55,208)	(20,809)	0	0	0	0		003
703163 SCS COLLAR 3337 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	715	1,802,076	1,670.9300	(99,859)	0	0	(25,291)		(25,291)	54,364	0	0	0	146,200		003
703164 SCS COLLAR 3337 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	715	0	2,088.6600	168,523	0	0	365,543		365,543	117,623	0	0	0	0		003
703165 SCS COLLAR 3337 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/06/2019	715	0	2,344.1000	(88,848)	0	0	(233,306)		(233,306)	(84,315)	0	0	0	0		003
703175 SCS COLLAR 3341 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	1,231	149,652	111.8700	(4,116)	0	0	(42)		(42)	8,691	0	0	0	29,862		003
703176 SCS COLLAR 3341 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	1,231	0	124.3000	11,046	0	0	812		812	(2,331)	0	0	0	0		003
703177 SCS COLLAR 3341 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	1,231	0	129.1600	(8,139)	0	0	(180)		(180)	2,119	0	0	0	0		003
703178 SCS COLLAR 3342 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	11,829	810,022	61.3300	(47,799)	0	0	(368)		(368)	21,826	0	0	0	29,862		003
703179 SCS COLLAR 3342 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	11,829	0	68.1400	67,790	0	0	14,980		14,980	(100,647)	0	0	0	0		003
703180 SCS COLLAR 3342 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	11/03/2016	11/01/2017	11,829	0	76.6000	(26,342)	0	0	(61)		(61)	55,976	0	0	0	0		003
703181 SCS COLLAR 3343 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	11/03/2016	11/01/2017	16,449	1,313,959	66.2000	(65,336)	0	0	(76)		(76)	44,216	0	0	0	29,862		003
703182 SCS COLLAR 3343 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	11/03/2016	11/01/2017	16,449	0	73.5600	74,745	0	0	105,919		105,919	269	0	0	0	0		003
703183 SCS COLLAR 3343 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	11/03/2016	11/01/2017	16,449	0	83.3700	(18,966)	0	0	(1,178)		(1,178)	34,651	0	0	0	0		003
703184 SCS COLLAR 3344 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	11/03/2016	11/01/2017	328	1,958,979	4,211.1900	(67,866)	0	0	(163)		(163)	44,664	0	0	0	29,862		003
703185 SCS COLLAR 3344 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	11/03/2016	11/01/2017	328	0	4,679.1000	116,983	0	0	427,887		427,887	283,203	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
703186 SCS COLLAR 3344 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	328	0	5,009.9100	(61,213)	0	0	(319,953)		(319,953)	(238,180)	0	0	0	0		003
703198 SCS COLLAR 3347 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	2,414	3,599,299	1,041.2000	(146,897)	0	0	(729)		(729)	59,638	0	0	0	29,862		003
703199 SCS COLLAR 3347 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	2,414	0	1,156.8900	220,732	0	0	809,790		809,790	241,580	0	0	0	0		003
703200 SCS COLLAR 3347 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	2,414	0	1,266.2000	(95,872)	0	0	(547,143)		(547,143)	(175,291)	0	0	0	0		003
703201 SCS COLLAR 3348 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	1,054,145	1,041.2000	(43,022)	0	0	(213)		(213)	17,466	0	0	0	29,862		003
703202 SCS COLLAR 3348 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	0	1,156.8900	64,668	0	0	237,167		237,167	70,753	0	0	0	0		003
703203 SCS COLLAR 3348 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/01/2017	707	0	1,253.6200	(31,355)	0	0	(169,079)		(169,079)	(53,977)	0	0	0	0		003
703204 SCS COLLAR 3349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	1,476,833	925.5100	(97,286)	0	0	(20,640)		(20,640)	39,300	0	0	0	146,200		003
703205 SCS COLLAR 3349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	0	1,156.8900	161,393	0	0	380,073		380,073	67,773	0	0	0	0		003
703206 SCS COLLAR 3349 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	11/03/2016	11/06/2019	991	0	1,346.7800	(79,590)	0	0	(244,534)		(244,534)	(42,095)	0	0	0	0		003
703213 SCS COLLAR 3352 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	1,347	1,457,078	796.4400	(69,016)	0	0	(62)		(62)	66,352	0	0	0	29,862		003
703214 SCS COLLAR 3352 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	1,347	0	884.9300	106,494	0	0	266,091		266,091	196,397	0	0	0	0		003
703215 SCS COLLAR 3352 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	11/03/2016	11/01/2017	1,347	0	982.3600	(46,869)	0	0	(136,905)		(136,905)	(112,398)	0	0	0	0		003
703216 SCS COLLAR 3353 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	1,936	4,877,909	1,879.7900	(167,825)	0	0	(790)		(790)	95,335	0	0	0	29,862		003
703217 SCS COLLAR 3353 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	1,936	0	2,088.6600	249,919	0	0	831,003		831,003	400,927	0	0	0	0		003
703218 SCS COLLAR 3353 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	1,936	0	2,227.3500	(114,000)	0	0	(563,958)		(563,958)	(316,001)	0	0	0	0		003
703219 SCS COLLAR 3354 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	915,513	1,879.7900	(31,498)	0	0	(148)		(148)	17,893	0	0	0	29,862		003
703220 SCS COLLAR 3354 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	0	2,088.6600	46,906	0	0	155,967		155,967	75,248	0	0	0	0		003
703221 SCS COLLAR 3354 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	363	0	2,258.0300	(17,244)	0	0	(94,811)		(94,811)	(54,796)	0	0	0	0		003
703222 SCS COLLAR 3355 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	1,741,765	1,879.7900	(59,926)	0	0	(282)		(282)	34,041	0	0	0	29,862		003
703223 SCS COLLAR 3355 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	0	2,088.6600	89,239	0	0	296,728		296,728	143,160	0	0	0	0		003
703224 SCS COLLAR 3355 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/03/2016	11/01/2017	691	0	2,207.0200	(46,453)	0	0	(215,316)		(215,316)	(118,094)	0	0	0	0		003
706431 SCS COLLAR 3356 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	3,384	5,045,697	1,041.7200	(332,113)	0	0	(117,097)		(117,097)	181,491	0	0	0	146,960		003
706432 SCS COLLAR 3356 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	3,384	0	1,302.1400	606,725	0	0	940,921		940,921	165,113	0	0	0	0		003
706433 SCS COLLAR 3356 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	3,384	0	1,510.8800	(303,244)	0	0	(506,771)		(506,771)	(67,263)	0	0	0	0		003
706437 SCS COLLAR 3358 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	214	319,435	1,041.7200	(21,026)	0	0	(7,413)		(7,413)	11,490	0	0	0	146,960		003
706438 SCS COLLAR 3358 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	214	0	1,302.1400	38,411	0	0	59,568		59,568	10,453	0	0	0	0		003
706439 SCS COLLAR 3358 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2019	214	0	1,467.1300	(22,545)	0	0	(37,161)		(37,161)	(5,465)	0	0	0	0		003
706459 SCS COLLAR 3364 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	11,291	22,286,032	1,466.8300	(908,803)	0	0	(428)		(428)	586,627	0	0	0	35,412		003
706460 SCS COLLAR 3364 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	11,291	0	1,629.8100	1,262,321	0	0	3,886,813		3,886,813	2,464,654	0	0	0	0		003
706461 SCS COLLAR 3364 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	11,291	0	1,759.8700	(485,960)	0	0	(2,433,906)		(2,433,906)	(1,791,320)	0	0	0	0		003
706462 SCS COLLAR 3365 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	1,959	3,865,723	1,466.8300	(157,641)	0	0	(74)		(74)	101,756	0	0	0	35,412		003
706463 SCS COLLAR 3365 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	1,959	0	1,629.8100	218,962	0	0	674,204		674,204	427,518	0	0	0	0		003
706464 SCS COLLAR 3365 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	1,959	0	1,788.3900	(66,785)	0	0	(367,558)		(367,558)	(277,815)	0	0	0	0		003
706465 SCS COLLAR 3366 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	859	1,695,492	1,466.8300	(69,141)	0	0	(33)		(33)	44,630	0	0	0	35,412		003
706466 SCS COLLAR 3366 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	859	0	1,629.8100	96,036	0	0	295,704		295,704	187,508	0	0	0	0		003
706467 SCS COLLAR 3366 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	11/15/2016	11/14/2017	859	0	1,741.1300	(42,563)	0	0	(200,986)		(200,986)	(145,104)	0	0	0	0		003
706479 SCS COLLAR 3367 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	6,535,245	66.8100	(327,253)	0	0	(1,415)		(1,415)	239,477	0	0	0	35,412		003
706480 SCS COLLAR 3367 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	0	74.2300	327,253	0	0	480,766		480,766	(24,688)	0	0	0	0		003
706481 SCS COLLAR 3367 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	81,813	0	85.3600	(43,688)	0	0	(3,464)		(3,464)	142,676	0	0	0	0		003
706482 SCS COLLAR 3368 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	18,500,851	4,288.0300	(649,772)	0	0	(2,218)		(2,218)	491,677	0	0	0	35,412		003
706483 SCS COLLAR 3368 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	0	4,764.4700	959,187	0	0	3,771,078		3,771,078	2,552,652	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
706484 SCS COLLAR 3368 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	11/15/2016	11/14/2017	3,094	0	5,064.6400	(415,557)	0	0	(2,849,566)		(2,849,566)	(2,137,603)	0	0	0	0		003
706503 SCS COLLAR 3369 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,013	2,177,610	757.3400	(105,367)	0	0	(184)		(184)	78,988	0	0	0	35,412		003
706504 SCS COLLAR 3369 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,013	0	841.4900	153,476	0	0	485,374		485,374	331,744	0	0	0	0		003
706505 SCS COLLAR 3369 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,013	0	959.3000	(51,006)	0	0	(252,148)		(252,148)	(201,353)	0	0	0	0		003
706506 SCS COLLAR 3370 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	10,158	10,988,318	757.3400	(531,689)	0	0	(929)		(929)	398,576	0	0	0	35,412		003
706507 SCS COLLAR 3370 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	10,158	0	841.4900	774,449	0	0	2,449,212		2,449,212	1,673,989	0	0	0	0		003
706508 SCS COLLAR 3370 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	10,158	0	946.6800	(304,308)	0	0	(1,396,357)		(1,396,357)	(1,101,784)	0	0	0	0		003
706509 SCS COLLAR 3371 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	536	579,753	757.3400	(28,052)	0	0	(49)		(49)	21,029	0	0	0	35,412		003
706510 SCS COLLAR 3371 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	536	0	841.4900	40,861	0	0	129,222		129,222	88,320	0	0	0	0		003
706511 SCS COLLAR 3371 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	536	0	934.0500	(17,855)	0	0	(80,264)		(80,264)	(62,483)	0	0	0	0		003
706553 SCS COLLAR 3372 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	2,351	3,504,624	1,171.9300	(327,312)	0	0	(133,550)		(133,550)	164,765	0	0	0	146,960		003
706554 SCS COLLAR 3372 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	2,351	0	1,302.1400	424,898	0	0	653,542		653,542	114,684	0	0	0	0		003
706555 SCS COLLAR 3372 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	2,351	0	1,660.1000	(117,480)	0	0	(198,798)		(198,798)	(12,723)	0	0	0	0		003
706559 SCS COLLAR 3374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	134	200,363	1,171.9300	(18,713)	0	0	(7,635)		(7,635)	9,420	0	0	0	146,960		003
706560 SCS COLLAR 3374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	134	0	1,302.1400	24,292	0	0	37,364		37,364	6,557	0	0	0	0		003
706561 SCS COLLAR 3374 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2019	134	0	1,596.0400	(8,815)	0	0	(14,708)		(14,708)	(1,430)	0	0	0	0		003
706578 SCS COLLAR 3375 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	33,247	83,760,668	2,308.8100	(2,148,641)	0	0	(7,036,831)		(7,036,831)	(4,161,063)	0	0	0	35,412		003
706579 SCS COLLAR 3375 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	33,247	0	1,962.3500	(2,674,905)	0	0	(21,324)		(21,324)	2,173,191	0	0	0	0		003
706580 SCS COLLAR 3375 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	33,247	0	2,180.3900	4,301,604	0	0	11,220,561		11,220,561	5,874,090	0	0	0	0		003
706581 SCS COLLAR 3376 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	3,509	8,839,293	1,962.3500	(282,284)	0	0	(2,250)		(2,250)	229,338	0	0	0	35,412		003
706582 SCS COLLAR 3376 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	3,509	0	2,180.3900	453,950	0	0	1,184,110		1,184,110	619,895	0	0	0	0		003
706583 SCS COLLAR 3376 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	3,509	0	2,339.7800	(184,746)	0	0	(638,214)		(638,214)	(385,013)	0	0	0	0		003
706584 SCS COLLAR 3377 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,935	7,393,808	1,962.3500	(236,122)	0	0	(1,882)		(1,882)	191,834	0	0	0	35,412		003
706585 SCS COLLAR 3377 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,935	0	2,180.3900	379,716	0	0	990,473		990,473	518,524	0	0	0	0		003
706586 SCS COLLAR 3377 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	2,935	0	2,288.3200	(215,200)	0	0	(679,423)		(679,423)	(395,247)	0	0	0	0		003
706605 SCS COLLAR 3384 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	12,353	986,797	66.8100	(49,019)	0	0	(214)		(214)	36,160	0	0	0	35,412		003
706606 SCS COLLAR 3384 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	12,353	0	74.2300	53,083	0	0	72,594		72,594	(3,728)	0	0	0	0		003
706607 SCS COLLAR 3384 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	12,353	0	86.9300	(5,646)	0	0	(228)		(228)	17,789	0	0	0	0		003
706608 SCS COLLAR 3385 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	6,224	497,165	66.8100	(24,696)	0	0	(108)		(108)	18,218	0	0	0	35,412		003
706609 SCS COLLAR 3385 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	6,224	0	74.2300	26,744	0	0	36,574		36,574	(1,878)	0	0	0	0		003
706610 SCS COLLAR 3385 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	6,224	0	82.4300	(7,220)	0	0	(1,784)		(1,784)	14,222	0	0	0	0		003
706611 SCS COLLAR 3386 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	538	3,215,248	4,288.0300	(100,712)	0	0	(385)		(385)	85,448	0	0	0	35,412		003
706612 SCS COLLAR 3386 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	538	0	4,764.4700	186,155	0	0	655,373		655,373	443,623	0	0	0	0		003
706613 SCS COLLAR 3386 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	538	0	5,123.7200	(89,823)	0	0	(463,931)		(463,931)	(354,532)	0	0	0	0		003
706614 SCS COLLAR 3387 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	280	1,671,626	4,288.0300	(52,361)	0	0	(200)		(200)	44,425	0	0	0	35,412		003
706615 SCS COLLAR 3387 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	280	0	4,764.4700	96,783	0	0	340,733		340,733	230,643	0	0	0	0		003
706616 SCS COLLAR 3387 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	280	0	5,017.9400	(59,327)	0	0	(270,374)		(270,374)	(199,767)	0	0	0	0		003
706617 SCS COLLAR 3388 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	50,135	1,296,498	19.9600	(54,948)	0	0	(237)		(237)	41,138	0	0	0	35,412		003
706618 SCS COLLAR 3388 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	50,135	0	22.1800	87,085	0	0	187,463		187,463	64,477	0	0	0	0		003
706619 SCS COLLAR 3388 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	50,135	0	24.6000	(33,992)	0	0	(73,105)		(73,105)	(14,052)	0	0	0	0		003
706620 SCS COLLAR 3389 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	140,532	3,634,158	19.9600	(154,023)	0	0	(664)		(664)	115,312	0	0	0	35,412		003
706621 SCS COLLAR 3389 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	140,532	0	22.1800	244,104	0	0	525,469		525,469	180,732	0	0	0	0		003
706622 SCS COLLAR 3389 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	140,532	0	24.2000	(112,426)	0	0	(254,559)		(254,559)	(65,057)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
706623 SCS COLLAR 3390 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	20,063	518,832	19.9600	(21,989)	0	0	(95)		(95)	16,463	0	0	0	35,412		003
706624 SCS COLLAR 3390 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	20,063	0	22.1800	34,850	0	0	75,019		75,019	25,802	0	0	0	0		003
706625 SCS COLLAR 3390 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/15/2016	11/14/2017	20,063	0	23.9300	(17,836)	0	0	(41,292)		(41,292)	(11,735)	0	0	0	0		003
706665 SCS COLLAR 3391 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	1,775	4,472,796	1,962.3500	(358,454)	0	0	(130,253)		(130,253)	206,878	0	0	0	146,960		003
706666 SCS COLLAR 3391 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	1,775	0	2,180.3900	447,061	0	0	786,902		786,902	264,392	0	0	0	0		003
706667 SCS COLLAR 3391 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	1,775	0	2,669.1000	(113,769)	0	0	(251,791)		(251,791)	(92,667)	0	0	0	0		003
706668 SCS COLLAR 3392 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	2,387	6,014,186	1,744.3100	(326,352)	0	0	(103,862)		(103,862)	205,056	0	0	0	146,960		003
706669 SCS COLLAR 3392 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	2,387	0	2,180.3900	601,125	0	0	1,058,079		1,058,079	355,506	0	0	0	0		003
706670 SCS COLLAR 3392 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	2,387	0	2,450.9800	(308,604)	0	0	(617,541)		(617,541)	(229,204)	0	0	0	0		003
706676 SCS COLLAR 3394 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	89	225,316	1,962.3500	(18,057)	0	0	(6,561)		(6,561)	10,421	0	0	0	146,960		003
706677 SCS COLLAR 3394 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	89	0	2,180.3900	22,521	0	0	39,640		39,640	13,319	0	0	0	0		003
706678 SCS COLLAR 3394 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/15/2016	11/14/2019	89	0	2,568.4600	(8,069)	0	0	(17,107)		(17,107)	(6,431)	0	0	0	0		003
706680 SCS COLLAR 3395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	33,311	49,662,393	1,171.9300	(2,082,051)	0	0	(26,935)		(26,935)	1,600,710	0	0	0	35,412		003
706681 SCS COLLAR 3395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	33,311	0	1,302.1400	3,231,521	0	0	6,384,887		6,384,887	1,990,054	0	0	0	0		003
706682 SCS COLLAR 3395 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	33,311	0	1,416.2100	(1,461,763)	0	0	(2,799,341)		(2,799,341)	(516,700)	0	0	0	0		003
706683 SCS COLLAR 3396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,523	8,234,322	1,171.9300	(345,217)	0	0	(4,466)		(4,466)	265,407	0	0	0	35,412		003
706684 SCS COLLAR 3396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,523	0	1,302.1400	535,806	0	0	1,058,652		1,058,652	329,963	0	0	0	0		003
706685 SCS COLLAR 3396 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,523	0	1,400.0700	(271,068)	0	0	(543,975)		(543,975)	(123,313)	0	0	0	0		003
706691 SCS COLLAR 3397 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,103	7,608,046	1,171.9300	(318,960)	0	0	(4,126)		(4,126)	245,221	0	0	0	35,412		003
706692 SCS COLLAR 3397 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,103	0	1,302.1400	495,054	0	0	978,135		978,135	304,867	0	0	0	0		003
706693 SCS COLLAR 3397 Russel2000	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	11/15/2016	11/14/2017	5,103	0	1,435.6100	(187,453)	0	0	(343,864)		(343,864)	(37,588)	0	0	0	0		003
706710 SCS COLLAR 3400 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	90,090	4,646,816	41.2300	(29,714)	0	0	(6,034)		(6,034)	112,520	0	0	0	35,412		003
706711 SCS COLLAR 3400 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	90,090	0	45.8100	0	0	0	579,482		579,482	(616,427)	0	0	0	0		003
706712 SCS COLLAR 3400 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	90,090	0	50.6300	0	0	0	(234,365)		(234,365)	642,358	0	0	0	0		003
706713 SCS COLLAR 3401 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	5,043	260,096	41.2300	(395)	0	0	(338)		(338)	6,298	0	0	0	35,412		003
706714 SCS COLLAR 3401 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	5,043	0	45.8100	0	0	0	32,435		32,435	(34,503)	0	0	0	0		003
706715 SCS COLLAR 3401 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	5,043	0	50.9600	0	0	0	(12,060)		(12,060)	35,846	0	0	0	0		003
706716 SCS COLLAR 3402 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	6,527	336,661	41.2300	(3,346)	0	0	(437)		(437)	8,152	0	0	0	35,412		003
706717 SCS COLLAR 3402 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	6,527	0	45.8100	0	0	0	41,983		41,983	(44,660)	0	0	0	0		003
706718 SCS COLLAR 3402 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	6,527	0	50.1000	0	0	0	(19,301)		(19,301)	46,671	0	0	0	0		003
706719 SCS COLLAR 3403 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	1,954	2,507,742	1,104.2600	(17,266)	0	0	(630)		(630)	88,746	0	0	0	35,412		003
706720 SCS COLLAR 3403 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	1,954	0	1,226.9500	0	0	0	119,327		119,327	35,110	0	0	0	0		003
706721 SCS COLLAR 3403 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	1,954	0	1,260.6900	0	0	0	(65,311)		(65,311)	1,542	0	0	0	0		003
706722 SCS COLLAR 3404 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	191	244,709	1,104.2600	(400)	0	0	(61)		(61)	8,660	0	0	0	35,412		003
706723 SCS COLLAR 3404 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	191	0	1,226.9500	0	0	0	11,644		11,644	3,426	0	0	0	0		003
706724 SCS COLLAR 3404 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	11/15/2016	11/14/2017	191	0	1,274.1900	0	0	0	(4,705)		(4,705)	1,255	0	0	0	0		003
707063 SCS COLLAR 3409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	2,259	5,691,574	1,968.4100	(175,158)	0	0	(1,473)		(1,473)	150,715	0	0	0	35,804		003
707064 SCS COLLAR 3409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	2,259	0	2,187.1200	286,429	0	0	747,303		747,303	393,365	0	0	0	0		003
707065 SCS COLLAR 3409 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	2,259	0	2,311.1300	(145,710)	0	0	(473,208)		(473,208)	(279,801)	0	0	0	0		003
707066 SCS COLLAR 3410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	553	1,392,657	1,968.4100	(42,859)	0	0	(361)		(361)	36,878	0	0	0	35,804		003
707067 SCS COLLAR 3410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	553	0	2,187.1200	70,086	0	0	182,856		182,856	96,251	0	0	0	0		003
707068 SCS COLLAR 3410 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	553	0	2,290.7900	(40,465)	0	0	(126,661)		(126,661)	(73,709)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
707069 SCS COLLAR 3411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	451	1,136,932	1,968.4100	(88,425)	0	0	(33,835)		(33,835)	53,069	0	0	0	147,528		003
707070 SCS COLLAR 3411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	451	0	2,187.1200	111,955	0	0	198,166		198,166	66,610	0	0	0	0		003
707071 SCS COLLAR 3411 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	451	0	2,682.7200	(29,097)	0	0	(61,833)		(61,833)	(22,608)	0	0	0	0		003
707072 SCS COLLAR 3412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	459	1,156,515	1,749.7000	(60,230)	0	0	(20,440)		(20,440)	39,886	0	0	0	147,528		003
707073 SCS COLLAR 3412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	459	0	2,187.1200	113,884	0	0	201,579		201,579	67,757	0	0	0	0		003
707074 SCS COLLAR 3412 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/20/2019	459	0	2,456.7900	(59,316)	0	0	(117,639)		(117,639)	(43,570)	0	0	0	0		003
707080 SCS COLLAR 3415 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	249	626,638	1,749.7000	(53,100)	0	0	(25,273)		(25,273)	26,812	0	0	0	205,066		003
707081 SCS COLLAR 3415 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	249	0	2,187.1200	87,785	0	0	131,826		131,826	32,211	0	0	0	0		003
707082 SCS COLLAR 3415 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/17/2021	249	0	2,761.2400	(35,670)	0	0	(57,638)		(57,638)	(14,155)	0	0	0	0		003
707083 SCS COLLAR 3416 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	12,633	1,009,102	66.1100	(48,939)	0	0	(194)		(194)	34,911	0	0	0	35,804		003
707084 SCS COLLAR 3416 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	12,633	0	73.4600	52,299	0	0	83,602		83,602	(175)	0	0	0	0		003
707085 SCS COLLAR 3416 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	11/17/2016	11/15/2017	12,633	0	83.5300	(9,828)	0	0	(1,811)		(1,811)	26,699	0	0	0	0		003
707086 SCS COLLAR 3417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	2,018	3,009,082	1,178.5400	(128,819)	0	0	(1,689)		(1,689)	100,152	0	0	0	35,804		003
707087 SCS COLLAR 3417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	2,018	0	1,309.4800	202,850	0	0	372,473		372,473	115,337	0	0	0	0		003
707088 SCS COLLAR 3417 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	2,018	0	1,422.2300	(92,453)	0	0	(159,490)		(159,490)	(26,373)	0	0	0	0		003
707089 SCS COLLAR 3418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	522	777,602	1,178.5400	(33,289)	0	0	(437)		(437)	25,881	0	0	0	35,804		003
707090 SCS COLLAR 3418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	522	0	1,309.4800	52,762	0	0	96,254		96,254	29,805	0	0	0	0		003
707091 SCS COLLAR 3418 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	522	0	1,406.3900	(26,951)	0	0	(48,495)		(48,495)	(10,290)	0	0	0	0		003
707092 SCS COLLAR 3419 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	27,166	702,514	19.9400	(28,552)	0	0	(132)		(132)	22,229	0	0	0	35,804		003
707093 SCS COLLAR 3419 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	27,166	0	22.1600	45,096	0	0	102,220		102,220	35,140	0	0	0	0		003
707094 SCS COLLAR 3419 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	27,166	0	24.4200	(20,728)	0	0	(44,081)		(44,081)	(9,962)	0	0	0	0		003
707095 SCS COLLAR 3420 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	252	1,507,650	4,343.9300	(47,220)	0	0	(208)		(208)	43,354	0	0	0	35,804		003
707096 SCS COLLAR 3420 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	252	0	4,826.5900	84,496	0	0	291,769		291,769	201,741	0	0	0	0		003
707097 SCS COLLAR 3420 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	252	0	5,139.3500	(45,759)	0	0	(213,755)		(213,755)	(163,991)	0	0	0	0		003
707098 SCS COLLAR 3421 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	2,281	277,341	104.5500	(5,662)	0	0	(19)		(19)	9,075	0	0	0	35,804		003
707099 SCS COLLAR 3421 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	2,281	0	116.1700	18,653	0	0	13,464		13,464	2,878	0	0	0	0		003
707100 SCS COLLAR 3421 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	11/17/2016	11/15/2017	2,281	0	119.9500	(14,837)	0	0	(6,607)		(6,607)	1,589	0	0	0	0		003
707101 SCS COLLAR 3422 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	572,671	1,178.5400	(53,419)	0	0	(22,515)		(22,515)	27,262	0	0	0	147,528		003
707102 SCS COLLAR 3422 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	0	1,309.4800	67,905	0	0	105,063		105,063	18,269	0	0	0	0		003
707103 SCS COLLAR 3422 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	384	0	1,668.4300	(17,323)	0	0	(31,646)		(31,646)	(1,870)	0	0	0	0		003
707104 SCS COLLAR 3423 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	687,660	1,047.5900	(44,454)	0	0	(16,486)		(16,486)	25,130	0	0	0	147,528		003
707105 SCS COLLAR 3423 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	0	1,309.4800	81,540	0	0	126,159		126,159	21,937	0	0	0	0		003
707106 SCS COLLAR 3423 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/20/2019	461	0	1,512.0700	(40,492)	0	0	(69,118)		(69,118)	(9,077)	0	0	0	0		003
707113 SCS COLLAR 3426 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	975,386	63.7600	(56,902)	0	0	(2,762)		(2,762)	32,231	0	0	0	35,804		003
707114 SCS COLLAR 3426 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	0	70.8400	81,230	0	0	6,148		6,148	(109,462)	0	0	0	0		003
707115 SCS COLLAR 3426 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	11/17/2016	11/15/2017	14,243	0	79.7000	(31,364)	0	0	(38)		(38)	50,443	0	0	0	0		003
707120 SCS COLLAR 3427 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	1,022	1,105,739	762.4700	(49,596)	0	0	(112)		(112)	41,617	0	0	0	35,804		003
707121 SCS COLLAR 3427 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	1,022	0	847.1900	78,875	0	0	240,711		240,711	165,896	0	0	0	0		003
707122 SCS COLLAR 3427 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	11/17/2016	11/15/2017	1,022	0	942.9200	(35,315)	0	0	(144,338)		(144,338)	(113,357)	0	0	0	0		003
707123 SCS COLLAR 3428 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/15/2017	732	1,444,696	1,469.3900	(58,533)	0	0	(32)		(32)	38,524	0	0	0	35,804		003
707124 SCS COLLAR 3428 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/15/2017	732	0	1,632.6600	81,896	0	0	249,885		249,885	158,896	0	0	0	0		003
707125 SCS COLLAR 3428 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	11/17/2016	11/15/2017	732	0	1,755.1100	(31,693)	0	0	(161,224)		(161,224)	(118,000)	0	0	0	0		003
710915 SCS COLLAR 3430 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	1,462,714	66.3000	(71,762)	0	0	(739)		(739)	53,892	0	0	0	43,210		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
710916 SCS COLLAR 3430 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	0	73.6700	80,131	0	0	120,473		120,473	(2,752)	0	0	0	0		003
710917 SCS COLLAR 3430 IYR UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/01/2016	12/06/2017	18,311	0	83.2500	(16,956)	0	0	(6,612)		(6,612)	39,523	0	0	0	0		003
710931 SCS COLLAR 3434 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	1,957	4,931,602	1,971.9700	(161,095)	0	0	(2,477)		(2,477)	139,627	0	0	0	43,210		003
710932 SCS COLLAR 3434 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	1,957	0	2,191.0800	263,044	0	0	641,849		641,849	330,577	0	0	0	0		003
710933 SCS COLLAR 3434 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	1,957	0	2,325.8300	(129,270)	0	0	(389,499)		(389,499)	(225,693)	0	0	0	0		003
710934 SCS COLLAR 3435 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	632	1,591,359	1,971.9700	(51,983)	0	0	(799)		(799)	45,056	0	0	0	43,210		003
710935 SCS COLLAR 3435 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	632	0	2,191.0800	85,434	0	0	207,116		207,116	106,672	0	0	0	0		003
710936 SCS COLLAR 3435 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/06/2017	632	0	2,302.6100	(47,886)	0	0	(139,477)		(139,477)	(79,542)	0	0	0	0		003
710937 SCS COLLAR 3436 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	270	680,696	1,971.9700	(53,150)	0	0	(20,794)		(20,794)	32,040	0	0	0	148,845		003
710938 SCS COLLAR 3436 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	270	0	2,191.0800	69,258	0	0	118,366		118,366	39,595	0	0	0	0		003
710939 SCS COLLAR 3436 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	270	0	2,709.2700	(17,263)	0	0	(34,732)		(34,732)	(12,520)	0	0	0	0		003
710940 SCS COLLAR 3437 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	700	1,763,832	1,752.8600	(92,746)	0	0	(32,092)		(32,092)	61,536	0	0	0	148,845		003
710941 SCS COLLAR 3437 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	700	0	2,191.0800	178,849	0	0	306,712		306,712	102,598	0	0	0	0		003
710942 SCS COLLAR 3437 S&P500	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	12/01/2016	12/04/2019	700	0	2,479.6500	(89,095)	0	0	(171,645)		(171,645)	(63,417)	0	0	0	0		003
710957 SCS COLLAR 3443 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/01/2016	12/06/2017	330	832,475	1,971.9700	(28,087)	0	0	(418)		(418)	23,570	0	0	0	43,210		003
710958 SCS COLLAR 3443 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/01/2016	12/06/2017	330	0	2,191.0800	45,599	0	0	108,347		108,347	55,803	0	0	0	0		003
710959 SCS COLLAR 3443 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/01/2016	12/06/2017	330	0	2,353.2200	(18,091)	0	0	(57,332)		(57,332)	(33,681)	0	0	0	0		003
710960 SCS COLLAR 3444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	2,003	2,985,573	1,182.4200	(127,524)	0	0	(2,924)		(2,924)	105,990	0	0	0	43,210		003
710961 SCS COLLAR 3444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	2,003	0	1,313.8030	202,902	0	0	365,536		365,536	109,901	0	0	0	0		003
710962 SCS COLLAR 3444 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	2,003	0	1,435.2000	(92,137)	0	0	(148,648)		(148,648)	(22,110)	0	0	0	0		003
710963 SCS COLLAR 3445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	490	730,790	1,182.4200	(31,215)	0	0	(716)		(716)	25,944	0	0	0	43,210		003
710964 SCS COLLAR 3445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	490	0	1,313.8030	49,665	0	0	89,474		89,474	26,901	0	0	0	0		003
710965 SCS COLLAR 3445 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/06/2017	490	0	1,420.4800	(25,167)	0	0	(42,240)		(42,240)	(8,099)	0	0	0	0		003
710966 SCS COLLAR 3446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/04/2019	655	975,900	1,051.0400	(62,565)	0	0	(24,202)		(24,202)	36,118	0	0	0	148,845		003
710967 SCS COLLAR 3446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/04/2019	655	0	1,313.8030	121,767	0	0	177,955		177,955	30,464	0	0	0	0		003
710968 SCS COLLAR 3446 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	12/01/2016	12/04/2019	655	0	1,530.7100	(60,879)	0	0	(93,006)		(93,006)	(11,405)	0	0	0	0		003
710974 SCS COLLAR 3447 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	12,371	847,166	67.1500	(48,989)	0	0	(15,345)		(15,345)	27,381	0	0	0	43,210		003
710975 SCS COLLAR 3447 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	12,371	0	74.6100	75,686	0	0	1,743		1,743	(73,951)	0	0	0	0		003
710976 SCS COLLAR 3447 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	12,371	0	83.1100	(32,635)	0	0	(36)		(36)	31,986	0	0	0	0		003
710983 SCS COLLAR 3448 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,389	1,502,094	772.5700	(59,599)	0	0	(714)		(714)	62,971	0	0	0	43,210		003
710984 SCS COLLAR 3448 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,389	0	858.4100	95,360	0	0	313,550		313,550	216,524	0	0	0	0		003
710985 SCS COLLAR 3448 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,389	0	942.1000	(43,353)	0	0	(200,632)		(200,632)	(154,813)	0	0	0	0		003
710986 SCS COLLAR 3449 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,874	227,813	100.3900	(5,226)	0	0	(16)		(16)	5,535	0	0	0	43,210		003
710987 SCS COLLAR 3449 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,874	0	111.5400	15,676	0	0	19,618		19,618	7,043	0	0	0	0		003
710988 SCS COLLAR 3449 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	1,874	0	119.7400	(11,782)	0	0	(6,520)		(6,520)	802	0	0	0	0		003
710989 SCS COLLAR 3450 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	282	1,683,615	4,260.6900	(53,320)	0	0	(368)		(368)	45,972	0	0	0	43,210		003
710990 SCS COLLAR 3450 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	282	0	4,734.1000	102,641	0	0	351,986		351,986	232,411	0	0	0	0		003
710991 SCS COLLAR 3450 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	12/01/2016	12/06/2017	282	0	5,188.5700	(57,812)	0	0	(227,279)		(227,279)	(174,302)	0	0	0	0		003
710992 SCS COLLAR 3451 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	1,046	2,064,582	1,467.8900	(71,399)	0	0	(266)		(266)	57,770	0	0	0	43,210		003
710993 SCS COLLAR 3451 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	1,046	0	1,630.9900	103,616	0	0	358,703		358,703	224,310	0	0	0	0		003
710994 SCS COLLAR 3451 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	1,046	0	1,746.3000	(43,084)	0	0	(240,433)		(240,433)	(171,373)	0	0	0	0		003
710997 SCS COLLAR 3453 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	45,022	1,164,265	20.6100	(46,012)	0	0	(989)		(989)	45,474	0	0	0	43,210		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
710998 SCS COLLAR 3453 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	45,022	0	22.9000	84,596	0	0	137,796		137,796	43,588	0	0	0	0		003
710999 SCS COLLAR 3453 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/01/2016	12/06/2017	45,022	0	24.8100	(45,337)	0	0	(62,291)		(62,291)	(9,737)	0	0	0	0		003
716595 SCS COLLAR 3456 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	12,336	24,349,422	1,497.9200	(821,226)	0	0	(6,154)		(6,154)	776,255	0	0	0	45,717		003
716596 SCS COLLAR 3456 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	12,336	0	1,664.3600	1,220,551	0	0	3,823,940		3,823,940	2,472,201	0	0	0	0		003
716597 SCS COLLAR 3456 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	12,336	0	1,780.2000	(509,611)	0	0	(2,439,081)		(2,439,081)	(1,783,837)	0	0	0	0		003
716601 SCS COLLAR 3458 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,122	2,215,308	1,497.9200	(74,715)	0	0	(560)		(560)	70,624	0	0	0	45,717		003
716602 SCS COLLAR 3458 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,122	0	1,664.3600	111,046	0	0	347,902		347,902	224,921	0	0	0	0		003
716603 SCS COLLAR 3458 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	1,122	0	1,761.5600	(53,817)	0	0	(241,889)		(241,889)	(173,873)	0	0	0	0		003
716604 SCS COLLAR 3459 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	667	1,316,377	1,497.9200	(44,764)	0	0	(433)		(433)	42,535	0	0	0	47,511		003
716605 SCS COLLAR 3459 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	667	0	1,664.3600	66,486	0	0	207,001		207,001	133,308	0	0	0	0		003
716606 SCS COLLAR 3459 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	667	0	1,781.0300	(27,671)	0	0	(131,940)		(131,940)	(96,115)	0	0	0	0		003
716620 SCS COLLAR 3462 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	11,534	12,476,998	772.7900	(531,551)	0	0	(8,533)		(8,533)	530,383	0	0	0	45,717		003
716621 SCS COLLAR 3462 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	11,534	0	858.6500	870,465	0	0	2,610,112		2,610,112	1,792,917	0	0	0	0		003
716622 SCS COLLAR 3462 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	11,534	0	951.8100	(392,100)	0	0	(1,573,307)		(1,573,307)	(1,218,791)	0	0	0	0		003
716623 SCS COLLAR 3463 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,354	1,465,141	772.7900	(62,419)	0	0	(1,002)		(1,002)	62,281	0	0	0	45,717		003
716624 SCS COLLAR 3463 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,354	0	858.6500	102,797	0	0	306,498		306,498	210,537	0	0	0	0		003
716625 SCS COLLAR 3463 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	12/15/2016	12/14/2017	1,354	0	940.1400	(51,265)	0	0	(199,710)		(199,710)	(152,847)	0	0	0	0		003
716626 SCS COLLAR 3464 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	886	958,703	772.7900	(35,463)	0	0	(777)		(777)	41,206	0	0	0	47,511		003
716627 SCS COLLAR 3464 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	886	0	858.6500	52,280	0	0	200,915		200,915	137,414	0	0	0	0		003
716628 SCS COLLAR 3464 MXEF	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	886	0	954.3000	(20,897)	0	0	(119,525)		(119,525)	(92,363)	0	0	0	0		003
716630 SCS COLLAR 3465 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	3,247	19,417,483	4,440.0700	(615,207)	0	0	(7,021)		(7,021)	681,117	0	0	0	45,717		003
716631 SCS COLLAR 3465 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	3,247	0	4,933.4100	1,172,736	0	0	3,430,588		3,430,588	2,411,911	0	0	0	0		003
716632 SCS COLLAR 3465 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	3,247	0	5,254.0800	(643,564)	0	0	(2,434,419)		(2,434,419)	(1,890,880)	0	0	0	0		003
716633 SCS COLLAR 3466 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	495	2,962,132	4,440.0700	(93,850)	0	0	(1,071)		(1,071)	103,905	0	0	0	45,717		003
716634 SCS COLLAR 3466 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	495	0	4,933.4100	178,901	0	0	523,338		523,338	367,938	0	0	0	0		003
716635 SCS COLLAR 3466 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/14/2017	495	0	5,199.8100	(107,927)	0	0	(396,739)		(396,739)	(303,481)	0	0	0	0		003
716636 SCS COLLAR 3467 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	222	1,327,141	4,440.0700	(42,596)	0	0	(583)		(583)	47,110	0	0	0	47,511		003
716637 SCS COLLAR 3467 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	222	0	4,933.4100	81,030	0	0	235,007		235,007	164,482	0	0	0	0		003
716638 SCS COLLAR 3467 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573....	12/15/2016	12/20/2017	222	0	5,254.0800	(44,304)	0	0	(167,248)		(167,248)	(129,304)	0	0	0	0		003
716646 SCS COLLAR 3470 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	12,244	978,079	68.2100	(50,790)	0	0	(1,154)		(1,154)	42,854	0	0	0	47,511		003
716647 SCS COLLAR 3470 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	12,244	0	75.7900	54,573	0	0	59,017		59,017	(10,812)	0	0	0	0		003
716648 SCS COLLAR 3470 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	12,244	0	87.9200	(8,755)	0	0	(738)		(738)	17,961	0	0	0	0		003
716652 SCS COLLAR 3472 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	76,646	6,122,482	68.2100	(308,423)	0	0	(6,293)		(6,293)	265,907	0	0	0	45,717		003
716653 SCS COLLAR 3472 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	76,646	0	75.7900	346,210	0	0	364,626		364,626	(67,925)	0	0	0	0		003
716654 SCS COLLAR 3472 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	76,646	0	87.1600	(68,981)	0	0	(5,246)		(5,246)	119,671	0	0	0	0		003
716655 SCS COLLAR 3473 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	12,904	1,030,778	68.2100	(51,926)	0	0	(1,059)		(1,059)	44,768	0	0	0	45,717		003
716656 SCS COLLAR 3473 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	12,904	0	75.7900	58,288	0	0	61,388		61,388	(11,436)	0	0	0	0		003
716657 SCS COLLAR 3473 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	12,904	0	85.2700	(15,511)	0	0	(2,099)		(2,099)	24,291	0	0	0	0		003
716658 SCS COLLAR 3474 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	14,835	1,015,912	68.8000	(61,343)	0	0	(34,308)		(34,308)	28,223	0	0	0	47,511		003
716659 SCS COLLAR 3474 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	14,835	0	76.4400	88,225	0	0	1,133		1,133	(74,217)	0	0	0	0		003
716660 SCS COLLAR 3474 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	14,835	0	85.7700	(32,949)	0	0	(28)		(28)	27,977	0	0	0	0		003
716661 SCS COLLAR 3475 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	133,798	3,460,018	21.3000	(147,579)	0	0	(5,967)		(5,967)	160,399	0	0	0	45,717		003
716662 SCS COLLAR 3475 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	133,798	0	23.6700	240,034	0	0	315,509		315,509	87,511	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716663 SCS COLLAR 3475 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/14/2017	.133,798	0	25.8700	(109,447)	0	0	(93,002)	..	(93,002)	18,647	0	0	0	0		003
716667 SCS COLLAR 3477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2017	36,861	54,954,205	1,229.7700	(2,427,684)	0	0	(91,314)	..	(91,314)	2,391,040	0	0	0	45,717		003
716668 SCS COLLAR 3477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2017	36,861	0	1,366.4100	3,918,552	0	0	4,969,949	..	4,969,949	1,363,369	0	0	0	0		003
716669 SCS COLLAR 3477 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/14/2017	36,861	0	1,494.8600	(1,761,316)	0	0	(1,312,899)	..	(1,312,899)	240,762	0	0	0	0		003
716670 SCS COLLAR 3478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/20/2017	2,116	3,155,391	1,229.7700	(141,130)	0	0	(6,096)	..	(6,096)	138,448	0	0	0	47,511		003
716671 SCS COLLAR 3478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/20/2017	2,116	0	1,366.4100	227,311	0	0	287,635	..	287,635	78,328	0	0	0	0		003
716672 SCS COLLAR 3478 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	12/15/2016	12/20/2017	2,116	0	1,494.8600	(101,682)	0	0	(79,183)	..	(79,183)	11,937	0	0	0	0		003
716681 SCS COLLAR 3479 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	2,603	3,339,396	1,014.2600	(15,750)	0	0	(997)	..	(997)	62,156	0	0	0	45,717		003
716682 SCS COLLAR 3479 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	2,603	0	1,126.9500	0	0	0	417,315	..	417,315	182,182	0	0	0	0		003
716683 SCS COLLAR 3479 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	2,603	0	1,164.1400	0	0	0	(322,125)	..	(322,125)	(136,968)	0	0	0	0		003
716684 SCS COLLAR 3480 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	71,729	3,699,776	45.8100	(19,606)	0	0	(50,451)	..	(50,451)	115,534	0	0	0	45,717		003
716685 SCS COLLAR 3480 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	71,729	0	50.9000	0	0	0	236,170	..	236,170	(454,913)	0	0	0	0		003
716686 SCS COLLAR 3480 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	71,729	0	54.7100	0	0	0	(104,444)	..	(104,444)	409,489	0	0	0	0		003
716690 SCS COLLAR 3482 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	12,927	666,791	45.8100	(6,159)	0	0	(9,093)	..	(9,093)	20,822	0	0	0	45,717		003
716691 SCS COLLAR 3482 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	12,927	0	50.9000	0	0	0	42,564	..	42,564	(81,987)	0	0	0	0		003
716692 SCS COLLAR 3482 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	12/15/2016	12/14/2017	12,927	0	54.0300	0	0	0	(22,130)	..	(22,130)	75,870	0	0	0	0		003
716725 SCS COLLAR 3483 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	235,594	96.6100	(5,678)	0	0	(13)	..	(13)	4,308	0	0	0	47,511		003
716726 SCS COLLAR 3483 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	0	107.3400	15,913	0	0	28,394	..	28,394	10,844	0	0	0	0		003
716727 SCS COLLAR 3483 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	12/15/2016	12/20/2017	1,938	0	111.9700	(11,348)	0	0	(19,712)	..	(19,712)	(6,698)	0	0	0	0		003
716743 SCS COLLAR 3487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	123	310,740	2,035.8300	(24,481)	0	0	(11,084)	..	(11,084)	15,790	0	0	0	149,964		003
716744 SCS COLLAR 3487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	123	0	2,262.0300	33,119	0	0	47,973	..	47,973	16,452	0	0	0	0		003
716745 SCS COLLAR 3487 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	123	0	2,720.5400	(11,171)	0	0	(15,582)	..	(15,582)	(5,581)	0	0	0	0		003
716800 SCS COLLAR 3506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	100	149,477	1,229.7700	(14,856)	0	0	(7,237)	..	(7,237)	7,767	0	0	0	149,964		003
716801 SCS COLLAR 3506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	100	0	1,366.4140	19,655	0	0	23,860	..	23,860	3,881	0	0	0	0		003
716802 SCS COLLAR 3506 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	100	0	1,690.2500	(6,044)	0	0	(7,833)	..	(7,833)	(362)	0	0	0	0		003
716803 SCS COLLAR 3507 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	247	368,784	1,093.1300	(24,424)	0	0	(10,946)	..	(10,946)	15,007	0	0	0	149,964		003
716804 SCS COLLAR 3507 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	247	0	1,366.4100	49,670	0	0	58,867	..	58,867	9,575	0	0	0	0		003
716805 SCS COLLAR 3507 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/16/2019	247	0	1,560.3100	(28,316)	0	0	(31,974)	..	(31,974)	(3,490)	0	0	0	0		003
716839 SCS COLLAR 3519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	4,669	6,961,063	1,229.7700	(299,489)	0	0	(11,567)	..	(11,567)	302,874	0	0	0	45,717		003
716840 SCS COLLAR 3519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	4,669	0	1,366.4100	503,307	0	0	629,545	..	629,545	172,698	0	0	0	0		003
716841 SCS COLLAR 3519 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/14/2017	4,669	0	1,476.1400	(263,537)	0	0	(219,669)	..	(219,669)	6,010	0	0	0	0		003
716845 SCS COLLAR 3521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	763	1,136,901	1,229.7700	(49,543)	0	0	(2,197)	..	(2,197)	49,883	0	0	0	47,511		003
716846 SCS COLLAR 3521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	763	0	1,366.4100	83,149	0	0	103,636	..	103,636	28,222	0	0	0	0		003
716847 SCS COLLAR 3521 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	12/15/2016	12/20/2017	763	0	1,476.8200	(43,420)	0	0	(36,897)	..	(36,897)	503	0	0	0	0		003
716904 SCS COLLAR 3528 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	5,133,322	2,035.8300	(163,004)	0	0	(4,611)	..	(4,611)	177,831	0	0	0	47,511		003
716905 SCS COLLAR 3528 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	0	2,262.0300	275,069	0	0	533,305	..	533,305	289,487	0	0	0	0		003
716906 SCS COLLAR 3528 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	2,038	0	2,401.3800	(136,769)	0	0	(273,113)	..	(273,113)	(158,364)	0	0	0	0		003
716916 SCS COLLAR 3530 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	95,743,321	2,035.8300	(3,040,243)	0	0	(73,350)	..	(73,350)	3,276,585	0	0	0	45,717		003
716917 SCS COLLAR 3530 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	0	2,262.0300	5,130,409	0	0	9,901,565	..	9,901,565	5,405,869	0	0	0	0		003
716918 SCS COLLAR 3530 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	38,003	0	2,400.0200	(2,551,790)	0	0	(5,066,294)	..	(5,066,294)	(2,954,319)	0	0	0	0		003
716919 SCS COLLAR 3531 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	7,199,348	2,035.8300	(228,609)	0	0	(5,515)	..	(5,515)	246,380	0	0	0	45,717		003
716920 SCS COLLAR 3531 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	0	2,262.0300	385,777	0	0	744,541	..	744,541	406,490	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
716921 SCS COLLAR 3531 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/14/2017	2,858	0	2,377.4000	(217,673)	0	0	(438,463)		(438,463)	(256,340)	0	0	0	0		003
716925 SCS COLLAR 3533 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	1,455,686	2,035.8300	(46,224)	0	0	(1,307)		(1,307)	50,429	0	0	0	47,511		003
716926 SCS COLLAR 3533 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	0	2,262.0300	78,003	0	0	151,233		151,233	82,092	0	0	0	0		003
716927 SCS COLLAR 3533 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	12/15/2016	12/20/2017	578	0	2,379.2100	(44,091)	0	0	(88,746)		(88,746)	(51,590)	0	0	0	0		003
716935 SCS COLLAR 3535 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	486,172	23.6700	34,141	0	0	44,333		44,333	12,296	0	0	0	45,717		003
716936 SCS COLLAR 3535 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	0	25.6300	(17,691)	0	0	(15,707)		(15,707)	1,328	0	0	0	0		003
716937 SCS COLLAR 3535 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/14/2017	18,800	0	21.3000	(20,605)	0	0	(838)		(838)	22,538	0	0	0	0		003
716938 SCS COLLAR 3536 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	44,444	1,149,333	21.3000	(50,489)	0	0	(2,273)		(2,273)	54,709	0	0	0	47,511		003
716939 SCS COLLAR 3536 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/06/2017	44,444	0	23.6700	78,356	0	0	103,066		103,066	27,969	0	0	0	0		003
716940 SCS COLLAR 3536 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	12/15/2016	12/20/2017	44,444	0	26.1600	(33,511)	0	0	(23,760)		(23,760)	9,624	0	0	0	0		003
720569 SCS COLLAR 3540 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/05/2017	01/03/2018	885	1,745,941	1,549.5900	0	(57,700)	0	(1,323)		(1,323)	56,376	0	0	0	51,453		003
720570 SCS COLLAR 3540 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/05/2017	01/03/2018	885	0	1,721.7700	0	87,182	0	226,807		226,807	139,626	0	0	0	0		003
720571 SCS COLLAR 3540 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/05/2017	01/03/2018	885	0	1,832.6500	0	(37,709)	0	(135,537)		(135,537)	(97,829)	0	0	0	0		003
720575 SCS COLLAR 3542 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	5,354,092	1,234.7400	0	(229,141)	0	(14,677)		(14,677)	214,464	0	0	0	51,453		003
720576 SCS COLLAR 3542 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	0	1,371.9400	0	396,868	0	479,535		479,535	82,667	0	0	0	0		003
720577 SCS COLLAR 3542 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	3,591	0	1,491.0200	0	(194,331)	0	(156,473)		(156,473)	37,858	0	0	0	0		003
720583 SCS COLLAR 3544 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	1,459,417	1,234.7400	0	(62,283)	0	(4,001)		(4,001)	58,282	0	0	0	51,453		003
720584 SCS COLLAR 3544 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	0	1,371.9400	0	108,178	0	130,712		130,712	22,533	0	0	0	0		003
720585 SCS COLLAR 3544 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	01/03/2018	979	0	1,476.7000	0	(58,479)	0	(51,252)		(51,252)	7,227	0	0	0	0		003
720587 SCS COLLAR 3545 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	672,657	1,234.7400	0	(65,312)	0	(33,658)		(33,658)	31,654	0	0	0	151,351		003
720588 SCS COLLAR 3545 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	0	1,371.9400	0	92,570	0	106,462		106,462	13,892	0	0	0	0		003
720589 SCS COLLAR 3545 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	451	0	1,747.7900	0	(28,799)	0	(28,385)		(28,385)	415	0	0	0	0		003
720590 SCS COLLAR 3546 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	1,298,588	1,097.5500	0	(86,406)	0	(40,015)		(40,015)	46,390	0	0	0	151,351		003
720591 SCS COLLAR 3546 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	0	1,371.9400	0	178,710	0	205,529		205,529	26,819	0	0	0	0		003
720592 SCS COLLAR 3546 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	871	0	1,594.0400	0	(95,283)	0	(100,942)		(100,942)	(5,659)	0	0	0	0		003
720595 SCS COLLAR 3547 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	709,605	1,234.7400	0	(68,664)	0	(35,507)		(35,507)	33,157	0	0	0	151,351		003
720596 SCS COLLAR 3547 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	0	1,371.9400	0	97,655	0	112,310		112,310	14,655	0	0	0	0		003
720597 SCS COLLAR 3547 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	476	0	1,683.3400	0	(38,415)	0	(39,021)		(39,021)	(606)	0	0	0	0		003
720628 SCS COLLAR 3550 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	806,107	2,042.1000	0	(65,476)	0	(29,696)		(29,696)	35,780	0	0	0	151,351		003
720629 SCS COLLAR 3550 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	0	2,269.0000	0	84,460	0	123,592		123,592	39,132	0	0	0	0		003
720630 SCS COLLAR 3550 S&P500	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	01/05/2017	12/31/2019	320	0	2,808.6100	0	(20,791)	0	(30,875)		(30,875)	(10,084)	0	0	0	0		003
720644 SCS COLLAR 3551 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	7,917,829	2,042.1000	0	(248,872)	0	(10,092)		(10,092)	238,779	0	0	0	51,453		003
720645 SCS COLLAR 3551 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	0	2,269.0000	0	405,754	0	812,327		812,327	406,573	0	0	0	0		003
720646 SCS COLLAR 3551 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	3,143	0	2,401.9200	0	(195,391)	0	(434,728)		(434,728)	(239,337)	0	0	0	0		003
720650 SCS COLLAR 3553 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	3,309,923	2,269.0000	0	169,619	0	339,580		339,580	169,961	0	0	0	51,453		003
720651 SCS COLLAR 3553 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	0	2,379.8400	0	(93,515)	0	(206,924)		(206,924)	(113,409)	0	0	0	0		003
720652 SCS COLLAR 3553 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	1,314	0	2,042.1000	0	(104,037)	0	(4,219)		(4,219)	99,818	0	0	0	0		003
720653 SCS COLLAR 3554 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	2,517,140	1,815.2000	0	(140,100)	0	(55,597)		(55,597)	84,504	0	0	0	151,351		003
720654 SCS COLLAR 3554 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	0	2,269.0000	0	263,199	0	385,926		385,926	122,727	0	0	0	0		003
720655 SCS COLLAR 3554 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	12/31/2019	999	0	2,564.6300	0	(128,742)	0	(202,332)		(202,332)	(73,590)	0	0	0	0		003
720664 SCS COLLAR 3558 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	2,886,709	4,468.4600	0	(93,483)	0	(1,999)		(1,999)	91,484	0	0	0	51,453		003
720665 SCS COLLAR 3558 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	0	4,964.9500	0	172,584	0	499,274		499,274	326,690	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
720666 SCS COLLAR 3558 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	483	0	5,292.6400	0	(92,045)	0	(350,846)		(350,846)	(258,802)	0	0	0	0		003
720667 SCS COLLAR 3559 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	616,603	4,468.4600	0	(19,968)	0	(427)		(427)	19,541	0	0	0	51,453		003
720668 SCS COLLAR 3559 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	0	4,964.9500	0	36,864	0	106,643		106,643	69,779	0	0	0	0		003
720669 SCS COLLAR 3559 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	01/05/2017	01/03/2018	103	0	5,247.9600	0	(21,693)	0	(79,190)		(79,190)	(57,497)	0	0	0	0		003
720694 SCS COLLAR 3568 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	4,432	538,892	101.3200	0	(12,225)	0	(155)		(155)	12,069	0	0	0	51,453		003
720695 SCS COLLAR 3568 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	4,432	0	112.5800	0	35,730	0	43,140		43,140	7,411	0	0	0	0		003
720696 SCS COLLAR 3568 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	4,432	0	116.5200	0	(26,196)	0	(27,903)		(27,903)	(1,707)	0	0	0	0		003
720697 SCS COLLAR 3569 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,247	1,617,321	70.7200	0	(78,598)	0	(5,785)		(5,785)	72,814	0	0	0	51,453		003
720698 SCS COLLAR 3569 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,247	0	78.5800	0	93,075	0	45,447		45,447	(47,628)	0	0	0	0		003
720699 SCS COLLAR 3569 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,247	0	89.4200	0	(23,061)	0	(594)		(594)	22,467	0	0	0	0		003
720700 SCS COLLAR 3570 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,971	1,436,075	68.2400	0	(81,576)	0	(42,979)		(42,979)	38,597	0	0	0	51,453		003
720701 SCS COLLAR 3570 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,971	0	75.8200	0	125,132	0	2,905		2,905	(122,227)	0	0	0	0		003
720702 SCS COLLAR 3570 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	20,971	0	84.0800	0	(52,154)	0	(118)		(118)	52,036	0	0	0	0		003
720703 SCS COLLAR 3571 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	95,226	2,462,542	21.1100	0	(107,224)	0	(5,024)		(5,024)	102,201	0	0	0	51,453		003
720704 SCS COLLAR 3571 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	95,226	0	23.4600	0	176,263	0	245,400		245,400	69,137	0	0	0	0		003
720705 SCS COLLAR 3571 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/05/2017	01/03/2018	95,226	0	25.7400	0	(81,132)	0	(78,672)		(78,672)	2,460	0	0	0	0		003
720714 SCS COLLAR 3572 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	01/05/2017	01/03/2018	1,645	1,778,906	793.5500	0	(80,344)	0	(2,467)		(2,467)	77,877	0	0	0	51,453		003
720715 SCS COLLAR 3572 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	01/05/2017	01/03/2018	1,645	0	881.7200	0	128,484	0	335,850		335,850	207,366	0	0	0	0		003
720716 SCS COLLAR 3572 MXEF	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	01/05/2017	01/03/2018	1,645	0	976.9500	0	(55,984)	0	(189,426)		(189,426)	(133,441)	0	0	0	0		003
722351 SCS COLLAR 3573 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	10,776	21,270,078	1,552.5100	0	(686,334)	0	(23,366)		(23,366)	662,968	0	0	0	54,861		003
722352 SCS COLLAR 3573 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	10,776	0	1,725.0100	0	1,080,419	0	2,751,426		2,751,426	1,671,007	0	0	0	0		003
722353 SCS COLLAR 3573 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	10,776	0	1,827.1300	0	(496,350)	0	(1,740,638)		(1,740,638)	(1,244,288)	0	0	0	0		003
722354 SCS COLLAR 3574 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	765	1,509,238	1,552.5100	0	(48,699)	0	(1,658)		(1,658)	47,042	0	0	0	54,861		003
722355 SCS COLLAR 3574 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	765	0	1,725.0100	0	76,662	0	195,230		195,230	118,568	0	0	0	0		003
722356 SCS COLLAR 3574 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	765	0	1,854.0400	0	(28,001)	0	(105,601)		(105,601)	(77,600)	0	0	0	0		003
722357 SCS COLLAR 3575 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	1,042	2,057,325	1,552.5100	0	(66,385)	0	(2,260)		(2,260)	64,125	0	0	0	54,861		003
722358 SCS COLLAR 3575 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	1,042	0	1,725.0100	0	104,502	0	266,129		266,129	161,626	0	0	0	0		003
722359 SCS COLLAR 3575 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	1,042	0	1,809.3600	0	(55,159)	0	(184,880)		(184,880)	(129,720)	0	0	0	0		003
722363 SCS COLLAR 3577 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	3,366	8,481,073	2,044.7000	0	(257,001)	0	(13,677)		(13,677)	243,324	0	0	0	54,861		003
722364 SCS COLLAR 3577 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	3,366	0	2,271.8900	0	428,851	0	872,110		872,110	443,259	0	0	0	0		003
722365 SCS COLLAR 3577 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/16/2018	3,366	0	2,375.4900	0	(244,361)	0	(557,225)		(557,225)	(312,865)	0	0	0	0		003
722370 SCS COLLAR 3578 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	111	280,558	1,817.5100	0	(15,565)	0	(6,366)		(6,366)	9,199	0	0	0	152,634		003
722371 SCS COLLAR 3578 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	111	0	2,271.8900	0	29,734	0	43,031		43,031	13,297	0	0	0	0		003
722372 SCS COLLAR 3578 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	111	0	2,489.7600	0	(18,488)	0	(27,474)		(27,474)	(8,987)	0	0	0	0		003
722373 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	1,500	3,779,224	2,044.7000	0	(309,647)	0	(142,440)		(142,440)	167,206	0	0	0	152,634		003
722374 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	1,500	0	2,271.8900	0	400,530	0	579,645		579,645	179,115	0	0	0	0		003
722375 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	1,500	0	2,788.2900	0	(108,329)	0	(158,674)		(158,674)	(50,344)	0	0	0	0		003
722376 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	2,195	5,530,219	1,817.5100	0	(306,832)	0	(125,487)		(125,487)	181,344	0	0	0	152,634		003
722377 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	2,195	0	2,271.8900	0	586,126	0	848,207		848,207	262,081	0	0	0	0		003
722378 SCS COLLAR 3579 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	2,195	0	2,561.5600	0	(304,823)	0	(453,713)		(453,713)	(148,890)	0	0	0	0		003
722385 SCS COLLAR 3582 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	94	236,203	2,044.7000	0	(19,349)	0	(8,903)		(8,903)	10,447	0	0	0	152,634		003
722386 SCS COLLAR 3582 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	94	0	2,271.8900	0	25,035	0	36,228		36,228	11,193	0	0	0	0		003
722387 SCS COLLAR 3582 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2017	01/14/2020	94	0	2,684.4700	0	(9,321)	0	(13,763)		(13,763)	(4,441)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722399 SCS COLLAR 3587 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	34,326	51,175,521	1,222.7000	0	(2,219,186)	0	(157,904)		(157,904)	2,061,282	0	0	0	54,861		003
722400 SCS COLLAR 3587 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	34,326	0	1,358.5600	0	3,699,467	0	5,057,898		5,057,898	1,358,431	0	0	0	0		003
722401 SCS COLLAR 3587 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	34,326	0	1,481.9100	0	(1,736,697)	0	(1,803,695)		(1,803,695)	(66,998)	0	0	0	0		003
722402 SCS COLLAR 3588 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,173	3,239,484	1,222.7000	0	(139,993)	0	(9,996)		(9,996)	129,998	0	0	0	54,861		003
722403 SCS COLLAR 3588 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,173	0	1,358.5600	0	234,008	0	320,172		320,172	86,164	0	0	0	0		003
722404 SCS COLLAR 3588 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,173	0	1,504.0600	0	(94,102)	0	(86,429)		(86,429)	7,673	0	0	0	0		003
722405 SCS COLLAR 3589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	4,302	6,413,126	1,222.7000	0	(277,175)	0	(19,788)		(19,788)	257,387	0	0	0	54,861		003
722406 SCS COLLAR 3589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	4,302	0	1,358.5600	0	463,126	0	633,837		633,837	170,711	0	0	0	0		003
722407 SCS COLLAR 3589 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	4,302	0	1,467.1000	0	(241,356)	0	(266,865)		(266,865)	(25,509)	0	0	0	0		003
722412 SCS COLLAR 3590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	192	286,418	1,086.8400	0	(19,692)	0	(8,644)		(8,644)	11,048	0	0	0	152,634		003
722413 SCS COLLAR 3590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	192	0	1,358.5600	0	39,107	0	47,277		47,277	8,171	0	0	0	0		003
722414 SCS COLLAR 3590 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/14/2020	192	0	1,528.6500	0	(23,869)	0	(28,417)		(28,417)	(4,547)	0	0	0	0		003
722415 SCS COLLAR 3591 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	179	1,070,300	4,550.2700	0	(34,142)	0	(1,173)		(1,173)	32,969	0	0	0	54,861		003
722416 SCS COLLAR 3591 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	179	0	5,055.8500	0	65,567	0	170,758		170,758	105,191	0	0	0	0		003
722417 SCS COLLAR 3591 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	179	0	5,452.7400	0	(31,452)	0	(105,947)		(105,947)	(74,495)	0	0	0	0		003
722418 SCS COLLAR 3592 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,853	17,058,531	4,550.2700	0	(544,211)	0	(18,691)		(18,691)	525,520	0	0	0	54,861		003
722419 SCS COLLAR 3592 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,853	0	5,055.8500	0	1,044,912	0	2,721,568		2,721,568	1,676,656	0	0	0	0		003
722420 SCS COLLAR 3592 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	2,853	0	5,382.9600	0	(580,041)	0	(1,864,468)		(1,864,468)	(1,284,427)	0	0	0	0		003
722421 SCS COLLAR 3593 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	329	1,967,930	4,550.2700	0	(62,807)	0	(2,156)		(2,156)	60,651	0	0	0	54,861		003
722422 SCS COLLAR 3593 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	329	0	5,055.8500	0	120,547	0	313,966		313,966	193,419	0	0	0	0		003
722423 SCS COLLAR 3593 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	329	0	5,335.9500	0	(73,514)	0	(228,973)		(228,973)	(155,458)	0	0	0	0		003
722424 SCS COLLAR 3594 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	617	667,425	808.1000	0	(29,055)	0	(1,353)		(1,353)	27,702	0	0	0	54,861		003
722425 SCS COLLAR 3594 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	617	0	897.8900	0	46,806	0	117,364		117,364	70,558	0	0	0	0		003
722426 SCS COLLAR 3594 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	617	0	997.3800	0	(17,770)	0	(61,612)		(61,612)	(43,842)	0	0	0	0		003
722427 SCS COLLAR 3595 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	7,489	8,100,657	808.1000	0	(352,641)	0	(16,421)		(16,421)	336,221	0	0	0	54,861		003
722428 SCS COLLAR 3595 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	7,489	0	897.8900	0	568,090	0	1,424,468		1,424,468	856,377	0	0	0	0		003
722429 SCS COLLAR 3595 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	7,489	0	982.3800	0	(252,443)	0	(844,382)		(844,382)	(591,939)	0	0	0	0		003
722430 SCS COLLAR 3596 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	1,334	1,443,276	808.1000	0	(62,829)	0	(2,926)		(2,926)	59,904	0	0	0	54,861		003
722431 SCS COLLAR 3596 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	1,334	0	897.8900	0	101,215	0	253,794		253,794	152,579	0	0	0	0		003
722432 SCS COLLAR 3596 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	01/18/2017	01/16/2018	1,334	0	972.3300	0	(49,740)	0	(162,226)		(162,226)	(112,485)	0	0	0	0		003
722433 SCS COLLAR 3597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	3,496,273	1,222.7000	0	(337,972)	0	(170,671)		(170,671)	167,301	0	0	0	152,634		003
722434 SCS COLLAR 3597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	0	1,358.5600	0	478,091	0	577,109		577,109	99,017	0	0	0	0		003
722435 SCS COLLAR 3597 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,345	0	1,719.9300	0	(156,432)	0	(169,093)		(169,093)	(12,661)	0	0	0	0		003
722436 SCS COLLAR 3598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	4,390,644	1,086.8400	0	(295,155)	0	(132,515)		(132,515)	162,639	0	0	0	152,634		003
722437 SCS COLLAR 3598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	0	1,358.5600	0	600,390	0	724,737		724,737	124,347	0	0	0	0		003
722438 SCS COLLAR 3598 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	2,945	0	1,572.5300	0	(325,721)	0	(374,124)		(374,124)	(48,403)	0	0	0	0		003
722442 SCS COLLAR 3600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	530,038	1,222.7000	0	(51,237)	0	(25,874)		(25,874)	25,363	0	0	0	152,634		003
722443 SCS COLLAR 3600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	0	1,358.5600	0	72,479	0	87,490		87,490	15,011	0	0	0	0		003
722444 SCS COLLAR 3600 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/14/2020	356	0	1,659.0700	0	(29,487)	0	(32,654)		(32,654)	(3,167)	0	0	0	0		003
722456 SCS COLLAR 3602 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	590,752	69.9800	0	(24,324)	0	(2,126)		(2,126)	22,198	0	0	0	54,861		003
722457 SCS COLLAR 3602 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	0	77.7500	0	29,782	0	21,732		21,732	(8,050)	0	0	0	0		003
722458 SCS COLLAR 3602 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/18/2017	01/16/2018	7,395	0	89.0200	0	(5,480)	0	(366)		(366)	5,114	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722459 SCS COLLAR 3603 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	70,495	5,631,155	69.9800	0	(231,859)	0	(20,268)		(20,268)	211,591	0	0	0	54,861		003
722460 SCS COLLAR 3603 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	70,495	0	77.7500	0	283,884	0	207,151		207,151	(76,733)	0	0	0	0		003
722461 SCS COLLAR 3603 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	70,495	0	86.3800	0	(82,197)	0	(9,489)		(9,489)	72,709	0	0	0	0		003
722462 SCS COLLAR 3604 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	5,621	448,972	69.9800	0	(18,486)	0	(1,616)		(1,616)	16,870	0	0	0	54,861		003
722463 SCS COLLAR 3604 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	5,621	0	77.7500	0	22,634	0	16,516		16,516	(6,118)	0	0	0	0		003
722464 SCS COLLAR 3604 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	5,621	0	84.7500	0	(8,296)	0	(1,478)		(1,478)	6,818	0	0	0	0		003
722465 SCS COLLAR 3605 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	161,538	4,177,385	20.8300	0	(170,100)	0	(8,920)		(8,920)	161,180	0	0	0	54,861		003
722466 SCS COLLAR 3605 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	161,538	0	23.1400	0	285,600	0	466,187		466,187	180,587	0	0	0	0		003
722467 SCS COLLAR 3605 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	161,538	0	25.3600	0	(136,015)	0	(180,643)		(180,643)	(44,627)	0	0	0	0		003
722468 SCS COLLAR 3606 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	31,850	823,631	20.8300	0	(33,538)	0	(1,759)		(1,759)	31,779	0	0	0	54,861		003
722469 SCS COLLAR 3606 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	31,850	0	23.1400	0	56,310	0	91,915		91,915	35,605	0	0	0	0		003
722470 SCS COLLAR 3606 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/18/2017	01/16/2018	31,850	0	25.0800	0	(29,748)	0	(41,669)		(41,669)	(11,921)	0	0	0	0		003
722561 SCS COLLAR 3620 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	31,029	78,173,803	2,044.7000	0	(2,368,647)	0	(126,068)		(126,068)	2,242,579	0	0	0	54,861		003
722562 SCS COLLAR 3620 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	31,029	0	2,271.8900	0	3,919,519	0	8,038,625		8,038,625	4,119,105	0	0	0	0		003
722563 SCS COLLAR 3620 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	31,029	0	2,396.8400	0	(1,938,613)	0	(4,565,647)		(4,565,647)	(2,627,034)	0	0	0	0		003
722564 SCS COLLAR 3621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	1,838	4,630,878	2,044.7000	0	(140,315)	0	(7,468)		(7,468)	132,846	0	0	0	54,861		003
722565 SCS COLLAR 3621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	1,838	0	2,271.8900	0	232,185	0	476,194		476,194	244,009	0	0	0	0		003
722566 SCS COLLAR 3621 S&P500	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	01/18/2017	01/16/2018	1,838	0	2,429.3300	0	(91,998)	0	(220,523)		(220,523)	(128,525)	0	0	0	0		003
722567 SCS COLLAR 3622 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528	01/18/2017	01/16/2018	2,433	3,122,325	1,093.2800	0	(62,661)	0	(2,222)		(2,222)	60,438	0	0	0	54,861		003
722568 SCS COLLAR 3622 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528	01/18/2017	01/16/2018	2,433	0	1,214.7500	0	223,778	0	196,732		196,732	(27,046)	0	0	0	0		003
722569 SCS COLLAR 3622 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	GSE	W22LROWP2IHZNBB6K528	01/18/2017	01/16/2018	2,433	0	1,239.0500	0	(177,372)	0	(149,299)		(149,299)	28,073	0	0	0	0		003
722570 SCS COLLAR 3623 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	71,750	3,700,875	45.9700	0	(194,443)	0	(75,854)		(75,854)	118,589	0	0	0	54,861		003
722571 SCS COLLAR 3623 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	71,750	0	51.0800	0	611,312	0	265,669		265,669	(345,643)	0	0	0	0		003
722572 SCS COLLAR 3623 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	71,750	0	54.7600	0	(436,959)	0	(136,551)		(136,551)	300,408	0	0	0	0		003
722573 SCS COLLAR 3624 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	6,460	333,230	45.9700	0	(17,508)	0	(6,830)		(6,830)	10,678	0	0	0	54,861		003
722574 SCS COLLAR 3624 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	6,460	0	51.0800	0	55,043	0	23,921		23,921	(31,122)	0	0	0	0		003
722575 SCS COLLAR 3624 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	01/18/2017	01/16/2018	6,460	0	54.0700	0	(40,636)	0	(14,102)		(14,102)	26,534	0	0	0	0		003
722735 SCS COLLAR 3627 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	420	1,058,411	2,037.3200	0	(31,754)	0	(1,661)		(1,661)	30,093	0	0	0	55,114		003
722736 SCS COLLAR 3627 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	420	0	2,263.6900	0	54,131	0	112,136		112,136	58,006	0	0	0	0		003
722737 SCS COLLAR 3627 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	420	0	2,366.9100	0	(30,984)	0	(72,830)		(72,830)	(41,846)	0	0	0	0		003
722738 SCS COLLAR 3628 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	282	710,059	2,037.3200	0	(56,106)	0	(26,380)		(26,380)	29,726	0	0	0	152,726		003
722739 SCS COLLAR 3628 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	282	0	2,263.6900	0	75,839	0	110,546		110,546	34,707	0	0	0	0		003
722740 SCS COLLAR 3628 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	282	0	2,767.8100	0	(21,009)	0	(31,928)		(31,928)	(10,918)	0	0	0	0		003
722741 SCS COLLAR 3629 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	389	980,505	1,810.9500	0	(52,023)	0	(21,939)		(21,939)	30,084	0	0	0	152,726		003
722742 SCS COLLAR 3629 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	389	0	2,263.6900	0	104,725	0	152,650		152,650	47,925	0	0	0	0		003
722743 SCS COLLAR 3629 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/15/2020	389	0	2,547.1000	0	(54,463)	0	(83,531)		(83,531)	(29,067)	0	0	0	0		003
722753 SCS COLLAR 3633 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	9,423	752,703	69.2500	0	(31,030)	0	(2,364)		(2,364)	28,665	0	0	0	55,114		003
722754 SCS COLLAR 3633 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	9,423	0	76.9400	0	38,210	0	33,198		33,198	(5,012)	0	0	0	0		003
722755 SCS COLLAR 3633 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	9,423	0	85.4000	0	(10,865)	0	(1,929)		(1,929)	8,936	0	0	0	0		003
722756 SCS COLLAR 3634 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	248	1,483,231	4,546.0500	0	(45,196)	0	(1,648)		(1,648)	43,548	0	0	0	55,114		003
722757 SCS COLLAR 3634 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	248	0	5,051.1700	0	89,815	0	237,865		237,865	148,050	0	0	0	0		003
722758 SCS COLLAR 3634 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	248	0	5,362.8300	0	(50,984)	0	(166,769)		(166,769)	(115,785)	0	0	0	0		003
722759 SCS COLLAR 3635 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	56,988	1,473,706	20.7400	0	(60,293)	0	(3,043)		(3,043)	57,250	0	0	0	55,114		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
722760 SCS COLLAR 3635 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	56,988	0	23.0400	0	101,495	0	169,660		169,660	68,164	0	0	0	0		003
722761 SCS COLLAR 3635 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	56,988	0	25.0400	0	(47,870)	0	(76,369)		(76,369)	(28,499)	0	0	0	0		003
722762 SCS COLLAR 3636 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	992	2,499,671	2,037.3200	0	(74,994)	0	(3,924)		(3,924)	71,070	0	0	0	55,114		003
722763 SCS COLLAR 3636 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	992	0	2,263.6900	0	127,842	0	264,835		264,835	136,993	0	0	0	0		003
722764 SCS COLLAR 3636 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	01/19/2017	01/17/2018	992	0	2,387.9700	0	(64,258)	0	(153,858)		(153,858)	(89,600)	0	0	0	0		003
722776 SCS COLLAR 3640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	1,934	2,882,584	1,211.1700	0	(124,411)	0	(8,197)		(8,197)	116,214	0	0	0	55,114		003
722777 SCS COLLAR 3640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	1,934	0	1,345.7400	0	212,797	0	307,002		307,002	94,204	0	0	0	0		003
722778 SCS COLLAR 3640 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	1,934	0	1,461.4800	0	(101,604)	0	(127,749)		(127,749)	(26,146)	0	0	0	0		003
722796 SCS COLLAR 3642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	478	712,338	1,211.1700	0	(30,744)	0	(2,026)		(2,026)	28,719	0	0	0	55,114		003
722797 SCS COLLAR 3642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	478	0	1,345.7400	0	53,714	0	75,866		75,866	22,151	0	0	0	0		003
722798 SCS COLLAR 3642 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/17/2018	478	0	1,441.2900	0	(28,790)	0	(38,396)		(38,396)	(9,606)	0	0	0	0		003
722799 SCS COLLAR 3643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	406	604,878	1,211.1700	0	(58,903)	0	(28,437)		(28,437)	30,466	0	0	0	152,726		003
722800 SCS COLLAR 3643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	406	0	1,345.7400	0	85,020	0	103,285		103,285	18,265	0	0	0	0		003
722801 SCS COLLAR 3643 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	406	0	1,701.0200	0	(27,209)	0	(31,619)		(31,619)	(4,409)	0	0	0	0		003
722802 SCS COLLAR 3644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	464	691,288	1,076.6000	0	(47,007)	0	(20,102)		(20,102)	26,905	0	0	0	152,726		003
722803 SCS COLLAR 3644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	464	0	1,345.7400	0	97,166	0	118,040		118,040	20,874	0	0	0	0		003
722804 SCS COLLAR 3644 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	01/19/2017	01/15/2020	464	0	1,555.6800	0	(51,407)	0	(62,573)		(62,573)	(11,166)	0	0	0	0		003
722823 SCS COLLAR 3649 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	13,601	931,387	66.8300	0	(49,997)	0	(22,830)		(22,830)	27,167	0	0	0	55,114		003
722824 SCS COLLAR 3649 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	13,601	0	74.2600	0	76,260	0	4,586		4,586	(71,674)	0	0	0	0		003
722825 SCS COLLAR 3649 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	13,601	0	81.8700	0	(31,391)	0	(214)		(214)	31,177	0	0	0	0		003
722826 SCS COLLAR 3650 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	1,351	164,197	103.2900	0	(3,953)	0	(103)		(103)	3,850	0	0	0	55,114		003
722827 SCS COLLAR 3650 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	1,351	0	114.7700	0	11,547	0	10,738		10,738	(809)	0	0	0	0		003
722828 SCS COLLAR 3650 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	01/19/2017	01/17/2018	1,351	0	119.3600	0	(8,383)	0	(6,018)		(6,018)	2,365	0	0	0	0		003
722917 SCS COLLAR 3651 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	661	714,683	805.0700	0	(31,059)	0	(1,434)		(1,434)	29,625	0	0	0	55,114		003
722918 SCS COLLAR 3651 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	661	0	894.5200	0	50,133	0	127,848		127,848	77,715	0	0	0	0		003
722919 SCS COLLAR 3651 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	661	0	978.5200	0	(22,074)	0	(76,831)		(76,831)	(54,757)	0	0	0	0		003
722923 SCS COLLAR 3652 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	550	1,084,757	1,541.0100	0	(34,904)	0	(1,131)		(1,131)	33,772	0	0	0	55,114		003
722924 SCS COLLAR 3652 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	550	0	1,712.2300	0	54,914	0	147,055		147,055	92,141	0	0	0	0		003
722925 SCS COLLAR 3652 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	01/19/2017	01/17/2018	550	0	1,813.5900	0	(24,791)	0	(95,531)		(95,531)	(70,740)	0	0	0	0		003
725119 SCS COLLAR 3654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/05/2020	345	869,298	1,824.6800	0	(46,465)	0	(20,723)		(20,723)	25,741	0	0	0	154,630		003
725120 SCS COLLAR 3654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/05/2020	345	0	2,280.8500	0	91,480	0	132,347		132,347	40,867	0	0	0	0		003
725121 SCS COLLAR 3654 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	02/02/2017	02/05/2020	345	0	2,575.0800	0	(46,771)	0	(70,231)		(70,231)	(23,460)	0	0	0	0		003
725127 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	2,810	4,188,898	1,221.6900	0	(173,537)	0	(16,294)		(16,294)	157,242	0	0	0	58,547		003
725128 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	2,810	0	1,357.4300	0	295,585	0	424,140		424,140	128,555	0	0	0	0		003
725129 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	2,810	0	1,475.5300	0	(141,194)	0	(170,158)		(170,158)	(28,965)	0	0	0	0		003
725130 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	478	712,794	1,221.6900	0	(29,529)	0	(2,773)		(2,773)	26,757	0	0	0	58,547		003
725131 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	478	0	1,357.4300	0	50,233	0	72,173		72,173	21,940	0	0	0	0		003
725132 SCS COLLAR 3657 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	478	0	1,496.4300	0	(20,411)	0	(22,962)		(22,962)	(2,551)	0	0	0	0		003
725133 SCS COLLAR 3658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	606	903,897	1,221.6900	0	(37,446)	0	(3,516)		(3,516)	33,930	0	0	0	58,547		003
725134 SCS COLLAR 3658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	606	0	1,357.4300	0	63,783	0	91,523		91,523	27,740	0	0	0	0		003
725135 SCS COLLAR 3658 Russel2000	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	606	0	1,460.8700	0	(33,743)	0	(42,530)		(42,530)	(8,787)	0	0	0	0		003
725136 SCS COLLAR 3659 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/02/2017	01/31/2018	68,043	1,759,592	20.9300	0	(67,703)	0	(5,343)		(5,343)	62,360	0	0	0	58,547		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
725137 SCS COLLAR 3659 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	02/02/2017	01/31/2018	68,043	0	23.2500	0	114,652	0	192,840		192,840	78,187	0	0	0	0		003
725138 SCS COLLAR 3659 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	02/02/2017	01/31/2018	68,043	0	25.2000	0	(54,911)	0	(88,491)		(88,491)	(33,580)	0	0	0	0		003
725139 SCS COLLAR 3660 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/05/2020	516	768,807	1,221.6900	0	(73,017)	0	(38,294)		(38,294)	34,723	0	0	0	154,630		003
725140 SCS COLLAR 3660 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/05/2020	516	0	1,357.4300	0	104,377	0	128,449		128,449	24,072	0	0	0	0		003
725141 SCS COLLAR 3660 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	02/05/2020	516	0	1,727.8800	0	(32,921)	0	(37,144)		(37,144)	(4,223)	0	0	0	0		003
725145 SCS COLLAR 3662 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/02/2017	01/31/2018	335	2,005,989	4,632.9300	0	(60,134)	0	(3,616)		(3,616)	56,518	0	0	0	58,547		003
725146 SCS COLLAR 3662 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/02/2017	01/31/2018	335	0	5,147.7000	0	120,855	0	294,556		294,556	173,701	0	0	0	0		003
725147 SCS COLLAR 3662 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/02/2017	01/31/2018	335	0	5,431.3400	0	(69,391)	0	(209,170)		(209,170)	(139,779)	0	0	0	0		003
725148 SCS COLLAR 3663 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	2,276	5,733,827	2,052.7700	0	(162,167)	0	(13,084)		(13,084)	149,084	0	0	0	58,547		003
725149 SCS COLLAR 3663 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	2,276	0	2,280.8500	0	285,817	0	577,620		577,620	291,803	0	0	0	0		003
725150 SCS COLLAR 3663 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	2,276	0	2,399.2300	0	(149,709)	0	(340,202)		(340,202)	(190,493)	0	0	0	0		003
725154 SCS COLLAR 3665 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	748	1,884,398	2,052.7700	0	(53,296)	0	(4,300)		(4,300)	48,996	0	0	0	58,547		003
725155 SCS COLLAR 3665 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	748	0	2,280.8500	0	93,933	0	189,833		189,833	95,900	0	0	0	0		003
725156 SCS COLLAR 3665 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	748	0	2,378.2400	0	(55,991)	0	(125,095)		(125,095)	(69,105)	0	0	0	0		003
725157 SCS COLLAR 3666 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	9,470	756,463	69.2800	0	(29,812)	0	(2,946)		(2,946)	26,865	0	0	0	58,547		003
725158 SCS COLLAR 3666 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	9,470	0	76.9800	0	36,668	0	34,759		34,759	(1,908)	0	0	0	0		003
725159 SCS COLLAR 3666 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	9,470	0	84.9900	0	(10,512)	0	(3,115)		(3,115)	7,397	0	0	0	0		003
725178 SCS COLLAR 3673 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	840	1,657,325	1,562.7800	0	(52,488)	0	(2,759)		(2,759)	49,729	0	0	0	58,547		003
725179 SCS COLLAR 3673 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	840	0	1,736.4200	0	84,564	0	207,038		207,038	122,474	0	0	0	0		003
725180 SCS COLLAR 3673 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	840	0	1,840.6100	0	(39,395)	0	(128,489)		(128,489)	(89,094)	0	0	0	0		003
725181 SCS COLLAR 3674 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	1,038	1,122,842	823.6900	0	(45,600)	0	(3,325)		(3,325)	42,275	0	0	0	58,547		003
725182 SCS COLLAR 3674 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	1,038	0	915.2100	0	74,100	0	182,496		182,496	108,396	0	0	0	0		003
725183 SCS COLLAR 3674 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/02/2017	01/31/2018	1,038	0	997.5800	0	(33,269)	0	(106,486)		(106,486)	(73,217)	0	0	0	0		003
725184 SCS COLLAR 3675 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	13,110	897,759	65.4900	0	(44,364)	0	(18,950)		(18,950)	25,413	0	0	0	58,547		003
725185 SCS COLLAR 3675 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	13,110	0	72.7700	0	67,253	0	9,584		9,584	(57,669)	0	0	0	0		003
725186 SCS COLLAR 3675 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	13,110	0	80.0500	0	(27,688)	0	(680)		(680)	27,008	0	0	0	0		003
725187 SCS COLLAR 3676 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	2,158	262,388	104.2600	0	(5,624)	0	(255)		(255)	5,369	0	0	0	58,547		003
725188 SCS COLLAR 3676 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	2,158	0	115.8400	0	17,500	0	15,684		15,684	(1,817)	0	0	0	0		003
725189 SCS COLLAR 3676 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	02/02/2017	01/31/2018	2,158	0	119.6000	0	(13,130)	0	(9,854)		(9,854)	3,276	0	0	0	0		003
727116 SCS COLLAR 3679 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	29,679	74,771,667	2,114.3300	0	(1,989,906)	0	(299,800)		(299,800)	1,690,107	0	0	0	61,789		003
727117 SCS COLLAR 3679 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	29,679	0	2,349.2500	0	3,702,998	0	5,809,996		5,809,996	2,106,997	0	0	0	0		003
727118 SCS COLLAR 3679 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	29,679	0	2,459.1900	0	(2,037,304)	0	(3,139,177)		(3,139,177)	(1,101,873)	0	0	0	0		003
727122 SCS COLLAR 3681 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	2,721	6,854,846	2,114.3300	0	(182,429)	0	(27,485)		(27,485)	154,944	0	0	0	61,789		003
727123 SCS COLLAR 3681 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	2,721	0	2,349.2500	0	339,480	0	532,643		532,643	193,163	0	0	0	0		003
727124 SCS COLLAR 3681 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	2,721	0	2,437.8200	0	(212,279)	0	(332,594)		(332,594)	(120,315)	0	0	0	0		003
727143 SCS COLLAR 3686 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	166	418,239	2,114.3300	0	(31,438)	0	(18,857)		(18,857)	12,581	0	0	0	155,439		003
727144 SCS COLLAR 3686 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	166	0	2,349.2500	0	43,891	0	56,272		56,272	12,381	0	0	0	0		003
727145 SCS COLLAR 3686 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	166	0	2,738.2900	0	(17,074)	0	(21,528)		(21,528)	(4,454)	0	0	0	0		003
727169 SCS COLLAR 3694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	303	451,227	1,263.7900	0	(42,657)	0	(25,947)		(25,947)	16,710	0	0	0	155,439		003
727170 SCS COLLAR 3694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	303	0	1,404.2100	0	62,556	0	66,780		66,780	4,224	0	0	0	0		003
727171 SCS COLLAR 3694 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	303	0	1,713.1300	0	(24,935)	0	(23,399)		(23,399)	1,536	0	0	0	0		003
727172 SCS COLLAR 3695 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	138	205,971	1,123.3700	0	(13,351)	0	(7,398)		(7,398)	5,953	0	0	0	155,439		003
727173 SCS COLLAR 3695 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	138	0	1,404.2100	0	28,555	0	30,483		30,483	1,928	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
727174 SCS COLLAR 3695 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2020	138	0	1,580.4300	0	(17,503)	0	(17,551)		(17,551)	(49)	0	0	0	0		003
727191 SCS COLLAR 3701 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	2,866	17,135,927	4,772.1500	0	(458,918)	0	(55,832)		(55,832)	403,086	0	0	0	61,789		003
727192 SCS COLLAR 3701 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	2,866	0	5,302.3900	0	961,146	0	2,136,142		2,136,142	1,174,995	0	0	0	0		003
727193 SCS COLLAR 3701 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	2,866	0	5,576.7900	0	(572,889)	0	(1,466,313)		(1,466,313)	(893,425)	0	0	0	0		003
727194 SCS COLLAR 3702 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	377	2,251,935	4,772.1500	0	(60,309)	0	(7,337)		(7,337)	52,972	0	0	0	61,789		003
727195 SCS COLLAR 3702 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	377	0	5,302.3900	0	126,310	0	280,721		280,721	154,411	0	0	0	0		003
727196 SCS COLLAR 3702 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	02/15/2017	02/14/2018	377	0	5,527.7400	0	(83,255)	0	(207,819)		(207,819)	(124,564)	0	0	0	0		003
727231 SCS COLLAR 3707 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	6,579	7,116,683	847.6000	0	(291,214)	0	(31,310)		(31,310)	259,904	0	0	0	61,789		003
727232 SCS COLLAR 3707 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	6,579	0	941.7800	0	477,092	0	1,009,575		1,009,575	532,483	0	0	0	0		003
727233 SCS COLLAR 3707 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	6,579	0	1,028.8900	0	(214,694)	0	(528,335)		(528,335)	(313,641)	0	0	0	0		003
727234 SCS COLLAR 3708 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	856	925,766	847.6000	0	(37,882)	0	(4,073)		(4,073)	33,809	0	0	0	61,789		003
727235 SCS COLLAR 3708 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	856	0	941.7800	0	62,062	0	131,330		131,330	69,268	0	0	0	0		003
727236 SCS COLLAR 3708 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/15/2017	02/14/2018	856	0	1,017.1200	0	(31,144)	0	(76,541)		(76,541)	(45,397)	0	0	0	0		003
727237 SCS COLLAR 3709 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	31,886	47,537,012	1,263.7900	0	(1,913,137)	0	(306,571)		(306,571)	1,606,565	0	0	0	61,789		003
727238 SCS COLLAR 3709 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	31,886	0	1,404.2100	0	3,268,275	0	3,672,450		3,672,450	404,175	0	0	0	0		003
727239 SCS COLLAR 3709 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	31,886	0	1,521.6000	0	(1,563,351)	0	(1,232,910)		(1,232,910)	330,442	0	0	0	0		003
727240 SCS COLLAR 3710 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	5,296	7,895,943	1,263.7900	0	(317,774)	0	(50,922)		(50,922)	266,852	0	0	0	61,789		003
727241 SCS COLLAR 3710 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	5,296	0	1,404.2100	0	542,864	0	609,997		609,997	67,134	0	0	0	0		003
727242 SCS COLLAR 3710 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653	02/15/2017	02/14/2018	5,296	0	1,505.3100	0	(289,344)	0	(248,381)		(248,381)	40,963	0	0	0	0		003
727243 SCS COLLAR 3711 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	10,690	21,099,083	1,574.1000	0	(649,122)	0	(49,374)		(49,374)	599,748	0	0	0	61,789		003
727244 SCS COLLAR 3711 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	10,690	0	1,749.0000	0	1,122,882	0	2,531,755		2,531,755	1,408,872	0	0	0	0		003
727245 SCS COLLAR 3711 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	10,690	0	1,855.8600	0	(560,698)	0	(1,530,655)		(1,530,655)	(969,956)	0	0	0	0		003
727249 SCS COLLAR 3713 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	844	1,666,846	1,574.1000	0	(51,281)	0	(3,901)		(3,901)	47,381	0	0	0	61,789		003
727250 SCS COLLAR 3713 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	844	0	1,749.0000	0	88,709	0	200,011		200,011	111,302	0	0	0	0		003
727251 SCS COLLAR 3713 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/15/2017	02/14/2018	844	0	1,837.5000	0	(50,188)	0	(133,901)		(133,901)	(83,713)	0	0	0	0		003
727257 SCS COLLAR 3715 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	158,687	4,103,640	22.0700	0	(18,093)	0	(26,940)		(26,940)	(8,847)	0	0	0	61,789		003
727258 SCS COLLAR 3715 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	158,687	0	24.5200	0	0	0	293,976		293,976	293,976	0	0	0	0		003
727259 SCS COLLAR 3715 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	158,687	0	26.5100	0	0	0	(102,002)		(102,002)	(102,002)	0	0	0	0		003
727260 SCS COLLAR 3716 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	27,080	700,287	22.0700	0	(5,737)	0	(4,597)		(4,597)	1,140	0	0	0	61,789		003
727261 SCS COLLAR 3716 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	27,080	0	24.5200	0	0	0	50,167		50,167	50,167	0	0	0	0		003
727262 SCS COLLAR 3716 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	27,080	0	26.2400	0	0	0	(20,761)		(20,761)	(20,761)	0	0	0	0		003
727263 SCS COLLAR 3717 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	7,818	624,509	70.4500	0	(25,088)	0	(3,622)		(3,622)	21,466	0	0	0	61,789		003
727264 SCS COLLAR 3717 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	7,818	0	78.2800	0	33,047	0	23,176		23,176	(9,871)	0	0	0	0		003
727265 SCS COLLAR 3717 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	7,818	0	84.5400	0	(13,244)	0	(3,844)		(3,844)	9,399	0	0	0	0		003
727591 SCS COLLAR 3720 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	55,545	2,865,016	47.8000	0	(13,718)	0	(102,111)		(102,111)	(88,394)	0	0	0	61,789		003
727592 SCS COLLAR 3720 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	55,545	0	53.1100	0	0	0	168,234		168,234	168,234	0	0	0	0		003
727593 SCS COLLAR 3720 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	55,545	0	58.1300	0	0	0	(65,694)		(65,694)	(65,694)	0	0	0	0		003
727598 SCS COLLAR 3722 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	16,005	825,513	47.8000	0	(7,344)	0	(29,422)		(29,422)	(22,078)	0	0	0	61,789		003
727599 SCS COLLAR 3722 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	16,005	0	53.1100	0	0	0	48,474		48,474	48,474	0	0	0	0		003
727600 SCS COLLAR 3722 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	16,005	0	57.6100	0	0	0	(21,107)		(21,107)	(21,107)	0	0	0	0		003
727601 SCS COLLAR 3723 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	961	1,233,427	1,101.9600	0	(5,473)	0	(1,462)		(1,462)	4,012	0	0	0	61,789		003
727602 SCS COLLAR 3723 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	02/15/2017	02/14/2018	961	0	1,224.4000	0	0	0	74,514		74,514	74,514	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
727603 SCS COLLAR 3723 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63..	02/15/2017	02/14/2018	961	0	1,255.6200	0	0	0	(52,889)		(52,889)	(52,889)	0	0	0	0		003
727646 SCS COLLAR 3725 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	80,123	6,400,196	70.4500	0	(257,114)	0	(37,121)		(37,121)	219,992	0	0	0	61,789		003
727647 SCS COLLAR 3725 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	80,123	0	78.2800	0	338,678	0	237,519		237,519	(101,160)	0	0	0	0		003
727648 SCS COLLAR 3725 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/14/2018	80,123	0	87.1300	0	(110,729)	0	(16,177)		(16,177)	94,552	0	0	0	0		003
727783 SCS COLLAR 3726 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,660	4,181,724	2,112.5000	0	(112,399)	0	(16,615)		(16,615)	95,784	0	0	0	61,789		003
727784 SCS COLLAR 3726 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,660	0	2,347.2200	0	208,864	0	327,863		327,863	118,999	0	0	0	0		003
727785 SCS COLLAR 3726 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,660	0	2,461.0600	0	(113,880)	0	(173,224)		(173,224)	(59,344)	0	0	0	0		003
727789 SCS COLLAR 3728 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	450	1,134,518	2,112.5000	0	(30,494)	0	(4,508)		(4,508)	25,987	0	0	0	61,789		003
727790 SCS COLLAR 3728 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	450	0	2,347.2200	0	56,666	0	88,950		88,950	32,285	0	0	0	0		003
727791 SCS COLLAR 3728 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	450	0	2,439.4700	0	(35,103)	0	(54,464)		(54,464)	(19,361)	0	0	0	0		003
727798 SCS COLLAR 3731 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	14,274	977,475	65.1300	0	(45,719)	0	(21,760)		(21,760)	23,959	0	0	0	61,789		003
727799 SCS COLLAR 3731 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	14,274	0	72.3700	0	75,452	0	13,899		13,899	(61,553)	0	0	0	0		003
727800 SCS COLLAR 3731 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	14,274	0	78.6500	0	(34,343)	0	(1,818)		(1,818)	32,524	0	0	0	0		003
727801 SCS COLLAR 3732 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,838	2,739,557	1,259.2200	0	(106,671)	0	(17,083)		(17,083)	89,588	0	0	0	61,789		003
727802 SCS COLLAR 3732 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,838	0	1,399.1300	0	192,388	0	219,007		219,007	26,619	0	0	0	0		003
727803 SCS COLLAR 3732 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,838	0	1,508.2700	0	(97,209)	0	(83,296)		(83,296)	13,914	0	0	0	0		003
727807 SCS COLLAR 3734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	442	658,516	1,259.2200	0	(25,641)	0	(4,106)		(4,106)	21,535	0	0	0	61,789		003
727808 SCS COLLAR 3734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	442	0	1,399.1300	0	46,245	0	52,643		52,643	6,399	0	0	0	0		003
727809 SCS COLLAR 3734 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	442	0	1,493.9900	0	(25,826)	0	(23,491)		(23,491)	2,335	0	0	0	0		003
727872 SCS COLLAR 3739 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	1,414	171,950	106.2700	0	(3,790)	0	(285)		(285)	3,505	0	0	0	61,789		003
727873 SCS COLLAR 3739 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	1,414	0	118.0800	0	11,824	0	8,221		8,221	(3,602)	0	0	0	0		003
727874 SCS COLLAR 3739 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	1,414	0	121.7400	0	(8,779)	0	(5,136)		(5,136)	3,642	0	0	0	0		003
727876 SCS COLLAR 3740 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	177	1,058,097	4,770.5800	0	(29,922)	0	(3,435)		(3,435)	26,487	0	0	0	61,789		003
727877 SCS COLLAR 3740 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	177	0	5,300.6400	0	62,846	0	132,175		132,175	69,329	0	0	0	0		003
727878 SCS COLLAR 3740 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	177	0	5,566.7300	0	(37,117)	0	(91,986)		(91,986)	(54,870)	0	0	0	0		003
727879 SCS COLLAR 3741 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	10,184	813,527	70.7900	0	(33,323)	0	(5,020)		(5,020)	28,303	0	0	0	61,789		003
727880 SCS COLLAR 3741 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	10,184	0	78.6500	0	41,573	0	27,857		27,857	(13,715)	0	0	0	0		003
727881 SCS COLLAR 3741 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	10,184	0	86.1300	0	(11,834)	0	(2,895)		(2,895)	8,939	0	0	0	0		003
727882 SCS COLLAR 3742 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	59,485	1,538,279	22.0100	0	(60,794)	0	(9,825)		(9,825)	50,968	0	0	0	61,789		003
727883 SCS COLLAR 3742 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	59,485	0	24.4600	0	106,656	0	112,891		112,891	6,234	0	0	0	0		003
727884 SCS COLLAR 3742 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	02/16/2017	02/14/2018	59,485	0	26.3400	0	(52,347)	0	(42,775)		(42,775)	9,572	0	0	0	0		003
727888 SCS COLLAR 3744 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,287	1,392,161	851.0600	0	(55,983)	0	(6,309)		(6,309)	49,673	0	0	0	61,789		003
727889 SCS COLLAR 3744 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,287	0	945.6200	0	92,492	0	193,064		193,064	100,572	0	0	0	0		003
727890 SCS COLLAR 3744 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	02/16/2017	02/14/2018	1,287	0	1,022.6900	0	(41,951)	0	(109,494)		(109,494)	(67,543)	0	0	0	0		003
727891 SCS COLLAR 3745 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	446	879,546	1,583.4500	0	(26,946)	0	(2,180)		(2,180)	24,766	0	0	0	61,789		003
727892 SCS COLLAR 3745 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	446	0	1,759.3900	0	46,084	0	101,322		101,322	55,238	0	0	0	0		003
727893 SCS COLLAR 3745 MXEA	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	02/16/2017	02/14/2018	446	0	1,858.8000	0	(22,642)	0	(62,724)		(62,724)	(40,082)	0	0	0	0		003
732291 SCS COLLAR 3762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	477	1,202,606	2,143.7300	0	(34,084)	0	(6,699)		(6,699)	27,385	0	0	0	64,869		003
732292 SCS COLLAR 3762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	477	0	2,381.9200	0	62,948	0	81,801		81,801	18,853	0	0	0	0		003
732293 SCS COLLAR 3762 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	477	0	2,483.6300	0	(37,336)	0	(44,132)		(44,132)	(6,796)	0	0	0	0		003
732297 SCS COLLAR 3764 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	1,767	4,450,807	2,143.7300	0	(126,191)	0	(24,795)		(24,795)	101,397	0	0	0	64,869		003
732298 SCS COLLAR 3764 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	1,767	0	2,381.9200	0	233,034	0	302,742		302,742	69,708	0	0	0	0		003
732299 SCS COLLAR 3764 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	03/02/2017	02/28/2018	1,767	0	2,505.5400	0	(121,453)	0	(136,834)		(136,834)	(15,381)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
732311 SCS COLLAR 3768 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	13,178	1,052,659	71.8500	0	(43,250)	0	(9,059)	..	(9,059)	34,191	0	0	0	64,869		003
732312 SCS COLLAR 3768 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	13,178	0	79.8300	0	58,141	0	29,457	..	29,457	(28,684)	0	0	0	0		003
732313 SCS COLLAR 3768 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	13,178	0	88.0500	0	(18,528)	0	(2,545)	..	(2,545)	15,983	0	0	0	0		003
732314 SCS COLLAR 3769 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	16,140	1,105,251	64.9100	0	(54,294)	0	(26,409)	..	(26,409)	27,885	0	0	0	64,869		003
732315 SCS COLLAR 3769 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	16,140	0	72.1200	0	75,679	0	19,031	..	19,031	(56,649)	0	0	0	0		003
732316 SCS COLLAR 3769 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	03/02/2017	02/28/2018	16,140	0	79.4800	0	(25,436)	0	(2,091)	..	(2,091)	23,345	0	0	0	0		003
732338 SCS COLLAR 3771 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/02/2017	02/28/2018	1,556	189,226	105.8200	0	(3,661)	0	(354)	..	(354)	3,307	0	0	0	64,869		003
732339 SCS COLLAR 3771 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/02/2017	02/28/2018	1,556	0	117.5800	0	12,811	0	9,945	..	9,945	(2,866)	0	0	0	0		003
732340 SCS COLLAR 3771 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/02/2017	02/28/2018	1,556	0	121.1100	0	(9,785)	0	(6,536)	..	(6,536)	3,249	0	0	0	0		003
732357 SCS COLLAR 3772 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	1,154	1,248,803	842.7300	0	(49,726)	0	(6,203)	..	(6,203)	43,523	0	0	0	64,869		003
732358 SCS COLLAR 3772 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	1,154	0	936.3700	0	83,236	0	185,000	..	185,000	101,764	0	0	0	0		003
732359 SCS COLLAR 3772 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	1,154	0	1,015.9600	0	(37,262)	0	(107,339)	..	(107,339)	(70,076)	0	0	0	0		003
732361 SCS COLLAR 3773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	2,676	3,989,750	1,256.1000	0	(156,795)	0	(28,293)	..	(28,293)	128,502	0	0	0	64,869		003
732362 SCS COLLAR 3773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	2,676	0	1,395.6700	0	283,973	0	334,043	..	334,043	50,070	0	0	0	0		003
732363 SCS COLLAR 3773 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	2,676	0	1,513.0400	0	(140,136)	0	(124,508)	..	(124,508)	15,628	0	0	0	0		003
732367 SCS COLLAR 3775 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	815	1,215,618	1,256.1000	0	(47,773)	0	(8,620)	..	(8,620)	39,153	0	0	0	64,869		003
732368 SCS COLLAR 3775 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	815	0	1,395.6700	0	86,522	0	101,778	..	101,778	15,256	0	0	0	0		003
732369 SCS COLLAR 3775 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	03/02/2017	02/28/2018	815	0	1,497.9700	0	(47,227)	0	(44,530)	..	(44,530)	2,697	0	0	0	0		003
732388 SCS COLLAR 3782 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	320	1,911,988	4,826.9300	0	(53,165)	0	(8,698)	..	(8,698)	44,467	0	0	0	64,869		003
732389 SCS COLLAR 3782 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	320	0	5,363.2600	0	116,620	0	224,080	..	224,080	107,460	0	0	0	0		003
732390 SCS COLLAR 3782 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	320	0	5,631.4200	0	(69,406)	0	(153,408)	..	(153,408)	(84,002)	0	0	0	0		003
732391 SCS COLLAR 3783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	637	1,258,266	1,582.6300	0	(40,639)	0	(3,890)	..	(3,890)	36,749	0	0	0	64,869		003
732392 SCS COLLAR 3783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	637	0	1,758.4800	0	65,890	0	146,718	..	146,718	80,828	0	0	0	0		003
732393 SCS COLLAR 3783 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/02/2017	02/28/2018	637	0	1,866.4500	0	(29,139)	0	(87,704)	..	(87,704)	(58,565)	0	0	0	0		003
732397 SCS COLLAR 3785 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	76,217	1,970,979	22.3700	0	(77,665)	0	(17,614)	..	(17,614)	60,052	0	0	0	64,869		003
732398 SCS COLLAR 3785 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	76,217	0	24.8500	0	149,615	0	127,462	..	127,462	(22,153)	0	0	0	0		003
732399 SCS COLLAR 3785 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	03/02/2017	02/28/2018	76,217	0	26.9500	0	(78,580)	0	(40,380)	..	(40,380)	38,200	0	0	0	0		003
736512 SCS COLLAR 3786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	31,909	47,572,183	1,244.5500	0	(1,784,937)	0	(355,455)	..	(355,455)	1,429,482	0	0	0	67,810		003
736513 SCS COLLAR 3786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	31,909	0	1,382.8300	0	3,316,164	0	4,391,984	..	4,391,984	1,075,821	0	0	0	0		003
736514 SCS COLLAR 3786 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	31,909	0	1,494.2900	0	(1,651,205)	0	(1,923,650)	..	(1,923,650)	(272,445)	0	0	0	0		003
736518 SCS COLLAR 3788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	4,162	6,205,676	1,244.5500	0	(232,216)	0	(46,368)	..	(46,368)	185,848	0	0	0	67,810		003
736519 SCS COLLAR 3788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	4,162	0	1,382.8300	0	431,537	0	572,924	..	572,924	141,387	0	0	0	0		003
736520 SCS COLLAR 3788 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/15/2017	03/14/2018	4,162	0	1,479.9000	0	(237,948)	0	(286,215)	..	(286,215)	(48,267)	0	0	0	0		003
736548 SCS COLLAR 3794 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	10,354	20,436,166	1,591.7000	0	(624,430)	0	(81,011)	..	(81,011)	543,419	0	0	0	67,810		003
736549 SCS COLLAR 3794 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	10,354	0	1,768.5500	0	1,062,080	0	2,308,905	..	2,308,905	1,246,824	0	0	0	0		003
736550 SCS COLLAR 3794 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	10,354	0	1,887.0400	0	(487,451)	0	(1,288,311)	..	(1,288,311)	(800,860)	0	0	0	0		003
736554 SCS COLLAR 3796 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	778	1,535,699	1,591.7000	0	(46,924)	0	(6,088)	..	(6,088)	40,836	0	0	0	67,810		003
736555 SCS COLLAR 3796 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	778	0	1,768.5500	0	79,811	0	173,505	..	173,505	93,694	0	0	0	0		003
736556 SCS COLLAR 3796 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	778	0	1,869.3600	0	(42,123)	0	(107,518)	..	(107,518)	(65,395)	0	0	0	0		003
736560 SCS COLLAR 3798 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	7,027	7,601,129	849.1700	0	(302,999)	0	(46,130)	..	(46,130)	256,869	0	0	0	67,810		003
736561 SCS COLLAR 3798 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	7,027	0	943.5200	0	515,843	0	1,092,759	..	1,092,759	576,916	0	0	0	0		003
736562 SCS COLLAR 3798 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	03/15/2017	03/14/2018	7,027	0	1,028.4400	0	(230,833)	0	(602,307)	..	(602,307)	(371,474)	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
736563 SCS COLLAR 3799 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	468	506,742	849.1700	0	(20,200)	0	(3,075)		(3,075)	17,125	0	0	0	67,810		003
736564 SCS COLLAR 3799 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	468	0	943.5200	0	34,390	0	72,851		72,851	38,461	0	0	0	0		003
736565 SCS COLLAR 3799 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	03/15/2017	03/14/2018	468	0	1,019.0000	0	(17,155)	0	(43,512)		(43,512)	(26,357)	0	0	0	0		003
736573 SCS COLLAR 3801 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	289	1,725,482	4,874.6300	0	(45,327)	0	(10,247)		(10,247)	35,080	0	0	0	67,810		003
736574 SCS COLLAR 3801 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	289	0	5,416.2500	0	103,158	0	192,314		192,314	89,155	0	0	0	0		003
736575 SCS COLLAR 3801 NDX	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/15/2017	03/14/2018	289	0	5,620.4400	0	(68,319)	0	(144,610)		(144,610)	(76,291)	0	0	0	0		003
736597 SCS COLLAR 3804 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	135,893	3,514,200	22.2700	0	(130,729)	0	(34,949)		(34,949)	95,780	0	0	0	67,810		003
736598 SCS COLLAR 3804 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	135,893	0	24.7400	0	237,406	0	245,587		245,587	8,182	0	0	0	0		003
736599 SCS COLLAR 3804 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	135,893	0	26.6200	0	(115,781)	0	(97,228)		(97,228)	18,553	0	0	0	0		003
736600 SCS COLLAR 3805 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	9,418	243,548	22.2700	0	(9,060)	0	(2,422)		(2,422)	6,638	0	0	0	67,810		003
736601 SCS COLLAR 3805 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	9,418	0	24.7400	0	16,453	0	17,020		17,020	567	0	0	0	0		003
736602 SCS COLLAR 3805 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	9,418	0	26.3500	0	(8,947)	0	(7,888)		(7,888)	1,059	0	0	0	0		003
736677 SCS COLLAR 3816 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	185	276,000	1,244.5500	0	(24,945)	0	(15,401)		(15,401)	9,544	0	0	0	158,193		003
736678 SCS COLLAR 3816 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	185	0	1,382.8300	0	37,425	0	43,872		43,872	6,447	0	0	0	0		003
736679 SCS COLLAR 3816 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	185	0	1,701.5700	0	(14,213)	0	(15,571)		(15,571)	(1,358)	0	0	0	0		003
736680 SCS COLLAR 3817 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	357	531,514	1,106.2600	0	(32,740)	0	(18,663)		(18,663)	14,077	0	0	0	158,193		003
736681 SCS COLLAR 3817 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	357	0	1,382.8300	0	72,072	0	84,487		84,487	12,415	0	0	0	0		003
736682 SCS COLLAR 3817 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	357	0	1,567.7100	0	(42,669)	0	(48,581)		(48,581)	(5,912)	0	0	0	0		003
736715 SCS COLLAR 3820 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	30,236	76,174,608	2,146.7300	0	(2,087,866)	0	(505,131)		(505,131)	1,582,735	0	0	0	67,810		003
736716 SCS COLLAR 3820 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	30,236	0	2,385.2600	0	3,998,338	0	5,199,194		5,199,194	1,200,855	0	0	0	0		003
736717 SCS COLLAR 3820 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	30,236	0	2,505.2400	0	(2,106,612)	0	(2,488,892)		(2,488,892)	(382,280)	0	0	0	0		003
736721 SCS COLLAR 3822 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	2,861	7,208,703	2,146.7300	0	(197,583)	0	(47,803)		(47,803)	149,780	0	0	0	67,810		003
736722 SCS COLLAR 3822 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	2,861	0	2,385.2600	0	378,378	0	492,020		492,020	113,642	0	0	0	0		003
736723 SCS COLLAR 3822 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/14/2018	2,861	0	2,483.7700	0	(226,591)	0	(277,032)		(277,032)	(50,441)	0	0	0	0		003
736727 SCS COLLAR 3824 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	55	137,308	2,146.7300	0	(10,260)	0	(6,815)		(6,815)	3,445	0	0	0	158,193		003
736728 SCS COLLAR 3824 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	55	0	2,385.2600	0	15,090	0	17,478		17,478	2,387	0	0	0	0		003
736729 SCS COLLAR 3824 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/15/2017	03/16/2020	55	0	2,793.3800	0	(5,711)	0	(6,224)		(6,224)	(513)	0	0	0	0		003
736759 SCS COLLAR 3829 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	2,338	13,979,377	4,874.6300	0	(392,046)	0	(83,014)		(83,014)	309,032	0	0	0	67,810		003
736760 SCS COLLAR 3829 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	2,338	0	5,416.2500	0	852,980	0	1,558,048		1,558,048	705,068	0	0	0	0		003
736761 SCS COLLAR 3829 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	03/15/2017	03/14/2018	2,338	0	5,700.6100	0	(495,377)	0	(1,028,947)		(1,028,947)	(533,570)	0	0	0	0		003
736773 SCS COLLAR 3830 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	84,711	4,369,415	43.9700	0	(247,950)	0	(101,597)		(101,597)	146,354	0	0	0	67,810		003
736774 SCS COLLAR 3830 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	84,711	0	48.8600	0	574,089	0	493,148		493,148	(80,941)	0	0	0	0		003
736775 SCS COLLAR 3830 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	84,711	0	54.1600	0	(337,406)	0	(243,900)		(243,900)	93,506	0	0	0	0		003
736781 SCS COLLAR 3832 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	7,511	387,431	43.9700	0	(21,985)	0	(9,008)		(9,008)	12,977	0	0	0	67,810		003
736782 SCS COLLAR 3832 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	7,511	0	48.8600	0	50,904	0	43,727		43,727	(7,177)	0	0	0	0		003
736783 SCS COLLAR 3832 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	03/15/2017	03/14/2018	7,511	0	53.7200	0	(31,382)	0	(23,134)		(23,134)	8,249	0	0	0	0		003
736795 SCS COLLAR 3835 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	50,641	4,045,205	70.2000	0	(150,100)	0	(29,887)		(29,887)	120,213	0	0	0	67,810		003
736796 SCS COLLAR 3835 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	50,641	0	78.0000	0	193,550	0	175,082		175,082	(18,468)	0	0	0	0		003
736797 SCS COLLAR 3835 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	50,641	0	85.8000	0	(54,186)	0	(24,056)		(24,056)	30,130	0	0	0	0		003
736798 SCS COLLAR 3836 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	7,538	602,172	70.2000	0	(22,344)	0	(4,449)		(4,449)	17,895	0	0	0	67,810		003
736799 SCS COLLAR 3836 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	7,538	0	78.0000	0	28,812	0	26,063		26,063	(2,749)	0	0	0	0		003
736800 SCS COLLAR 3836 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	03/15/2017	03/14/2018	7,538	0	84.4400	0	(10,411)	0	(5,382)		(5,382)	5,028	0	0	0	0		003
736923 SCS COLLAR 3841 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	03/16/2017	03/14/2018	719	1,418,180	1,617.1200	0	(43,249)	0	(6,488)		(6,488)	36,761	0	0	0	67,810		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
736924 SCS COLLAR 3841 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	719	0	1,796.8000	0	71,005	0	142,482		142,482	71,477	0	0	0	0		003
736925 SCS COLLAR 3841 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	719	0	1,904.6100	0	(31,630)	0	(79,881)		(79,881)	(48,251)	0	0	0	0		003
736926 SCS COLLAR 3842 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	429	846,953	1,617.1200	0	(25,829)	0	(3,875)		(3,875)	21,954	0	0	0	67,810		003
736927 SCS COLLAR 3842 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	429	0	1,796.8000	0	42,405	0	85,092		85,092	42,687	0	0	0	0		003
736928 SCS COLLAR 3842 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	429	0	1,886.6400	0	(21,896)	0	(53,524)		(53,524)	(31,628)	0	0	0	0		003
736929 SCS COLLAR 3843 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,072	1,160,111	866.8800	0	(46,485)	0	(8,104)		(8,104)	38,381	0	0	0	67,810		003
736930 SCS COLLAR 3843 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,072	0	963.2000	0	79,541	0	148,458		148,458	68,917	0	0	0	0		003
736931 SCS COLLAR 3843 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,072	0	1,049.8900	0	(36,155)	0	(75,261)		(75,261)	(39,106)	0	0	0	0		003
736932 SCS COLLAR 3844 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,790	217,684	105.0600	0	(3,909)	0	(431)		(431)	3,477	0	0	0	67,810		003
736933 SCS COLLAR 3844 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,790	0	116.7300	0	13,731	0	12,916		12,916	(815)	0	0	0	0		003
736934 SCS COLLAR 3844 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,790	0	120.5900	0	(10,442)	0	(8,442)		(8,442)	2,000	0	0	0	0		003
736935 SCS COLLAR 3845 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	12,123	968,367	70.0800	0	(35,495)	0	(7,014)		(7,014)	28,481	0	0	0	67,810		003
736936 SCS COLLAR 3845 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	12,123	0	77.8700	0	44,466	0	42,924		42,924	(1,542)	0	0	0	0		003
736937 SCS COLLAR 3845 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	12,123	0	85.9100	0	(11,759)	0	(5,570)		(5,570)	6,189	0	0	0	0		003
736938 SCS COLLAR 3846 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	56,336	1,456,843	22.3000	0	(53,350)	0	(14,666)		(14,666)	38,684	0	0	0	67,810		003
736939 SCS COLLAR 3846 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	56,336	0	24.7800	0	97,461	0	100,214		100,214	2,754	0	0	0	0		003
736940 SCS COLLAR 3846 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	56,336	0	26.5900	0	(48,223)	0	(41,035)		(41,035)	7,189	0	0	0	0		003
736943 SCS COLLAR 3848 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	2,436	6,137,116	2,143.2400	0	(165,966)	0	(40,116)		(40,116)	125,850	0	0	0	67,810		003
736944 SCS COLLAR 3848 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	2,436	0	2,381.3800	0	319,172	0	426,603		426,603	107,431	0	0	0	0		003
736945 SCS COLLAR 3848 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	2,436	0	2,500.2100	0	(170,375)	0	(208,621)		(208,621)	(38,246)	0	0	0	0		003
736949 SCS COLLAR 3850 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,007	2,536,943	2,143.2400	0	(68,606)	0	(16,583)		(16,583)	52,024	0	0	0	67,810		003
736950 SCS COLLAR 3850 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,007	0	2,381.3800	0	131,938	0	176,348		176,348	44,410	0	0	0	0		003
736951 SCS COLLAR 3850 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	03/16/2017	03/14/2018	1,007	0	2,478.7800	0	(79,973)	0	(101,004)		(101,004)	(21,031)	0	0	0	0		003
737031 SCS COLLAR 3854 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	328	1,961,030	4,870.8700	0	(53,942)	0	(11,562)		(11,562)	42,380	0	0	0	67,810		003
737032 SCS COLLAR 3854 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	328	0	5,412.0800	0	118,055	0	219,713		219,713	101,657	0	0	0	0		003
737033 SCS COLLAR 3854 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	328	0	5,687.0100	0	(69,367)	0	(147,677)		(147,677)	(78,310)	0	0	0	0		003
737034 SCS COLLAR 3855 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	16,408	1,123,629	63.2400	0	(54,360)	0	(22,223)		(22,223)	32,137	0	0	0	67,810		003
737035 SCS COLLAR 3855 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	16,408	0	70.2700	0	85,273	0	32,219		32,219	(53,054)	0	0	0	0		003
737036 SCS COLLAR 3855 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868	03/16/2017	03/14/2018	16,408	0	77.7700	0	(34,342)	0	(4,609)		(4,609)	29,734	0	0	0	0		003
737084 SCS COLLAR 3861 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	3,159	4,710,205	1,247.4300	0	(168,721)	0	(35,903)		(35,903)	132,818	0	0	0	67,810		003
737085 SCS COLLAR 3861 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	3,159	0	1,386.0300	0	321,319	0	426,871		426,871	105,552	0	0	0	0		003
737086 SCS COLLAR 3861 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	3,159	0	1,492.8900	0	(165,552)	0	(192,994)		(192,994)	(27,442)	0	0	0	0		003
737087 SCS COLLAR 3862 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	790	1,177,820	1,247.4300	0	(42,040)	0	(8,978)		(8,978)	33,062	0	0	0	67,810		003
737088 SCS COLLAR 3862 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	790	0	1,386.0300	0	80,348	0	106,742		106,742	26,394	0	0	0	0		003
737089 SCS COLLAR 3862 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	03/16/2017	03/14/2018	790	0	1,477.9200	0	(45,908)	0	(55,276)		(55,276)	(9,367)	0	0	0	0		003
741753 SCS COLLAR 3872 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	4,147	10,447,239	2,121.7400	0	(269,819)	0	(76,781)		(76,781)	193,038	0	0	0	71,996		003
741754 SCS COLLAR 3872 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	4,147	0	2,357.4900	0	509,329	0	830,915		830,915	321,587	0	0	0	0		003
741755 SCS COLLAR 3872 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	4,147	0	2,468.2900	0	(265,713)	0	(474,180)		(474,180)	(208,466)	0	0	0	0		003
741759 SCS COLLAR 3874 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	1,365	3,440,022	2,447.0700	0	(100,303)	0	(177,240)		(177,240)	(76,937)	0	0	0	71,996		003
741760 SCS COLLAR 3874 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	1,365	0	2,121.7400	0	(88,845)	0	(25,282)		(25,282)	63,563	0	0	0	0		003
741761 SCS COLLAR 3874 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/04/2018	1,365	0	2,357.4900	0	167,710	0	273,600		273,600	105,891	0	0	0	0		003
741768 SCS COLLAR 3877 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	293	738,445	2,121.7400	0	(52,792)	0	(35,493)		(35,493)	17,300	0	0	0	159,596		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
741769 SCS COLLAR 3877 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	293	0	2,357.4900	0	74,421	0	99,954		99,954	25,533	0	0	0	0		003
741770 SCS COLLAR 3877 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/06/2017	04/01/2020	293	0	2,711.1100	0	(29,423)	0	(43,691)		(43,691)	(14,268)	0	0	0	0		003
741782 SCS COLLAR 3881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/04/2018	5,458	8,137,079	1,227.9800	0	(283,815)	0	(66,085)		(66,085)	217,730	0	0	0	71,996		003
741783 SCS COLLAR 3881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/04/2018	5,458	0	1,364.4300	0	529,423	0	852,658		852,658	323,235	0	0	0	0		003
741784 SCS COLLAR 3881 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/06/2017	04/04/2018	5,458	0	1,472.9000	0	(265,569)	0	(424,732)		(424,732)	(159,164)	0	0	0	0		003
741794 SCS COLLAR 3885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	1,744	2,600,543	1,227.9800	0	(85,158)	0	(21,120)		(21,120)	64,038	0	0	0	71,996		003
741795 SCS COLLAR 3885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	1,744	0	1,364.4300	0	166,531	0	272,503		272,503	105,972	0	0	0	0		003
741796 SCS COLLAR 3885 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	04/06/2017	04/04/2018	1,744	0	1,450.3800	0	(97,213)	0	(161,082)		(161,082)	(63,869)	0	0	0	0		003
741814 SCS COLLAR 3892 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,661	3,279,257	1,602.4000	0	(91,443)	0	(17,842)		(17,842)	73,601	0	0	0	71,996		003
741815 SCS COLLAR 3892 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,661	0	1,780.4400	0	158,314	0	356,958		356,958	198,644	0	0	0	0		003
741816 SCS COLLAR 3892 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,661	0	1,884.7700	0	(74,796)	0	(216,155)		(216,155)	(141,359)	0	0	0	0		003
741817 SCS COLLAR 3893 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	483	953,402	1,602.4000	0	(26,586)	0	(5,187)		(5,187)	21,399	0	0	0	71,996		003
741818 SCS COLLAR 3893 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	483	0	1,780.4400	0	46,028	0	103,781		103,781	57,753	0	0	0	0		003
741819 SCS COLLAR 3893 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	483	0	1,865.9000	0	(25,171)	0	(69,844)		(69,844)	(44,674)	0	0	0	0		003
741823 SCS COLLAR 3895 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,974	2,135,842	866.9600	0	(79,335)	0	(18,714)		(18,714)	60,621	0	0	0	71,996		003
741824 SCS COLLAR 3895 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,974	0	963.2900	0	137,779	0	275,403		275,403	137,624	0	0	0	0		003
741825 SCS COLLAR 3895 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/06/2017	04/04/2018	1,974	0	1,034.0900	0	(63,539)	0	(165,896)		(165,896)	(102,357)	0	0	0	0		003
741860 SCS COLLAR 3900 NDX	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	04/06/2017	04/04/2018	160	959,624	4,878.7900	0	(5,794)	0	(6,980)		(6,980)	(1,186)	0	0	0	71,996		003
741861 SCS COLLAR 3900 NDX	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	04/06/2017	04/04/2018	160	0	5,420.8800	0	0	0	108,903		108,903	108,903	0	0	0	0		003
741862 SCS COLLAR 3900 NDX	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	04/06/2017	04/04/2018	160	0	5,607.3600	0	0	0	(85,013)		(85,013)	(85,013)	0	0	0	0		003
741867 SCS COLLAR 3901 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	2,752	334,605	107.2600	0	(4,921)	0	(1,151)		(1,151)	3,770	0	0	0	71,996		003
741868 SCS COLLAR 3901 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	2,752	0	119.1800	0	21,321	0	16,220		16,220	(5,101)	0	0	0	0		003
741869 SCS COLLAR 3901 GLD UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	2,752	0	121.8000	0	(17,278)	0	(12,191)		(12,191)	5,087	0	0	0	0		003
741870 SCS COLLAR 3902 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	23,365	1,866,393	71.1500	0	(63,716)	0	(22,724)		(22,724)	40,992	0	0	0	71,996		003
741871 SCS COLLAR 3902 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	23,365	0	79.0500	0	85,890	0	60,504		60,504	(25,386)	0	0	0	0		003
741872 SCS COLLAR 3902 IYR UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	23,365	0	86.1600	0	(27,103)	0	(9,837)		(9,837)	17,266	0	0	0	0		003
741873 SCS COLLAR 3903 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	32,479	2,224,170	63.5700	0	(88,311)	0	(50,985)		(50,985)	37,325	0	0	0	71,996		003
741874 SCS COLLAR 3903 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	32,479	0	70.6300	0	143,363	0	66,412		66,412	(76,951)	0	0	0	0		003
741875 SCS COLLAR 3903 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	32,479	0	76.7000	0	(61,191)	0	(16,212)		(16,212)	44,979	0	0	0	0		003
741876 SCS COLLAR 3904 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	9,288	636,031	63.5700	0	(25,254)	0	(14,580)		(14,580)	10,674	0	0	0	71,996		003
741877 SCS COLLAR 3904 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	9,288	0	70.6300	0	40,997	0	18,991		18,991	(22,005)	0	0	0	0		003
741878 SCS COLLAR 3904 XLE UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	9,288	0	75.5700	0	(20,117)	0	(6,209)		(6,209)	13,908	0	0	0	0		003
741879 SCS COLLAR 3905 XLF UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	26,122	675,513	21.2600	0	(22,204)	0	(5,179)		(5,179)	17,024	0	0	0	71,996		003
741880 SCS COLLAR 3905 XLF UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	26,122	0	23.6200	0	44,433	0	71,092		71,092	26,659	0	0	0	0		003
741881 SCS COLLAR 3905 XLF UP	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/06/2017	04/04/2018	26,122	0	24.8600	0	(26,331)	0	(46,745)		(46,745)	(20,414)	0	0	0	0		003
741884 SCS COLLAR 3906 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	114,310	2,956,054	21.2600	0	(102,650)	0	(22,664)		(22,664)	79,986	0	0	0	71,996		003
741885 SCS COLLAR 3906 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	114,310	0	23.6200	0	188,954	0	311,100		311,100	122,146	0	0	0	0		003
741886 SCS COLLAR 3906 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	114,310	0	25.3800	0	(93,620)	0	(165,228)		(165,228)	(71,608)	0	0	0	0		003
741887 SCS COLLAR 3907 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	432	2,585,460	4,878.7900	0	(66,570)	0	(18,807)		(18,807)	47,763	0	0	0	71,996		003
741888 SCS COLLAR 3907 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	432	0	5,420.8800	0	146,266	0	293,411		293,411	147,146	0	0	0	0		003
741889 SCS COLLAR 3907 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/06/2017	04/04/2018	432	0	5,646.9300	0	(85,978)	0	(216,008)		(216,008)	(130,030)	0	0	0	0		003
744029 SCS COLLAR 3909 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	127	320,014	2,104.3500	0	(23,344)	0	(15,067)		(15,067)	8,278	0	0	0	160,727		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744030 SCS COLLAR 3909 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	127	0	2,338.1700	0	31,749	0	45,153	..	45,153	13,404	0	0	0	0		003
744031 SCS COLLAR 3909 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	127	0	2,684.6900	0	(12,661)	0	(20,676)	..	(20,676)	(8,014)	0	0	0	0		003
744042 SCS COLLAR 3914 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	33,250	83,769,632	2,104.3500	0	(2,231,266)	0	(638,885)	..	(638,885)	1,592,380	0	0	0	74,282		003
744043 SCS COLLAR 3914 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	33,250	0	2,338.1700	0	4,081,615	0	7,298,071	..	7,298,071	3,216,456	0	0	0	0		003
744044 SCS COLLAR 3914 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	33,250	0	2,451.5700	0	(2,100,658)	0	(4,326,248)	..	(4,326,248)	(2,225,590)	0	0	0	0		003
744045 SCS COLLAR 3915 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	1,503	3,786,308	2,104.3500	0	(276,200)	0	(178,263)	..	(178,263)	97,937	0	0	0	160,727		003
744046 SCS COLLAR 3915 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	1,503	0	2,338.1700	0	375,646	0	534,241	..	534,241	158,595	0	0	0	0		003
744047 SCS COLLAR 3915 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/14/2020	1,503	0	2,784.5300	0	(107,844)	0	(183,773)	..	(183,773)	(75,929)	0	0	0	0		003
744048 SCS COLLAR 3916 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/16/2018	1,837	4,627,830	2,104.3500	0	(126,471)	0	(35,295)	..	(35,295)	91,176	0	0	0	74,282		003
744049 SCS COLLAR 3916 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/16/2018	1,837	0	2,338.1700	0	229,301	0	403,180	..	403,180	173,879	0	0	0	0		003
744050 SCS COLLAR 3916 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/16/2018	1,837	0	2,430.7600	0	(133,708)	0	(267,424)	..	(267,424)	(133,715)	0	0	0	0		003
744051 SCS COLLAR 3917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	44	109,905	1,870.5400	0	(9,024)	0	(6,106)	..	(6,106)	2,919	0	0	0	214,887		003
744052 SCS COLLAR 3917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	44	0	2,338.1700	0	15,535	0	19,996	..	19,996	4,462	0	0	0	0		003
744053 SCS COLLAR 3917 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/19/2017	04/14/2022	44	0	2,860.2800	0	(6,774)	0	(9,457)	..	(9,457)	(2,684)	0	0	0	0		003
744063 SCS COLLAR 3921 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	39,716	3,172,476	72.7700	0	(103,697)	0	(52,740)	..	(52,740)	50,957	0	0	0	74,282		003
744064 SCS COLLAR 3921 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	39,716	0	80.8500	0	134,874	0	74,350	..	74,350	(60,524)	0	0	0	0		003
744065 SCS COLLAR 3921 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	39,716	0	87.6000	0	(41,503)	0	(13,207)	..	(13,207)	28,296	0	0	0	0		003
744066 SCS COLLAR 3922 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,168	332,957	72.7700	0	(10,883)	0	(5,535)	..	(5,535)	5,348	0	0	0	74,282		003
744067 SCS COLLAR 3922 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,168	0	80.8500	0	14,155	0	7,803	..	7,803	(6,352)	0	0	0	0		003
744068 SCS COLLAR 3922 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,168	0	85.9400	0	(5,694)	0	(2,169)	..	(2,169)	3,525	0	0	0	0		003
744072 SCS COLLAR 3924 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,362	14,125,380	4,859.6700	0	(351,938)	0	(109,340)	..	(109,340)	242,598	0	0	0	74,282		003
744073 SCS COLLAR 3924 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,362	0	5,399.6400	0	812,813	0	1,667,522	..	1,667,522	854,710	0	0	0	0		003
744074 SCS COLLAR 3924 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	2,362	0	5,648.0200	0	(501,949)	0	(1,204,684)	..	(1,204,684)	(702,735)	0	0	0	0		003
744075 SCS COLLAR 3925 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	206	1,230,270	4,859.6700	0	(30,653)	0	(9,523)	..	(9,523)	21,129	0	0	0	74,282		003
744076 SCS COLLAR 3925 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	206	0	5,399.6400	0	70,793	0	145,239	..	145,239	74,446	0	0	0	0		003
744077 SCS COLLAR 3925 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	206	0	5,602.1200	0	(48,129)	0	(112,079)	..	(112,079)	(63,951)	0	0	0	0		003
744082 SCS COLLAR 3927 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	113,820	2,943,387	20.7100	0	(100,275)	0	(20,391)	..	(20,391)	79,885	0	0	0	74,282		003
744083 SCS COLLAR 3927 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	113,820	0	23.0100	0	181,998	0	370,828	..	370,828	188,829	0	0	0	0		003
744084 SCS COLLAR 3927 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	113,820	0	24.6700	0	(90,146)	0	(224,121)	..	(224,121)	(133,976)	0	0	0	0		003
744085 SCS COLLAR 3928 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	7,127	184,313	20.7100	0	(6,279)	0	(1,277)	..	(1,277)	5,002	0	0	0	74,282		003
744086 SCS COLLAR 3928 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	7,127	0	23.0100	0	11,397	0	23,221	..	23,221	11,824	0	0	0	0		003
744087 SCS COLLAR 3928 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	7,127	0	24.4400	0	(6,293)	0	(15,211)	..	(15,211)	(8,918)	0	0	0	0		003
744088 SCS COLLAR 3929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	1,413	3,560,035	1,870.5400	0	(163,152)	0	(103,212)	..	(103,212)	59,940	0	0	0	160,727		003
744089 SCS COLLAR 3929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	1,413	0	2,338.1700	0	356,138	0	502,314	..	502,314	146,176	0	0	0	0		003
744090 SCS COLLAR 3929 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	1,413	0	2,579.7000	0	(200,884)	0	(301,465)	..	(301,465)	(100,581)	0	0	0	0		003
744106 SCS COLLAR 3935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	34,541	51,495,676	1,230.4200	0	(1,753,814)	0	(469,633)	..	(469,633)	1,284,181	0	0	0	74,282		003
744107 SCS COLLAR 3935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	34,541	0	1,367.1300	0	3,285,703	0	5,394,404	..	5,394,404	2,108,701	0	0	0	0		003
744108 SCS COLLAR 3935 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	34,541	0	1,466.6600	0	(1,683,938)	0	(2,912,841)	..	(2,912,840)	(1,228,903)	0	0	0	0		003
744112 SCS COLLAR 3937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,405	6,567,001	1,230.4200	0	(223,656)	0	(59,890)	..	(59,890)	163,766	0	0	0	74,282		003
744113 SCS COLLAR 3937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,405	0	1,367.1300	0	419,010	0	687,923	..	687,923	268,913	0	0	0	0		003
744114 SCS COLLAR 3937 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/16/2018	4,405	0	1,452.4400	0	(238,650)	0	(412,003)	..	(412,003)	(173,353)	0	0	0	0		003
744115 SCS COLLAR 3938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	2,061	3,071,943	1,230.4200	0	(265,559)	0	(168,532)	..	(168,532)	97,027	0	0	0	160,727		003
744116 SCS COLLAR 3938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/19/2017	04/14/2020	2,061	0	1,367.1300	0	388,943	0	514,581	..	514,581	125,638	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744117 SCS COLLAR 3938 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	2,061	0	1,700.7100	0	(130,117)	0	(180,119)		(180,119)	(50,002)	0	0	0	0		003
744118 SCS COLLAR 3939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	2,246	3,347,840	1,093.7100	0	(194,146)	0	(116,372)		(116,372)	77,773	0	0	0	160,727		003
744119 SCS COLLAR 3939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	2,246	0	1,367.1300	0	423,875	0	560,796		560,796	136,921	0	0	0	0		003
744120 SCS COLLAR 3939 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	2,246	0	1,557.9800	0	(237,065)	0	(323,524)		(323,524)	(86,459)	0	0	0	0		003
744127 SCS COLLAR 3942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	102	152,670	1,093.7100	0	(8,854)	0	(5,307)		(5,307)	3,547	0	0	0	160,727		003
744128 SCS COLLAR 3942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	102	0	1,367.1300	0	19,330	0	25,574		25,574	6,244	0	0	0	0		003
744129 SCS COLLAR 3942 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2020	102	0	1,513.9600	0	(12,482)	0	(16,955)		(16,955)	(4,473)	0	0	0	0		003
744137 SCS COLLAR 3945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	75	111,232	1,093.7100	0	(10,314)	0	(7,000)		(7,000)	3,314	0	0	0	214,887		003
744138 SCS COLLAR 3945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	75	0	1,367.1300	0	20,065	0	23,903		23,903	3,839	0	0	0	0		003
744139 SCS COLLAR 3945 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/19/2017	04/14/2022	75	0	1,720.4000	0	(10,013)	0	(11,832)		(11,832)	(1,818)	0	0	0	0		003
744143 SCS COLLAR 3946 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	10,899	21,512,907	1,597.3300	0	(615,151)	0	(129,793)		(129,793)	485,358	0	0	0	74,282		003
744144 SCS COLLAR 3946 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	10,899	0	1,774.8100	0	785,396	0	2,406,423		2,406,423	1,621,027	0	0	0	0		003
744145 SCS COLLAR 3946 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	10,899	0	1,884.8500	0	(232,480)	0	(1,439,727)		(1,439,727)	(1,207,247)	0	0	0	0		003
744149 SCS COLLAR 3948 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	879	1,734,911	1,597.3300	0	(49,609)	0	(10,467)		(10,467)	39,142	0	0	0	74,282		003
744150 SCS COLLAR 3948 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	879	0	1,774.8100	0	63,338	0	194,066		194,066	130,728	0	0	0	0		003
744151 SCS COLLAR 3948 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	879	0	1,867.1000	0	(24,945)	0	(127,945)		(127,945)	(103,000)	0	0	0	0		003
744155 SCS COLLAR 3950 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	7,014	7,587,447	857.6300	0	(368,949)	0	(68,586)		(68,586)	300,362	0	0	0	74,282		003
744156 SCS COLLAR 3950 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	7,014	0	952.9200	0	472,549	0	1,051,239		1,051,239	578,690	0	0	0	0		003
744157 SCS COLLAR 3950 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	7,014	0	1,034.8700	0	(125,134)	0	(601,300)		(601,300)	(476,166)	0	0	0	0		003
744158 SCS COLLAR 3951 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	558	603,908	857.6300	0	(29,366)	0	(5,459)		(5,459)	23,907	0	0	0	74,282		003
744159 SCS COLLAR 3951 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	558	0	952.9200	0	37,612	0	83,671		83,671	46,059	0	0	0	0		003
744160 SCS COLLAR 3951 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	04/19/2017	04/16/2018	558	0	1,017.7200	0	(12,070)	0	(54,834)		(54,834)	(42,764)	0	0	0	0		003
744170 SCS COLLAR 3955 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	3,073	3,943,447	1,151.1500	0	(12,658)	0	(19,419)		(19,419)	(6,761)	0	0	0	74,282		003
744171 SCS COLLAR 3955 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	3,073	0	1,279.0500	0	0	0	159,879		159,879	159,879	0	0	0	0		003
744172 SCS COLLAR 3955 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63	04/19/2017	04/16/2018	3,073	0	1,305.9100	0	0	0	(121,099)		(121,099)	(121,099)	0	0	0	0		003
744176 SCS COLLAR 3957 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	66,118	3,410,375	45.4000	0	(192,404)	0	(119,644)		(119,644)	72,760	0	0	0	74,282		003
744177 SCS COLLAR 3957 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	66,118	0	50.4400	0	415,553	0	338,988		338,988	(76,564)	0	0	0	0		003
744178 SCS COLLAR 3957 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	66,118	0	55.8600	0	(233,860)	0	(164,012)		(164,012)	69,847	0	0	0	0		003
744186 SCS COLLAR 3959 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	2,518	129,870	45.4000	0	(7,327)	0	(4,556)		(4,556)	2,771	0	0	0	74,282		003
744187 SCS COLLAR 3959 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	2,518	0	50.4400	0	15,825	0	12,909		12,909	(2,916)	0	0	0	0		003
744188 SCS COLLAR 3959 Generic	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/19/2017	04/16/2018	2,518	0	55.2300	0	(9,409)	0	(6,874)		(6,874)	2,535	0	0	0	0		003
744379 SCS COLLAR 3963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	3,466	5,167,901	1,245.7400	0	(180,789)	0	(52,720)		(52,720)	128,069	0	0	0	74,656		003
744380 SCS COLLAR 3963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	3,466	0	1,384.1500	0	337,636	0	496,341		496,341	158,704	0	0	0	0		003
744381 SCS COLLAR 3963 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	3,466	0	1,487.2700	0	(171,482)	0	(250,365)		(250,365)	(78,883)	0	0	0	0		003
744385 SCS COLLAR 3965 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,415	2,110,029	1,245.7400	0	(73,815)	0	(21,525)		(21,525)	52,290	0	0	0	74,656		003
744386 SCS COLLAR 3965 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,415	0	1,384.1500	0	137,855	0	202,653		202,653	64,798	0	0	0	0		003
744387 SCS COLLAR 3965 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,415	0	1,472.8700	0	(77,811)	0	(114,479)		(114,479)	(36,668)	0	0	0	0		003
744388 SCS COLLAR 3966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	798	1,190,190	1,107.3200	0	(69,681)	0	(43,450)		(43,450)	26,231	0	0	0	160,814		003
744389 SCS COLLAR 3966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	798	0	1,384.1500	0	153,385	0	190,984		190,984	37,599	0	0	0	0		003
744390 SCS COLLAR 3966 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	798	0	1,579.0400	0	(85,615)	0	(107,411)		(107,411)	(21,796)	0	0	0	0		003
744391 SCS COLLAR 3967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	462	689,341	1,245.7400	0	(60,166)	0	(39,693)		(39,693)	20,473	0	0	0	160,814		003
744392 SCS COLLAR 3967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	462	0	1,384.1500	0	88,839	0	110,615		110,615	21,777	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
744393 SCS COLLAR 3967 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/15/2020	462	0	1,722.9900	0	(29,779)	0	(37,236)		(37,236)	(7,457)	0	0	0	0		003
744406 SCS COLLAR 3972 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	17,379	1,388,273	72.8100	0	(44,717)	0	(23,446)		(23,446)	21,272	0	0	0	74,656		003
744407 SCS COLLAR 3972 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	17,379	0	80.9000	0	59,334	0	32,533		32,533	(26,800)	0	0	0	0		003
744408 SCS COLLAR 3972 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	17,379	0	87.5700	0	(18,909)	0	(5,987)		(5,987)	12,922	0	0	0	0		003
744409 SCS COLLAR 3973 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	463	2,771,321	4,899.1800	0	(69,711)	0	(23,283)		(23,283)	46,428	0	0	0	74,656		003
744410 SCS COLLAR 3973 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	463	0	5,443.5300	0	161,472	0	311,296		311,296	149,824	0	0	0	0		003
744411 SCS COLLAR 3973 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	463	0	5,696.1100	0	(99,457)	0	(220,727)		(220,727)	(121,271)	0	0	0	0		003
744412 SCS COLLAR 3974 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	21,342	1,461,470	61.3200	0	(62,381)	0	(26,033)		(26,033)	36,348	0	0	0	74,656		003
744413 SCS COLLAR 3974 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	21,342	0	68.1300	0	94,223	0	72,002		72,002	(22,221)	0	0	0	0		003
744414 SCS COLLAR 3974 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	21,342	0	74.6000	0	(36,281)	0	(20,768)		(20,768)	15,512	0	0	0	0		003
744415 SCS COLLAR 3975 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,785	1,931,062	862.6100	0	(73,744)	0	(18,423)		(18,423)	55,321	0	0	0	74,656		003
744416 SCS COLLAR 3975 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,785	0	958.4500	0	126,101	0	259,721		259,721	133,619	0	0	0	0		003
744417 SCS COLLAR 3975 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	04/20/2017	04/18/2018	1,785	0	1,030.3300	0	(57,575)	0	(159,439)		(159,439)	(101,863)	0	0	0	0		003
744426 SCS COLLAR 3978 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	676	1,702,500	1,884.6700	0	(79,172)	0	(50,961)		(50,961)	28,210	0	0	0	160,814		003
744427 SCS COLLAR 3978 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	676	0	2,355.8400	0	172,700	0	232,630		232,630	59,930	0	0	0	0		003
744428 SCS COLLAR 3978 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	676	0	2,603.2000	0	(96,286)	0	(136,171)		(136,171)	(39,885)	0	0	0	0		003
744429 SCS COLLAR 3979 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	399	1,004,177	2,120.2600	0	(72,355)	0	(48,804)		(48,804)	23,551	0	0	0	160,814		003
744430 SCS COLLAR 3979 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	399	0	2,355.8400	0	101,922	0	137,211		137,211	35,289	0	0	0	0		003
744431 SCS COLLAR 3979 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	04/20/2017	04/15/2020	399	0	2,810.5200	0	(31,194)	0	(45,086)		(45,086)	(13,892)	0	0	0	0		003
744432 SCS COLLAR 3980 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	2,800	7,054,901	2,120.2600	0	(191,312)	0	(58,080)		(58,080)	133,232	0	0	0	74,656		003
744433 SCS COLLAR 3980 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	2,800	0	2,355.8400	0	349,642	0	575,071		575,071	225,428	0	0	0	0		003
744434 SCS COLLAR 3980 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	2,800	0	2,474.1000	0	(178,448)	0	(320,865)		(320,865)	(142,418)	0	0	0	0		003
744438 SCS COLLAR 3982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	1,478	3,722,619	2,120.2600	0	(100,949)	0	(30,647)		(30,647)	70,302	0	0	0	74,656		003
744439 SCS COLLAR 3982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	1,478	0	2,355.8400	0	184,492	0	303,444		303,444	118,952	0	0	0	0		003
744440 SCS COLLAR 3982 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	04/20/2017	04/18/2018	1,478	0	2,452.4300	0	(108,016)	0	(192,220)		(192,220)	(84,204)	0	0	0	0		003
744458 SCS COLLAR 3989 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	68,162	1,762,679	21.0600	0	(59,983)	0	(14,137)		(14,137)	45,846	0	0	0	74,656		003
744459 SCS COLLAR 3989 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	68,162	0	23.4000	0	108,310	0	200,623		200,623	92,313	0	0	0	0		003
744460 SCS COLLAR 3989 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	68,162	0	25.1800	0	(53,167)	0	(111,138)		(111,138)	(57,971)	0	0	0	0		003
744461 SCS COLLAR 3990 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	4,214	512,399	109.7600	0	(8,791)	0	(2,896)		(2,896)	5,895	0	0	0	74,656		003
744462 SCS COLLAR 3990 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	4,214	0	121.9600	0	31,508	0	19,268		19,268	(12,239)	0	0	0	0		003
744463 SCS COLLAR 3990 GLD UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	04/20/2017	04/18/2018	4,214	0	124.8900	0	(24,288)	0	(14,024)		(14,024)	10,265	0	0	0	0		003
744527 SCS COLLAR 3992 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/20/2017	04/18/2018	1,244	2,455,538	1,605.3100	0	(62,132)	0	(15,746)		(15,746)	46,386	0	0	0	74,656		003
744528 SCS COLLAR 3992 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/20/2017	04/18/2018	1,244	0	1,783.6700	0	110,950	0	265,519		265,519	154,569	0	0	0	0		003
744529 SCS COLLAR 3992 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	04/20/2017	04/18/2018	1,244	0	1,877.8500	0	(55,586)	0	(171,273)		(171,273)	(115,687)	0	0	0	0		003
747100 SCS COLLAR 3996 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	2,403	3,583,186	1,249.9600	0	(123,839)	0	(41,473)		(41,473)	82,367	0	0	0	77,225		003
747101 SCS COLLAR 3996 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	2,403	0	1,388.8500	0	231,991	0	341,674		341,674	109,683	0	0	0	0		003
747102 SCS COLLAR 3996 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	2,403	0	1,489.5400	0	(115,295)	0	(177,704)		(177,704)	(62,409)	0	0	0	0		003
747103 SCS COLLAR 3997 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	966	1,439,501	1,249.9600	0	(49,751)	0	(16,661)		(16,661)	33,090	0	0	0	77,225		003
747104 SCS COLLAR 3997 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	966	0	1,388.8500	0	93,200	0	137,263		137,263	44,064	0	0	0	0		003
747105 SCS COLLAR 3997 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	966	0	1,474.9500	0	(51,655)	0	(79,766)		(79,766)	(28,111)	0	0	0	0		003
747134 SCS COLLAR 4004 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	1,545	3,891,560	2,150.5700	0	(98,180)	0	(39,658)		(39,658)	58,522	0	0	0	77,225		003
747135 SCS COLLAR 4004 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	1,545	0	2,389.5200	0	190,086	0	281,164		281,164	91,078	0	0	0	0		003
747136 SCS COLLAR 4004 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	1,545	0	2,501.8300	0	(99,805)	0	(154,742)		(154,742)	(54,937)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
747140 SCS COLLAR 4006 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	951	2,396,508	2,150.5700	0	(60,462)	0	(24,422)		(24,422)	36,039	0	0	0	77,225		003
747141 SCS COLLAR 4006 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	951	0	2,389.5200	0	117,059	0	173,147		173,147	56,088	0	0	0	0		003
747142 SCS COLLAR 4006 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/04/2017	05/02/2018	951	0	2,480.3200	0	(70,509)	0	(109,044)		(109,044)	(38,536)	0	0	0	0		003
747148 SCS COLLAR 4007 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/04/2017	05/02/2018	60,846	1,573,475	21.4900	0	(55,187)	0	(16,446)		(16,446)	38,742	0	0	0	77,225		003
747149 SCS COLLAR 4007 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/04/2017	05/02/2018	60,846	0	23.8800	0	101,978	0	158,679		158,679	56,701	0	0	0	0		003
747150 SCS COLLAR 4007 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	05/04/2017	05/02/2018	60,846	0	25.5600	0	(49,894)	0	(88,064)		(88,064)	(38,170)	0	0	0	0		003
747151 SCS COLLAR 4008 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,162	1,257,136	882.0600	0	(43,282)	0	(15,406)		(15,406)	27,876	0	0	0	77,225		003
747152 SCS COLLAR 4008 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,162	0	980.0700	0	79,730	0	150,783		150,783	71,053	0	0	0	0		003
747153 SCS COLLAR 4008 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,162	0	1,048.6700	0	(38,886)	0	(91,772)		(91,772)	(52,886)	0	0	0	0		003
747178 SCS COLLAR 4017 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,130	137,414	105.1100	0	(2,178)	0	(461)		(461)	1,717	0	0	0	77,225		003
747179 SCS COLLAR 4017 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,130	0	116.7900	0	8,250	0	8,951		8,951	702	0	0	0	0		003
747180 SCS COLLAR 4017 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	1,130	0	119.4900	0	(6,354)	0	(6,953)		(6,953)	(599)	0	0	0	0		003
747181 SCS COLLAR 4018 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	17,248	1,377,807	70.1300	0	(43,000)	0	(17,003)		(17,003)	25,997	0	0	0	77,225		003
747182 SCS COLLAR 4018 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	17,248	0	77.9200	0	54,574	0	60,979		60,979	6,405	0	0	0	0		003
747183 SCS COLLAR 4018 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	17,248	0	84.7800	0	(14,437)	0	(14,224)		(14,224)	213	0	0	0	0		003
747184 SCS COLLAR 4019 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	300	1,793,903	5,063.6800	0	(44,901)	0	(21,529)		(21,529)	23,372	0	0	0	77,225		003
747185 SCS COLLAR 4019 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	300	0	5,626.3200	0	106,834	0	162,152		162,152	55,319	0	0	0	0		003
747186 SCS COLLAR 4019 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	300	0	5,884.0000	0	(65,545)	0	(107,919)		(107,919)	(42,374)	0	0	0	0		003
747187 SCS COLLAR 4020 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	20,238	1,385,929	59.6300	0	(57,922)	0	(21,172)		(21,172)	36,750	0	0	0	77,225		003
747188 SCS COLLAR 4020 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	20,238	0	66.2600	0	88,381	0	92,666		92,666	4,284	0	0	0	0		003
747189 SCS COLLAR 4020 XLE UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/04/2017	05/02/2018	20,238	0	72.8900	0	(33,313)	0	(31,120)		(31,120)	2,193	0	0	0	0		003
747208 SCS COLLAR 4022 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/02/2018	763	1,505,991	1,667.9200	0	(41,964)	0	(14,880)		(14,880)	27,085	0	0	0	77,225		003
747209 SCS COLLAR 4022 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/02/2018	763	0	1,853.2400	0	70,958	0	121,011		121,011	50,054	0	0	0	0		003
747210 SCS COLLAR 4022 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/04/2017	05/02/2018	763	0	1,952.2000	0	(32,023)	0	(67,509)		(67,509)	(35,486)	0	0	0	0		003
749360 SCS COLLAR 4025 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	42,567	3,400,290	69.6900	0	(102,162)	0	(42,037)		(42,037)	60,125	0	0	0	79,360		003
749361 SCS COLLAR 4025 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	42,567	0	77.4300	0	129,192	0	168,721		168,721	39,529	0	0	0	0		003
749362 SCS COLLAR 4025 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	42,567	0	84.2500	0	(34,267)	0	(43,895)		(43,895)	(9,629)	0	0	0	0		003
749363 SCS COLLAR 4026 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,622	209,423	69.6900	0	(6,292)	0	(2,589)		(2,589)	3,703	0	0	0	79,360		003
749364 SCS COLLAR 4026 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,622	0	77.4300	0	7,957	0	10,391		10,391	2,435	0	0	0	0		003
749365 SCS COLLAR 4026 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	2,622	0	82.8500	0	(2,918)	0	(3,709)		(3,709)	(791)	0	0	0	0		003
749372 SCS COLLAR 4029 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	97,060	2,509,973	21.4300	0	(79,298)	0	(27,922)		(27,922)	51,376	0	0	0	79,360		003
749373 SCS COLLAR 4029 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	97,060	0	23.8100	0	152,093	0	261,877		261,877	109,784	0	0	0	0		003
749374 SCS COLLAR 4029 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/16/2017	05/14/2018	97,060	0	25.3800	0	(77,842)	0	(155,388)		(155,388)	(77,546)	0	0	0	0		003
749413 SCS COLLAR 4042 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	7,206	7,794,408	1,015.0500	0	503,957	0	755,481		755,481	251,524	0	0	0	79,360		003
749414 SCS COLLAR 4042 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	7,206	0	1,088.1300	0	(238,432)	0	(409,276)		(409,276)	(170,845)	0	0	0	0		003
749415 SCS COLLAR 4042 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	7,206	0	913.5500	0	(281,593)	0	(129,571)		(129,571)	152,022	0	0	0	0		003
749416 SCS COLLAR 4043 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	189	204,611	1,075.9500	0	(7,023)	0	(12,080)		(12,080)	(5,057)	0	0	0	79,360		003
749417 SCS COLLAR 4043 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	189	0	913.5500	0	(7,392)	0	(3,401)		(3,401)	3,991	0	0	0	0		003
749418 SCS COLLAR 4043 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	05/16/2017	05/14/2018	189	0	1,015.0500	0	13,229	0	19,832		19,832	6,602	0	0	0	0		003
749419 SCS COLLAR 4044 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	1,472	1,888,991	1,110.7800	0	(30,888)	0	(7,062)		(7,062)	23,826	0	0	0	79,360		003
749420 SCS COLLAR 4044 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	1,472	0	1,234.2000	0	110,837	0	124,457		124,457	13,620	0	0	0	0		003
749421 SCS COLLAR 4044 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	1,472	0	1,263.2000	0	(83,945)	0	(97,063)		(97,063)	(13,118)	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
749456 SCS COLLAR 4046 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	24,979	62,931,791	2,160.6000	0	(1,653,303)	0	(718,469)		(718,469)	934,835	0	0	0	79,360		003
749457 SCS COLLAR 4046 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	24,979	0	2,400.6700	0	3,164,899	0	4,412,905		4,412,905	1,248,006	0	0	0	0		003
749458 SCS COLLAR 4046 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	24,979	0	2,520.2200	0	(1,643,487)	0	(2,304,600)		(2,304,600)	(661,113)	0	0	0	0		003
749462 SCS COLLAR 4048 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,113	2,805,154	2,160.6000	0	(73,712)	0	(32,025)		(32,025)	41,687	0	0	0	79,360		003
749463 SCS COLLAR 4048 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,113	0	2,400.6700	0	141,043	0	196,703		196,703	55,660	0	0	0	0		003
749464 SCS COLLAR 4048 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2018	1,113	0	2,498.1400	0	(83,854)	0	(118,484)		(118,484)	(34,630)	0	0	0	0		003
749477 SCS COLLAR 4053 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2020	80	118,655	1,115.7500	0	(7,142)	0	(4,606)		(4,606)	2,537	0	0	0	163,307		003
749478 SCS COLLAR 4053 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2020	80	0	1,394.6800	0	15,562	0	18,759		18,759	3,197	0	0	0	0		003
749479 SCS COLLAR 4053 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/16/2017	05/14/2020	80	0	1,559.8100	0	(9,631)	0	(11,662)		(11,662)	(2,030)	0	0	0	0		003
749518 SCS COLLAR 4059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	29,780	44,397,135	1,255.2100	0	(1,563,723)	0	(573,081)		(573,081)	990,642	0	0	0	79,360		003
749519 SCS COLLAR 4059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	29,780	0	1,394.6800	0	2,981,228	0	4,168,521		4,168,521	1,187,292	0	0	0	0		003
749520 SCS COLLAR 4059 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	29,780	0	1,500.5400	0	(1,508,899)	0	(2,092,750)		(2,092,750)	(583,851)	0	0	0	0		003
749526 SCS COLLAR 4061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	2,953	4,403,048	1,255.2100	0	(155,081)	0	(56,835)		(56,835)	98,246	0	0	0	79,360		003
749527 SCS COLLAR 4061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	2,953	0	1,394.6800	0	295,661	0	413,409		413,409	117,749	0	0	0	0		003
749528 SCS COLLAR 4061 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	2,953	0	1,485.7600	0	(166,038)	0	(232,442)		(232,442)	(66,404)	0	0	0	0		003
749540 SCS COLLAR 4063 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	430	849,294	1,700.5100	0	(21,951)	0	(10,734)		(10,734)	11,217	0	0	0	79,360		003
749541 SCS COLLAR 4063 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	430	0	1,889.4600	0	40,650	0	57,321		57,321	16,671	0	0	0	0		003
749542 SCS COLLAR 4063 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	430	0	1,966.9300	0	(23,723)	0	(35,221)		(35,221)	(11,497)	0	0	0	0		003
749554 SCS COLLAR 4065 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,261	116,601	43.7900	0	(7,150)	0	(3,700)		(3,700)	3,450	0	0	0	79,360		003
749555 SCS COLLAR 4065 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,261	0	48.6600	0	14,323	0	14,470		14,470	147	0	0	0	0		003
749556 SCS COLLAR 4065 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	2,261	0	54.3800	0	(7,851)	0	(7,433)		(7,433)	418	0	0	0	0		003
749557 SCS COLLAR 4066 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	10,262	20,254,540	1,700.5100	0	(523,499)	0	(255,982)		(255,982)	267,517	0	0	0	79,360		003
749558 SCS COLLAR 4066 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	10,262	0	1,889.4600	0	969,450	0	1,367,035		1,367,035	397,585	0	0	0	0		003
749559 SCS COLLAR 4066 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/16/2017	05/14/2018	10,262	0	1,987.7100	0	(488,599)	0	(717,984)		(717,984)	(229,385)	0	0	0	0		003
749571 SCS COLLAR 4068 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	90,958	4,691,596	43.7900	0	(287,699)	0	(148,871)		(148,871)	138,828	0	0	0	79,360		003
749572 SCS COLLAR 4068 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	90,958	0	48.6600	0	576,308	0	582,210		582,210	5,902	0	0	0	0		003
749573 SCS COLLAR 4068 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	05/14/2018	90,958	0	54.9600	0	(298,341)	0	(276,238)		(276,238)	22,103	0	0	0	0		003
749612 SCS COLLAR 4069 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,682	10,054,566	5,151.9900	0	(21,178)	0	(148,661)		(148,661)	(127,484)	0	0	0	79,360		003
749613 SCS COLLAR 4069 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,682	0	5,724.4400	0	1,682	0	802,157		802,157	800,475	0	0	0	0		003
749614 SCS COLLAR 4069 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	1,682	0	5,996.3500	0	(1,682)	0	(503,732)		(503,732)	(502,050)	0	0	0	0		003
749615 SCS COLLAR 4070 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	115	685,204	5,151.9900	0	(4,054)	0	(10,131)		(10,131)	(6,077)	0	0	0	79,360		003
749616 SCS COLLAR 4070 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	115	0	5,724.4400	0	115	0	54,668		54,668	54,553	0	0	0	0		003
749617 SCS COLLAR 4070 NDX	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/16/2017	05/14/2018	115	0	5,953.4200	0	(115)	0	(37,281)		(37,281)	(37,167)	0	0	0	0		003
750094 SCS COLLAR 4074 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	793	1,996,772	2,129.1500	0	(57,065)	0	(20,775)		(20,775)	36,290	0	0	0	79,711		003
750095 SCS COLLAR 4074 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	793	0	2,365.7200	0	105,217	0	162,248		162,248	57,031	0	0	0	0		003
750096 SCS COLLAR 4074 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	793	0	2,470.7600	0	(60,730)	0	(99,565)		(99,565)	(38,835)	0	0	0	0		003
750100 SCS COLLAR 4076 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/20/2020	435	1,096,892	2,129.1500	0	(82,397)	0	(56,066)		(56,066)	26,331	0	0	0	163,818		003
750101 SCS COLLAR 4076 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/20/2020	435	0	2,365.7200	0	115,370	0	149,495		149,495	34,125	0	0	0	0		003
750102 SCS COLLAR 4076 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/20/2020	435	0	2,846.4300	0	(35,303)	0	(46,423)		(46,423)	(11,120)	0	0	0	0		003
750103 SCS COLLAR 4077 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	2,435	6,135,143	2,129.1500	0	(175,354)	0	(63,833)		(63,833)	111,521	0	0	0	79,711		003
750104 SCS COLLAR 4077 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	2,435	0	2,365.7200	0	323,258	0	498,512		498,512	175,254	0	0	0	0		003
750105 SCS COLLAR 4077 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/18/2017	05/16/2018	2,435	0	2,492.7600	0	(163,636)	0	(269,365)		(269,365)	(105,730)	0	0	0	0		003
750118 SCS COLLAR 4082 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	463	1,166,113	1,892.5800	0	(58,364)	0	(36,999)		(36,999)	21,364	0	0	0	163,818		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
750119 SCS COLLAR 4082 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	463	0	2,365.7200	0	121,326	0	158,930		158,930	37,604	0	0	0	0		003
750120 SCS COLLAR 4082 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	463	0	2,628.7900	0	(65,437)	0	(90,261)		(90,261)	(24,824)	0	0	0	0		003
750125 SCS COLLAR 4085 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	1,624	197,500	106.9300	0	(3,320)	0	(946)		(946)	2,375	0	0	0	79,711		003
750126 SCS COLLAR 4085 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	1,624	0	118.8100	0	12,429	0	11,035		11,035	(1,393)	0	0	0	0		003
750127 SCS COLLAR 4085 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	1,624	0	122.0800	0	(9,636)	0	(8,064)		(8,064)	1,573	0	0	0	0		003
750128 SCS COLLAR 4086 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	25,695	1,759,605	60.5300	0	(80,169)	0	(34,386)		(34,386)	45,783	0	0	0	79,711		003
750129 SCS COLLAR 4086 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	25,695	0	67.2500	0	112,159	0	105,596		105,596	(6,563)	0	0	0	0		003
750130 SCS COLLAR 4086 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	25,695	0	74.6500	0	(36,693)	0	(30,450)		(30,450)	6,243	0	0	0	0		003
750131 SCS COLLAR 4087 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	397	2,372,035	5,063.6800	0	(71,870)	0	(31,100)		(31,100)	40,771	0	0	0	79,711		003
750132 SCS COLLAR 4087 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	397	0	5,626.3100	0	149,098	0	218,197		218,197	69,100	0	0	0	0		003
750133 SCS COLLAR 4087 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	397	0	5,938.5700	0	(83,321)	0	(133,351)		(133,351)	(50,030)	0	0	0	0		003
750134 SCS COLLAR 4088 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	110	657,836	5,063.6800	0	(19,932)	0	(8,625)		(8,625)	11,307	0	0	0	79,711		003
750135 SCS COLLAR 4088 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	110	0	5,626.3100	0	41,349	0	60,513		60,513	19,164	0	0	0	0		003
750136 SCS COLLAR 4088 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/16/2018	110	0	5,887.9300	0	(25,571)	0	(40,491)		(40,491)	(14,920)	0	0	0	0		003
750137 SCS COLLAR 4089 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	541	806,180	1,224.9700	0	(72,864)	0	(44,940)		(44,940)	27,924	0	0	0	163,818		003
750138 SCS COLLAR 4089 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	541	0	1,361.0800	0	102,598	0	139,017		139,017	36,419	0	0	0	0		003
750139 SCS COLLAR 4089 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	541	0	1,697.8100	0	(31,398)	0	(49,801)		(49,801)	(18,403)	0	0	0	0		003
750140 SCS COLLAR 4090 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	717	1,069,065	1,088.8600	0	(65,587)	0	(38,072)		(38,072)	27,515	0	0	0	163,818		003
750141 SCS COLLAR 4090 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	717	0	1,361.0800	0	136,054	0	184,349		184,349	48,295	0	0	0	0		003
750142 SCS COLLAR 4090 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	05/18/2017	05/20/2020	717	0	1,553.4000	0	(72,673)	0	(107,737)		(107,737)	(35,064)	0	0	0	0		003
750155 SCS COLLAR 4091 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	85,011	2,198,379	20.8400	0	(74,384)	0	(20,149)		(20,149)	54,236	0	0	0	79,711		003
750156 SCS COLLAR 4091 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	85,011	0	23.1500	0	135,422	0	274,065		274,065	138,643	0	0	0	0		003
750157 SCS COLLAR 4091 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	85,011	0	24.8400	0	(66,393)	0	(166,463)		(166,463)	(100,069)	0	0	0	0		003
750158 SCS COLLAR 4092 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	19,321	1,543,357	70.2500	0	(50,370)	0	(20,819)		(20,819)	29,551	0	0	0	79,711		003
750159 SCS COLLAR 4092 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	19,321	0	78.0500	0	62,890	0	69,751		69,751	6,861	0	0	0	0		003
750160 SCS COLLAR 4092 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	05/18/2017	05/16/2018	19,321	0	85.3200	0	(16,635)	0	(15,793)		(15,793)	843	0	0	0	0		003
750161 SCS COLLAR 4093 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	2,901	4,324,457	1,224.9700	0	(151,097)	0	(47,288)		(47,288)	103,810	0	0	0	79,711		003
750162 SCS COLLAR 4093 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	2,901	0	1,361.0800	0	281,940	0	481,857		481,857	199,917	0	0	0	0		003
750163 SCS COLLAR 4093 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	2,901	0	1,467.5900	0	(141,633)	0	(261,380)		(261,380)	(119,747)	0	0	0	0		003
750176 SCS COLLAR 4098 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	1,134	1,690,131	1,224.9700	0	(59,387)	0	(18,482)		(18,482)	40,905	0	0	0	79,711		003
750177 SCS COLLAR 4098 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	1,134	0	1,361.0800	0	110,191	0	188,324		188,324	78,134	0	0	0	0		003
750178 SCS COLLAR 4098 Russel2000	LIFE HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	05/16/2018	1,134	0	1,453.8800	0	(61,154)	0	(112,066)		(112,066)	(50,912)	0	0	0	0		003
750234 SCS COLLAR 4100 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,208	2,383,883	1,681.8800	0	(74,615)	0	(28,122)		(28,122)	46,493	0	0	0	79,711		003
750235 SCS COLLAR 4100 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,208	0	1,868.7500	0	122,757	0	179,618		179,618	56,861	0	0	0	0		003
750236 SCS COLLAR 4100 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,208	0	1,976.0200	0	(54,301)	0	(92,930)		(92,930)	(38,629)	0	0	0	0		003
750238 SCS COLLAR 4101 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	274	540,784	1,681.8800	0	(16,926)	0	(6,379)		(6,379)	10,547	0	0	0	79,711		003
750239 SCS COLLAR 4101 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	274	0	1,868.7500	0	27,847	0	40,746		40,746	12,899	0	0	0	0		003
750240 SCS COLLAR 4101 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	274	0	1,956.9600	0	(14,357)	0	(24,178)		(24,178)	(9,822)	0	0	0	0		003
750241 SCS COLLAR 4102 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,789	1,934,969	889.5400	0	(73,376)	0	(27,512)		(27,512)	45,864	0	0	0	79,711		003
750242 SCS COLLAR 4102 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,789	0	988.3800	0	127,093	0	223,917		223,917	96,824	0	0	0	0		003
750243 SCS COLLAR 4102 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	05/18/2017	05/16/2018	1,789	0	1,063.6000	0	(58,547)	0	(128,183)		(128,183)	(69,636)	0	0	0	0		003
753562 SCS COLLAR 4106 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	2,170	263,866	108.6500	0	(4,375)	0	(1,834)		(1,834)	2,541	0	0	0	83,301		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
753563 SCS COLLAR 4106 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	2,170	0	120.7200	0	16,926	0	13,015		13,015	(3,911)	0	0	0	0		003
753564 SCS COLLAR 4106 GLD UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	2,170	0	123.2600	0	(12,994)	0	(10,274)		(10,274)	2,720	0	0	0	0		003
753565 SCS COLLAR 4107 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	313	1,870,934	5,234.8600	0	(60,060)	0	(35,089)		(35,089)	24,971	0	0	0	83,301		003
753566 SCS COLLAR 4107 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	313	0	5,816.5100	0	124,670	0	135,093		135,093	10,424	0	0	0	0		003
753567 SCS COLLAR 4107 NDX	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	313	0	6,166.6700	0	(67,686)	0	(70,609)		(70,609)	(2,923)	0	0	0	0		003
753568 SCS COLLAR 4108 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	24,176	1,655,583	59.2700	0	(67,983)	0	(31,192)		(31,192)	36,791	0	0	0	83,301		003
753569 SCS COLLAR 4108 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	24,176	0	65.8500	0	96,801	0	122,792		122,792	25,991	0	0	0	0		003
753570 SCS COLLAR 4108 XLE UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	24,176	0	71.7800	0	(31,502)	0	(52,897)		(52,897)	(21,396)	0	0	0	0		003
753571 SCS COLLAR 4109 XLF UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	69,201	1,789,547	21.1900	0	(62,212)	0	(21,231)		(21,231)	40,981	0	0	0	83,301		003
753572 SCS COLLAR 4109 XLF UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	69,201	0	23.5400	0	113,075	0	205,519		205,519	92,444	0	0	0	0		003
753573 SCS COLLAR 4109 XLF UP	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	69,201	0	25.2100	0	(53,562)	0	(123,524)		(123,524)	(69,963)	0	0	0	0		003
753574 SCS COLLAR 4110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	3,227	4,810,918	1,256.4500	0	(186,507)	0	(71,394)		(71,394)	115,114	0	0	0	83,301		003
753575 SCS COLLAR 4110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	3,227	0	1,396.0600	0	332,020	0	462,040		462,040	130,020	0	0	0	0		003
753576 SCS COLLAR 4110 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	3,227	0	1,515.4200	0	(153,125)	0	(216,899)		(216,899)	(63,774)	0	0	0	0		003
753577 SCS COLLAR 4111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	1,485	2,213,769	1,256.4500	0	(85,822)	0	(32,852)		(32,852)	52,970	0	0	0	83,301		003
753578 SCS COLLAR 4111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	1,485	0	1,396.0600	0	152,781	0	212,610		212,610	59,830	0	0	0	0		003
753579 SCS COLLAR 4111 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/01/2017	06/06/2018	1,485	0	1,499.3700	0	(78,878)	0	(112,589)		(112,589)	(33,711)	0	0	0	0		003
753580 SCS COLLAR 4112 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	2,025	5,100,800	2,187.0500	0	(137,465)	0	(72,440)		(72,440)	65,025	0	0	0	83,301		003
753581 SCS COLLAR 4112 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	2,025	0	2,430.0600	0	263,614	0	326,350		326,350	62,736	0	0	0	0		003
753582 SCS COLLAR 4112 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	2,025	0	2,556.1800	0	(134,465)	0	(159,009)		(159,009)	(24,544)	0	0	0	0		003
753601 SCS COLLAR 4114 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	751	1,893,103	2,187.0500	0	(51,019)	0	(26,885)		(26,885)	24,133	0	0	0	83,301		003
753602 SCS COLLAR 4114 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	751	0	2,430.0600	0	97,837	0	121,121		121,121	23,284	0	0	0	0		003
753603 SCS COLLAR 4114 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	751	0	2,533.0900	0	(57,318)	0	(69,058)		(69,058)	(11,740)	0	0	0	0		003
753610 SCS COLLAR 4117 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	1,017	2,007,539	1,705.1600	0	(63,591)	0	(30,494)		(30,494)	33,097	0	0	0	83,301		003
753611 SCS COLLAR 4117 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	1,017	0	1,894.6200	0	108,875	0	135,353		135,353	26,478	0	0	0	0		003
753612 SCS COLLAR 4117 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/01/2017	06/06/2018	1,017	0	2,017.7700	0	(48,541)	0	(60,174)		(60,174)	(11,634)	0	0	0	0		003
753650 SCS COLLAR 4127 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/01/2017	06/06/2018	16,233	1,296,688	71.2400	0	(36,362)	0	(21,896)		(21,896)	14,466	0	0	0	83,301		003
753651 SCS COLLAR 4127 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/01/2017	06/06/2018	16,233	0	79.1600	0	50,501	0	52,051		52,051	1,551	0	0	0	0		003
753652 SCS COLLAR 4127 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/01/2017	06/06/2018	16,233	0	85.2600	0	(16,314)	0	(15,831)		(15,831)	483	0	0	0	0		003
753703 SCS COLLAR 4130 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/01/2017	06/06/2018	1,677	1,813,829	907.6200	0	(68,749)	0	(33,306)		(33,306)	35,442	0	0	0	83,301		003
753704 SCS COLLAR 4130 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/01/2017	06/06/2018	1,677	0	1,008.4700	0	132,467	0	188,641		188,641	56,174	0	0	0	0		003
753705 SCS COLLAR 4130 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/01/2017	06/06/2018	1,677	0	1,099.2400	0	(66,576)	0	(90,840)		(90,840)	(24,265)	0	0	0	0		003
758177 SCS COLLAR 4135 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	1,871	149,455	73.1200	0	(4,803)	0	(3,297)		(3,297)	1,506	0	0	0	84,628		003
758178 SCS COLLAR 4135 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	1,871	0	81.2400	0	6,354	0	4,286		4,286	(2,068)	0	0	0	0		003
758179 SCS COLLAR 4135 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	1,871	0	86.1100	0	(2,408)	0	(1,614)		(1,614)	794	0	0	0	0		003
758184 SCS COLLAR 4136 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	12,900	1,030,456	73.1200	0	(33,114)	0	(23,176)		(23,176)	9,938	0	0	0	85,611		003
758185 SCS COLLAR 4136 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	12,900	0	81.2400	0	43,809	0	30,283		30,283	(13,526)	0	0	0	0		003
758186 SCS COLLAR 4136 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	12,900	0	87.6700	0	(12,345)	0	(8,441)		(8,441)	3,904	0	0	0	0		003
758187 SCS COLLAR 4137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	31,761	47,350,519	1,269.0800	0	(1,833,058)	0	(786,182)		(786,182)	1,046,876	0	0	0	84,628		003
758188 SCS COLLAR 4137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	31,761	0	1,410.0800	0	3,375,444	0	4,271,630		4,271,630	896,186	0	0	0	0		003
758189 SCS COLLAR 4137 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	31,761	0	1,531.4900	0	(1,616,737)	0	(1,932,944)		(1,932,944)	(316,207)	0	0	0	0		003
758190 SCS COLLAR 4138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	3,345	4,987,215	1,269.0800	0	(193,068)	0	(82,805)		(82,805)	110,263	0	0	0	84,628		003
758191 SCS COLLAR 4138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	3,345	0	1,410.0800	0	355,520	0	449,911		449,911	94,391	0	0	0	0		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758192 SCS COLLAR 4138 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	3,345	0	1,516.1200	0	(189,057)	0	(229,250)		(229,250)	(40,193)	0	0	0	0		003
758193 SCS COLLAR 4139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	2,868	4,275,661	1,269.0800	0	(167,908)	0	(73,134)		(73,134)	94,774	0	0	0	85,611		003
758194 SCS COLLAR 4139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	2,868	0	1,410.0800	0	307,911	0	388,881		388,881	80,970	0	0	0	0		003
758195 SCS COLLAR 4139 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	2,868	0	1,534.0300	0	(146,393)	0	(174,431)		(174,431)	(28,039)	0	0	0	0		003
758196 SCS COLLAR 4140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	1,123	1,674,739	1,269.0800	0	(65,768)	0	(28,646)		(28,646)	37,122	0	0	0	85,611		003
758197 SCS COLLAR 4140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	1,123	0	1,410.0800	0	120,606	0	152,321		152,321	31,715	0	0	0	0		003
758198 SCS COLLAR 4140 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/20/2018	1,123	0	1,518.2400	0	(63,756)	0	(77,097)		(77,097)	(13,341)	0	0	0	0		003
758199 SCS COLLAR 4141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	363	541,330	1,269.0800	0	(49,070)	0	(35,191)		(35,191)	13,879	0	0	0	166,015		003
758200 SCS COLLAR 4141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	363	0	1,410.0800	0	72,996	0	83,424		83,424	10,428	0	0	0	0		003
758201 SCS COLLAR 4141 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	363	0	1,715.5100	0	(29,517)	0	(32,333)		(32,333)	(2,817)	0	0	0	0		003
758202 SCS COLLAR 4142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	171	254,806	1,128.0700	0	(15,576)	0	(10,659)		(10,659)	4,917	0	0	0	166,015		003
758203 SCS COLLAR 4142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	171	0	1,410.0800	0	34,359	0	39,268		39,268	4,909	0	0	0	0		003
758204 SCS COLLAR 4142 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/15/2020	171	0	1,580.0000	0	(21,415)	0	(24,081)		(24,081)	(2,666)	0	0	0	0		003
758257 SCS COLLAR 4157 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	48,621	3,883,875	73.1200	0	(124,811)	0	(85,680)		(85,680)	39,131	0	0	0	84,628		003
758258 SCS COLLAR 4157 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	48,621	0	81.2400	0	165,118	0	111,383		111,383	(53,735)	0	0	0	0		003
758259 SCS COLLAR 4157 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	06/15/2017	06/14/2018	48,621	0	87.5000	0	(46,871)	0	(31,180)		(31,180)	15,691	0	0	0	0		003
758276 SCS COLLAR 4159 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	26,902	67,774,747	2,189.2100	0	(1,897,664)	0	(1,010,017)		(1,010,017)	887,647	0	0	0	84,628		003
758277 SCS COLLAR 4159 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	26,902	0	2,432.4600	0	3,533,602	0	4,352,111		4,352,111	818,508	0	0	0	0		003
758278 SCS COLLAR 4159 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/14/2018	26,902	0	2,559.6800	0	(1,744,540)	0	(2,130,568)		(2,130,568)	(386,027)	0	0	0	0		003
758279 SCS COLLAR 4160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	2,275	5,732,738	2,189.2100	0	(163,283)	0	(88,027)		(88,027)	75,256	0	0	0	85,611		003
758280 SCS COLLAR 4160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	2,275	0	2,432.4600	0	302,210	0	371,805		371,805	69,595	0	0	0	0		003
758281 SCS COLLAR 4160 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	2,275	0	2,561.3800	0	(147,674)	0	(181,913)		(181,913)	(34,239)	0	0	0	0		003
758285 SCS COLLAR 4162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	597	1,503,874	2,189.2100	0	(42,834)	0	(23,092)		(23,092)	19,742	0	0	0	85,611		003
758286 SCS COLLAR 4162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	597	0	2,432.4600	0	79,279	0	97,536		97,536	18,257	0	0	0	0		003
758287 SCS COLLAR 4162 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	06/15/2017	06/20/2018	597	0	2,538.7600	0	(44,620)	0	(55,419)		(55,419)	(10,799)	0	0	0	0		003
758346 SCS COLLAR 4180 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	1,522	9,097,610	5,130.8000	0	(304,431)	0	(152,992)		(152,992)	151,440	0	0	0	84,628		003
758347 SCS COLLAR 4180 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	1,522	0	5,700.8900	0	628,288	0	787,919		787,919	159,631	0	0	0	0		003
758348 SCS COLLAR 4180 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	1,522	0	6,077.1400	0	(338,250)	0	(424,548)		(424,548)	(86,298)	0	0	0	0		003
758349 SCS COLLAR 4181 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	76	453,099	5,130.8000	0	(15,164)	0	(7,620)		(7,620)	7,544	0	0	0	84,628		003
758350 SCS COLLAR 4181 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	76	0	5,700.8900	0	31,278	0	39,243		39,243	7,964	0	0	0	0		003
758351 SCS COLLAR 4181 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	76	0	6,024.7000	0	(18,551)	0	(23,381)		(23,381)	(4,830)	0	0	0	0		003
758352 SCS COLLAR 4182 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	399	2,382,960	5,130.8000	0	(80,869)	0	(41,184)		(41,184)	39,685	0	0	0	85,611		003
758353 SCS COLLAR 4182 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	399	0	5,700.8900	0	166,274	0	208,457		208,457	42,183	0	0	0	0		003
758354 SCS COLLAR 4182 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	399	0	6,084.5500	0	(88,996)	0	(111,785)		(111,785)	(22,789)	0	0	0	0		003
758355 SCS COLLAR 4183 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	101	604,130	5,130.8000	0	(20,501)	0	(10,441)		(10,441)	10,060	0	0	0	85,611		003
758356 SCS COLLAR 4183 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	101	0	5,700.8900	0	42,154	0	52,849		52,849	10,695	0	0	0	0		003
758357 SCS COLLAR 4183 NDX	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	101	0	6,030.9700	0	(24,896)	0	(31,369)		(31,369)	(6,473)	0	0	0	0		003
758358 SCS COLLAR 4184 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	21,776	1,491,189	59.1000	0	(67,265)	0	(29,823)		(29,823)	37,442	0	0	0	85,611		003
758359 SCS COLLAR 4184 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	21,776	0	65.6700	0	92,611	0	113,049		113,049	20,437	0	0	0	0		003
758360 SCS COLLAR 4184 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/20/2018	21,776	0	74.2700	0	(27,524)	0	(31,818)		(31,818)	(4,293)	0	0	0	0		003
758364 SCS COLLAR 4186 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	84,965	2,197,200	21.9700	0	(75,194)	0	(35,445)		(35,445)	39,749	0	0	0	84,628		003
758365 SCS COLLAR 4186 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2017	06/14/2018	84,965	0	24.4100	0	148,944	0	199,344		199,344	50,400	0	0	0	0		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758366 SCS COLLAR 4186 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	84,965	0	26.3200	0	(77,148)	0	(100,449)		(100,449)	(23,300)	0	0	0	0		003
758367 SCS COLLAR 4187 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	8,890	229,890	21.9700	0	(7,876)	0	(3,709)		(3,709)	4,168	0	0	0	84,628		003
758368 SCS COLLAR 4187 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	8,890	0	24.4100	0	15,566	0	20,857		20,857	5,291	0	0	0	0		003
758369 SCS COLLAR 4187 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	8,890	0	26.0500	0	(8,934)	0	(11,744)		(11,744)	(2,810)	0	0	0	0		003
758370 SCS COLLAR 4188 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	47,849	1,237,381	21.9700	0	(43,973)	0	(20,965)		(20,965)	23,009	0	0	0	85,611		003
758371 SCS COLLAR 4188 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	47,849	0	24.4100	0	81,870	0	111,876		111,876	30,006	0	0	0	0		003
758372 SCS COLLAR 4188 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	47,849	0	26.4900	0	(39,811)	0	(52,624)		(52,624)	(12,813)	0	0	0	0		003
758373 SCS COLLAR 4189 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	2,187	265,943	107.3900	0	(4,397)	0	(1,712)		(1,712)	2,685	0	0	0	85,611		003
758374 SCS COLLAR 4189 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	2,187	0	119.3200	0	16,690	0	15,348		15,348	(1,341)	0	0	0	0		003
758375 SCS COLLAR 4189 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	2,187	0	122.9000	0	(12,709)	0	(11,166)		(11,166)	1,543	0	0	0	0		003
758376 SCS COLLAR 4190 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	3,939	478,902	107.3900	0	(7,917)	0	(3,083)		(3,083)	4,835	0	0	0	85,611		003
758377 SCS COLLAR 4190 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	3,939	0	119.3200	0	30,054	0	27,639		27,639	(2,416)	0	0	0	0		003
758378 SCS COLLAR 4190 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/20/2018	3,939	0	121.7800	0	(24,776)	0	(22,248)		(22,248)	2,528	0	0	0	0		003
758396 SCS COLLAR 4192 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	777	1,957,520	2,189.2100	0	(53,364)	0	(29,172)		(29,172)	24,192	0	0	0	84,628		003
758397 SCS COLLAR 4192 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	777	0	2,432.4600	0	100,869	0	125,701		125,701	24,832	0	0	0	0		003
758398 SCS COLLAR 4192 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	06/15/2017	06/14/2018	777	0	2,536.3300	0	(58,166)	0	(71,934)		(71,934)	(13,768)	0	0	0	0		003
758403 SCS COLLAR 4193 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	420	454,831	903.2800	0	(17,513)	0	(8,526)		(8,526)	8,987	0	0	0	84,628		003
758404 SCS COLLAR 4193 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	420	0	1,003.6400	0	31,228	0	49,001		49,001	17,774	0	0	0	0		003
758405 SCS COLLAR 4193 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	420	0	1,078.9100	0	(16,095)	0	(27,861)		(27,861)	(11,766)	0	0	0	0		003
758406 SCS COLLAR 4194 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	10,230	20,191,919	1,689.3400	0	(547,261)	0	(302,162)		(302,162)	245,099	0	0	0	84,628		003
758407 SCS COLLAR 4194 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	10,230	0	1,877.0400	0	979,302	0	1,499,682		1,499,682	520,380	0	0	0	0		003
758408 SCS COLLAR 4194 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	10,230	0	1,982.1500	0	(463,917)	0	(809,571)		(809,571)	(345,654)	0	0	0	0		003
758409 SCS COLLAR 4195 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	217	429,035	1,689.3400	0	(11,628)	0	(6,420)		(6,420)	5,208	0	0	0	84,628		003
758410 SCS COLLAR 4195 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	217	0	1,877.0400	0	20,808	0	31,865		31,865	11,057	0	0	0	0		003
758411 SCS COLLAR 4195 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/14/2018	217	0	1,959.6300	0	(11,481)	0	(20,010)		(20,010)	(8,529)	0	0	0	0		003
758412 SCS COLLAR 4196 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	1,272	2,511,109	1,689.3400	0	(69,252)	0	(38,679)		(38,679)	30,573	0	0	0	85,611		003
758413 SCS COLLAR 4196 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	1,272	0	1,877.0400	0	122,983	0	187,989		187,988	65,006	0	0	0	0		003
758414 SCS COLLAR 4196 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	1,272	0	1,982.1500	0	(57,503)	0	(102,337)		(102,337)	(44,834)	0	0	0	0		003
758415 SCS COLLAR 4197 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	273	539,447	1,689.3400	0	(14,877)	0	(8,309)		(8,309)	6,568	0	0	0	85,611		003
758416 SCS COLLAR 4197 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	273	0	1,877.0400	0	26,420	0	40,385		40,385	13,965	0	0	0	0		003
758417 SCS COLLAR 4197 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	06/15/2017	06/20/2018	273	0	1,961.5100	0	(14,431)	0	(25,209)		(25,209)	(10,779)	0	0	0	0		003
758418 SCS COLLAR 4198 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	7,481	8,092,113	903.2800	0	(29,923)	0	(151,695)		(151,695)	(121,771)	0	0	0	84,628		003
758419 SCS COLLAR 4198 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	7,481	0	1,003.6400	0	52,365	0	871,807		871,807	819,441	0	0	0	0		003
758420 SCS COLLAR 4198 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/14/2018	7,481	0	1,096.4800	0	(34,905)	0	(422,306)		(422,306)	(387,401)	0	0	0	0		003
758421 SCS COLLAR 4199 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/20/2018	2,026	2,191,165	903.2800	0	(8,103)	0	(42,567)		(42,567)	(34,464)	0	0	0	85,611		003
758422 SCS COLLAR 4199 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/20/2018	2,026	0	1,003.6400	0	14,179	0	237,050		237,050	222,871	0	0	0	0		003
758423 SCS COLLAR 4199 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/15/2017	06/20/2018	2,026	0	1,097.9900	0	(9,290)	0	(114,317)		(114,317)	(105,027)	0	0	0	0		003
758453 SCS COLLAR 4204 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	75,394	3,888,803	40.0100	0	(5,564)	0	(80,251)		(80,251)	(74,686)	0	0	0	84,628		003
758454 SCS COLLAR 4204 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	75,394	0	44.4600	0	0	0	709,228		709,228	709,228	0	0	0	0		003
758455 SCS COLLAR 4204 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	75,394	0	49.3600	0	0	0	(459,691)		(459,691)	(459,691)	0	0	0	0		003
758456 SCS COLLAR 4205 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	6,050	312,079	40.0100	0	(1,517)	0	(6,440)		(6,440)	(4,923)	0	0	0	84,628		003
758457 SCS COLLAR 4205 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	6,050	0	44.4600	0	0	0	56,916		56,916	56,916	0	0	0	0		003
758458 SCS COLLAR 4205 Generic	LIFE HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	06/15/2017	06/14/2018	6,050	0	48.7000	0	0	0	(39,359)		(39,359)	(39,359)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
758459 SCS COLLAR 4206 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	600	770,136	1,129.1000	0	(12,123)	0	(4,576)		(4,576)	7,547	0	0	0	84,628		003
758460 SCS COLLAR 4206 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	600	0	1,254.5500	0	47,921	0	45,870		45,870	(2,051)	0	0	0	0		003
758461 SCS COLLAR 4206 GOLDLNPM	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/15/2017	06/14/2018	600	0	1,285.9100	0	(37,048)	0	(35,368)		(35,368)	1,680	0	0	0	0		003
762552 SCS COLLAR 4215 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	173	1,037,157	5,038.1100	0	(34,014)	0	(16,731)		(16,731)	17,284	0	0	0	87,701		003
762553 SCS COLLAR 4215 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	173	0	5,597.9100	0	71,378	0	105,504		105,504	34,125	0	0	0	0		003
762554 SCS COLLAR 4215 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	173	0	5,904.1100	0	(42,268)	0	(69,103)		(69,103)	(26,836)	0	0	0	0		003
762555 SCS COLLAR 4216 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	5,048	7,526,597	1,260.7300	0	(264,278)	0	(130,821)		(130,821)	133,457	0	0	0	87,701		003
762556 SCS COLLAR 4216 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	5,048	0	1,400.8200	0	510,317	0	729,630		729,630	219,313	0	0	0	0		003
762557 SCS COLLAR 4216 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	5,048	0	1,511.3400	0	(253,671)	0	(377,277)		(377,277)	(123,605)	0	0	0	0		003
762574 SCS COLLAR 4222 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	1,693	2,523,410	1,260.7300	0	(88,603)	0	(43,860)		(43,860)	44,744	0	0	0	87,701		003
762575 SCS COLLAR 4222 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	1,693	0	1,400.8200	0	171,092	0	244,620		244,620	73,528	0	0	0	0		003
762576 SCS COLLAR 4222 Russel2000	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	1,693	0	1,496.6300	0	(94,460)	0	(140,057)		(140,057)	(45,597)	0	0	0	0		003
762583 SCS COLLAR 4225 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	20,889	1,668,586	70.4900	0	(50,216)	0	(32,511)		(32,511)	17,706	0	0	0	87,701		003
762584 SCS COLLAR 4225 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	20,889	0	78.3200	0	65,277	0	72,226		72,226	6,949	0	0	0	0		003
762585 SCS COLLAR 4225 IYR UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804	07/06/2017	07/03/2018	20,889	0	84.8300	0	(16,815)	0	(21,950)		(21,950)	(5,135)	0	0	0	0		003
762589 SCS COLLAR 4227 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	2,714	2,936,096	905.5400	0	(112,235)	0	(62,434)		(62,434)	49,802	0	0	0	87,701		003
762590 SCS COLLAR 4227 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	2,714	0	1,006.1600	0	201,264	0	315,065		315,065	113,801	0	0	0	0		003
762591 SCS COLLAR 4227 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	2,714	0	1,091.6800	0	(91,987)	0	(166,545)		(166,545)	(74,558)	0	0	0	0		003
762592 SCS COLLAR 4228 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	799	864,380	905.5400	0	(33,042)	0	(18,380)		(18,380)	14,661	0	0	0	87,701		003
762593 SCS COLLAR 4228 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	799	0	1,006.1600	0	59,252	0	92,755		92,755	33,503	0	0	0	0		003
762594 SCS COLLAR 4228 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86	07/06/2017	07/03/2018	799	0	1,079.6100	0	(30,269)	0	(54,401)		(54,401)	(24,132)	0	0	0	0		003
762595 SCS COLLAR 4229 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	33,162	2,270,917	57.7000	0	(99,452)	0	(36,436)		(36,436)	63,016	0	0	0	87,701		003
762596 SCS COLLAR 4229 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	33,162	0	64.1100	0	143,955	0	216,790		216,790	72,835	0	0	0	0		003
762597 SCS COLLAR 4229 XLE UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	33,162	0	71.8100	0	(46,824)	0	(80,086)		(80,086)	(33,261)	0	0	0	0		003
762598 SCS COLLAR 4230 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	3,932	478,094	104.8200	0	(7,291)	0	(2,416)		(2,416)	4,874	0	0	0	87,701		003
762599 SCS COLLAR 4230 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	3,932	0	116.4700	0	28,797	0	35,651		35,651	6,854	0	0	0	0		003
762600 SCS COLLAR 4230 GLD UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	3,932	0	119.9200	0	(22,017)	0	(26,972)		(26,972)	(4,955)	0	0	0	0		003
762601 SCS COLLAR 4231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	4,057	10,221,716	2,168.7800	0	(276,081)	0	(156,934)		(156,934)	119,146	0	0	0	87,701		003
762602 SCS COLLAR 4231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	4,057	0	2,409.7500	0	533,141	0	744,416		744,416	211,275	0	0	0	0		003
762603 SCS COLLAR 4231 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	4,057	0	2,533.6100	0	(267,609)	0	(403,383)		(403,383)	(135,773)	0	0	0	0		003
762643 SCS COLLAR 4239 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	1,506	3,793,022	2,168.7800	0	(102,430)	0	(58,234)		(58,234)	44,196	0	0	0	87,701		003
762644 SCS COLLAR 4239 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	1,506	0	2,409.7500	0	197,763	0	276,234		276,234	78,471	0	0	0	0		003
762645 SCS COLLAR 4239 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	1,506	0	2,511.9200	0	(113,655)	0	(169,721)		(169,721)	(56,066)	0	0	0	0		003
762646 SCS COLLAR 4240 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	2,207	4,355,320	1,694.3100	0	(120,478)	0	(72,334)		(72,334)	48,144	0	0	0	87,701		003
762647 SCS COLLAR 4240 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	2,207	0	1,882.5700	0	207,637	0	323,321		323,321	115,684	0	0	0	0		003
762648 SCS COLLAR 4240 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568	07/06/2017	07/03/2018	2,207	0	1,985.9200	0	(91,638)	0	(179,301)		(179,301)	(87,662)	0	0	0	0		003
762652 SCS COLLAR 4242 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	07/06/2017	07/03/2018	613	3,664,760	5,038.1100	0	(121,458)	0	(59,116)		(59,116)	62,341	0	0	0	87,701		003
762653 SCS COLLAR 4242 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	07/06/2017	07/03/2018	613	0	5,597.9100	0	247,032	0	372,791		372,791	125,759	0	0	0	0		003
762654 SCS COLLAR 4242 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573	07/06/2017	07/03/2018	613	0	5,975.7600	0	(129,280)	0	(217,260)		(217,260)	(87,980)	0	0	0	0		003
762658 SCS COLLAR 4244 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/03/2018	446	880,711	1,694.3100	0	(24,192)	0	(14,627)		(14,627)	9,565	0	0	0	87,701		003
762659 SCS COLLAR 4244 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/03/2018	446	0	1,882.5700	0	44,520	0	65,380		65,380	20,860	0	0	0	0		003
762660 SCS COLLAR 4244 MXEA	LIFE HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41	07/06/2017	07/03/2018	446	0	1,967.2900	0	(24,570)	0	(40,936)		(40,936)	(16,366)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
762678 SCS COLLAR 4245 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/06/2017	07/03/2018	97,387	2,518,440	22.3900	0	(88,038)	0	(50,871)		(50,871)	37,168	0	0	0	87,701		003
762679 SCS COLLAR 4245 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/06/2017	07/03/2018	97,387	0	24.8800	0	161,274	0	204,822		204,822	43,548	0	0	0	0		003
762680 SCS COLLAR 4245 XLF UP	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/06/2017	07/03/2018	97,387	0	26.7200	0	(76,157)	0	(103,665)		(103,665)	(27,508)	0	0	0	0		003
764237 SCS COLLAR 4249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	23,497	59,196,979	2,213.2300	0	(1,456,099)	0	(1,098,417)		(1,098,417)	357,682	0	0	0	89,743		003
764238 SCS COLLAR 4249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	23,497	0	2,459.1400	0	2,941,686	0	3,555,307		3,555,307	613,621	0	0	0	0		003
764239 SCS COLLAR 4249 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	23,497	0	2,572.7500	0	(1,569,941)	0	(1,898,651)		(1,898,651)	(328,710)	0	0	0	0		003
764243 SCS COLLAR 4251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	724	1,823,588	2,213.2300	0	(44,856)	0	(33,837)		(33,837)	11,019	0	0	0	89,743		003
764244 SCS COLLAR 4251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	724	0	2,459.1400	0	90,620	0	109,523		109,523	18,903	0	0	0	0		003
764245 SCS COLLAR 4251 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/17/2017	07/16/2018	724	0	2,549.1400	0	(55,465)	0	(67,940)		(67,940)	(12,475)	0	0	0	0		003
764278 SCS COLLAR 4253 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/17/2017	07/16/2018	1,333	7,971,050	5,255.7600	0	(243,671)	0	(181,505)		(181,505)	62,165	0	0	0	89,743		003
764279 SCS COLLAR 4253 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/17/2017	07/16/2018	1,333	0	5,839.7400	0	530,937	0	600,748		600,748	69,811	0	0	0	0		003
764280 SCS COLLAR 4253 NDX	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/17/2017	07/16/2018	1,333	0	6,155.0800	0	(298,632)	0	(354,771)		(354,771)	(56,139)	0	0	0	0		003
764281 SCS COLLAR 4254 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	7,592	14,984,590	1,728.2300	0	(389,227)	0	(300,659)		(300,659)	88,569	0	0	0	89,743		003
764282 SCS COLLAR 4254 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	7,592	0	1,920.2500	0	739,130	0	939,384		939,384	200,254	0	0	0	0		003
764283 SCS COLLAR 4254 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	7,592	0	2,029.7000	0	(371,159)	0	(471,169)		(471,169)	(100,010)	0	0	0	0		003
764288 SCS COLLAR 4256 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	192	378,264	1,728.2300	0	(9,825)	0	(7,590)		(7,590)	2,236	0	0	0	89,743		003
764289 SCS COLLAR 4256 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	192	0	1,920.2500	0	18,658	0	23,713		23,713	5,055	0	0	0	0		003
764290 SCS COLLAR 4256 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	192	0	2,008.5800	0	(10,837)	0	(13,850)		(13,850)	(3,013)	0	0	0	0		003
764304 SCS COLLAR 4258 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	5,538	5,990,079	946.4000	0	(222,997)	0	(178,223)		(178,223)	44,773	0	0	0	89,743		003
764305 SCS COLLAR 4258 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	5,538	0	1,051.5500	0	408,781	0	475,640		475,640	66,859	0	0	0	0		003
764306 SCS COLLAR 4258 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	5,538	0	1,135.6700	0	(194,257)	0	(230,503)		(230,503)	(36,246)	0	0	0	0		003
764307 SCS COLLAR 4259 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	284	307,579	946.4000	0	(11,450)	0	(9,151)		(9,151)	2,299	0	0	0	89,743		003
764308 SCS COLLAR 4259 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	284	0	1,051.5500	0	20,990	0	24,423		24,423	3,433	0	0	0	0		003
764309 SCS COLLAR 4259 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/17/2017	07/16/2018	284	0	1,125.1600	0	(11,169)	0	(13,106)		(13,106)	(1,937)	0	0	0	0		003
764321 SCS COLLAR 4264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	26,637	39,712,500	1,288.4400	0	(1,407,142)	0	(846,129)		(846,129)	561,013	0	0	0	89,743		003
764322 SCS COLLAR 4264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	26,637	0	1,431.6000	0	2,612,186	0	3,340,937		3,340,937	728,751	0	0	0	0		003
764323 SCS COLLAR 4264 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	26,637	0	1,535.5400	0	(1,260,716)	0	(1,733,085)		(1,733,085)	(472,368)	0	0	0	0		003
764327 SCS COLLAR 4266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	2,510	3,741,727	1,288.4400	0	(132,581)	0	(79,723)		(79,723)	52,859	0	0	0	89,743		003
764328 SCS COLLAR 4266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	2,510	0	1,431.6000	0	246,121	0	314,784		314,784	68,663	0	0	0	0		003
764329 SCS COLLAR 4266 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/16/2018	2,510	0	1,520.3600	0	(133,121)	0	(182,094)		(182,094)	(48,973)	0	0	0	0		003
764336 SCS COLLAR 4269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	400	595,676	1,288.4400	0	(54,397)	0	(41,812)		(41,812)	12,585	0	0	0	168,432		003
764337 SCS COLLAR 4269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	400	0	1,431.6000	0	78,078	0	87,939		87,939	9,861	0	0	0	0		003
764338 SCS COLLAR 4269 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/17/2017	07/14/2020	400	0	1,720.8000	0	(29,715)	0	(36,081)		(36,081)	(6,366)	0	0	0	0		003
764360 SCS COLLAR 4277 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	53	318,433	5,255.7600	0	(9,112)	0	(7,251)		(7,251)	1,861	0	0	0	89,743		003
764361 SCS COLLAR 4277 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	53	0	5,839.7400	0	20,355	0	24,001		24,001	3,646	0	0	0	0		003
764362 SCS COLLAR 4277 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	53	0	6,096.1000	0	(12,938)	0	(15,828)		(15,828)	(2,890)	0	0	0	0		003
764366 SCS COLLAR 4279 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	39,284	3,138,000	72.1400	0	(86,425)	0	(77,379)		(77,379)	9,046	0	0	0	89,743		003
764367 SCS COLLAR 4279 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	39,284	0	80.1600	0	129,755	0	104,814		104,814	(24,941)	0	0	0	0		003
764368 SCS COLLAR 4279 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	39,284	0	85.8900	0	(47,926)	0	(36,668)		(36,668)	11,259	0	0	0	0		003
764372 SCS COLLAR 4281 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	87,963	2,274,722	22.3600	0	(71,250)	0	(47,888)		(47,888)	23,362	0	0	0	89,743		003
764373 SCS COLLAR 4281 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	87,963	0	24.8400	0	141,093	0	191,684		191,684	50,591	0	0	0	0		003
764374 SCS COLLAR 4281 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/17/2017	07/16/2018	87,963	0	26.5700	0	(73,009)	0	(104,094)		(104,094)	(31,085)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
764391 SCS COLLAR 4287 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/17/2017	07/16/2018	61,213	3,157,342	41.4200	0	(183,087)	0	(91,397)		(91,397)	91,689	0	0	0	89,743		003
764392 SCS COLLAR 4287 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/17/2017	07/16/2018	61,213	0	46.0200	0	402,840	0	514,427		514,427	111,588	0	0	0	0		003
764393 SCS COLLAR 4287 Generic	LIFE HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/17/2017	07/16/2018	61,213	0	51.6100	0	(223,854)	0	(304,434)		(304,434)	(80,580)	0	0	0	0		003
764865 SCS COLLAR 4294 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	2,932	4,371,224	1,298.1200	0	(152,667)	0	(98,730)		(98,730)	53,937	0	0	0	90,053		003
764866 SCS COLLAR 4294 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	2,932	0	1,442.3500	0	285,880	0	347,911		347,911	62,031	0	0	0	0		003
764867 SCS COLLAR 4294 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	2,932	0	1,542.7400	0	(139,218)	0	(182,029)		(182,029)	(42,811)	0	0	0	0		003
764877 SCS COLLAR 4298 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	1,007	1,501,865	1,298.1200	0	(52,453)	0	(33,922)		(33,922)	18,532	0	0	0	90,053		003
764878 SCS COLLAR 4298 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	1,007	0	1,442.3500	0	98,223	0	119,535		119,535	21,313	0	0	0	0		003
764879 SCS COLLAR 4298 Russel2000	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	07/20/2017	07/18/2018	1,007	0	1,528.1700	0	(53,616)	0	(69,523)		(69,523)	(15,907)	0	0	0	0		003
764880 SCS COLLAR 4299 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	12,083	965,167	72.2500	0	(26,026)	0	(24,237)		(24,237)	1,789	0	0	0	90,053		003
764881 SCS COLLAR 4299 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	12,083	0	80.2800	0	39,269	0	31,810		31,810	(7,459)	0	0	0	0		003
764882 SCS COLLAR 4299 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	12,083	0	85.7000	0	(14,620)	0	(11,860)		(11,860)	2,760	0	0	0	0		003
764883 SCS COLLAR 4300 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	57,944	1,498,420	22.3200	0	(45,717)	0	(31,394)		(31,394)	14,323	0	0	0	90,053		003
764884 SCS COLLAR 4300 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	57,944	0	24.8000	0	92,710	0	128,246		128,246	35,536	0	0	0	0		003
764885 SCS COLLAR 4300 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	57,944	0	26.3900	0	(49,020)	0	(74,085)		(74,085)	(25,064)	0	0	0	0		003
764886 SCS COLLAR 4301 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	351	2,096,360	5,329.1000	0	(59,166)	0	(52,848)		(52,848)	6,318	0	0	0	90,053		003
764887 SCS COLLAR 4301 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	351	0	5,921.2200	0	137,182	0	140,467		140,467	3,285	0	0	0	0		003
764888 SCS COLLAR 4301 NDX	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/20/2017	07/18/2018	351	0	6,207.2200	0	(80,964)	0	(84,810)		(84,810)	(3,846)	0	0	0	0		003
764895 SCS COLLAR 4304 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,155	2,280,580	1,744.0400	0	(58,214)	0	(49,136)		(49,136)	9,077	0	0	0	90,053		003
764896 SCS COLLAR 4304 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,155	0	1,937.8200	0	109,711	0	130,429		130,429	20,718	0	0	0	0		003
764897 SCS COLLAR 4304 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,155	0	2,039.5600	0	(54,677)	0	(67,091)		(67,091)	(12,414)	0	0	0	0		003
764898 SCS COLLAR 4305 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,731	1,872,644	953.4600	0	(69,692)	0	(58,766)		(58,766)	10,925	0	0	0	90,053		003
764899 SCS COLLAR 4305 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,731	0	1,059.4000	0	128,380	0	140,631		140,631	12,251	0	0	0	0		003
764900 SCS COLLAR 4305 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/20/2017	07/18/2018	1,731	0	1,138.8600	0	(61,292)	0	(70,251)		(70,251)	(8,959)	0	0	0	0		003
764901 SCS COLLAR 4306 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/20/2017	07/18/2018	21,381	1,464,156	59.1800	0	(59,439)	0	(30,687)		(30,687)	28,752	0	0	0	90,053		003
764902 SCS COLLAR 4306 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/20/2017	07/18/2018	21,381	0	65.7600	0	85,737	0	120,026		120,026	34,289	0	0	0	0		003
764903 SCS COLLAR 4306 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	07/20/2017	07/18/2018	21,381	0	72.4300	0	(28,287)	0	(49,874)		(49,874)	(21,587)	0	0	0	0		003
764910 SCS COLLAR 4309 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	2,415	6,083,866	2,226.1100	0	(149,237)	0	(118,195)		(118,195)	31,042	0	0	0	90,053		003
764911 SCS COLLAR 4309 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	2,415	0	2,473.4500	0	299,055	0	343,001		343,001	43,946	0	0	0	0		003
764912 SCS COLLAR 4309 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	2,415	0	2,584.7600	0	(158,293)	0	(181,399)		(181,399)	(23,106)	0	0	0	0		003
764913 SCS COLLAR 4310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	1,616	4,072,208	2,226.1100	0	(99,904)	0	(79,114)		(79,114)	20,791	0	0	0	90,053		003
764914 SCS COLLAR 4310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	1,616	0	2,473.4500	0	200,148	0	229,586		229,586	29,438	0	0	0	0		003
764915 SCS COLLAR 4310 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/20/2017	07/18/2018	1,616	0	2,562.7400	0	(121,838)	0	(140,224)		(140,224)	(18,385)	0	0	0	0		003
767021 SCS COLLAR 4324 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,495	2,951,540	1,759.8500	0	(74,270)	0	(70,899)		(70,899)	3,370	0	0	0	92,193		003
767022 SCS COLLAR 4324 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,495	0	1,955.3900	0	140,352	0	157,503		157,503	17,150	0	0	0	0		003
767023 SCS COLLAR 4324 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,495	0	2,055.1100	0	(70,410)	0	(81,583)		(81,583)	(11,173)	0	0	0	0		003
767024 SCS COLLAR 4325 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	338	667,226	1,759.8500	0	(16,789)	0	(16,028)		(16,028)	762	0	0	0	92,193		003
767025 SCS COLLAR 4325 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	338	0	1,955.3900	0	31,728	0	35,605		35,605	3,877	0	0	0	0		003
767026 SCS COLLAR 4325 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	338	0	2,033.6100	0	(18,548)	0	(21,579)		(21,579)	(3,031)	0	0	0	0		003
767027 SCS COLLAR 4326 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,729	1,870,525	1,064.0700	0	126,960	0	139,726		139,726	12,765	0	0	0	92,193		003
767028 SCS COLLAR 4326 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,729	0	957.6600	0	(66,241)	0	(63,300)		(63,300)	2,940	0	0	0	0		003
767029 SCS COLLAR 4326 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/03/2017	08/01/2018	1,729	0	1,138.5500	0	(63,443)	0	(74,348)		(74,348)	(10,905)	0	0	0	0		003
767047 SCS COLLAR 4327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/03/2017	08/01/2018	3,632	5,415,028	1,264.7100	0	(181,716)	0	(108,780)		(108,780)	72,937	0	0	0	92,193		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
767048 SCS COLLAR 4327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	3,632	0	1,405.2300	0	346,580	0	532,049	..	532,049	185,469	0	0	0	0		003
767049 SCS COLLAR 4327 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	3,632	0	1,505.2800	0	(172,418)	0	(303,516)	..	(303,516)	(131,097)	0	0	0	0		003
767050 SCS COLLAR 4328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	1,330	3,350,777	2,224.9400	0	(81,543)	0	(68,528)	..	(68,528)	13,015	0	0	0	92,193		003
767051 SCS COLLAR 4328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	1,330	0	2,556.7100	0	(98,514)	0	(124,953)	..	(124,953)	(26,439)	0	0	0	0		003
767052 SCS COLLAR 4328 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	1,330	0	2,472.1600	0	162,102	0	195,112	..	195,112	33,010	0	0	0	0		003
767058 SCS COLLAR 4331 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	4,188	509,146	108.5300	0	(7,538)	0	(4,757)	..	(4,757)	2,781	0	0	0	92,193		003
767059 SCS COLLAR 4331 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	4,188	0	120.5900	0	30,654	0	29,001	..	29,001	(1,653)	0	0	0	0		003
767060 SCS COLLAR 4331 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	4,188	0	123.3600	0	(23,870)	0	(23,150)	..	(23,150)	720	0	0	0	0		003
767061 SCS COLLAR 4332 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	466	2,786,048	5,302.0800	0	(86,191)	0	(71,169)	..	(71,169)	15,022	0	0	0	92,193		003
767062 SCS COLLAR 4332 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	466	0	5,891.2000	0	189,404	0	200,988	..	200,988	11,584	0	0	0	0		003
767063 SCS COLLAR 4332 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	466	0	6,215.2100	0	(107,275)	0	(116,410)	..	(116,410)	(9,135)	0	0	0	0		003
767064 SCS COLLAR 4333 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	96	576,494	5,302.0800	0	(17,835)	0	(14,727)	..	(14,727)	3,108	0	0	0	92,193		003
767065 SCS COLLAR 4333 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	96	0	5,891.2000	0	39,192	0	41,591	..	41,591	2,399	0	0	0	0		003
767066 SCS COLLAR 4333 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/03/2017	08/01/2018	96	0	6,162.1900	0	(24,458)	0	(26,630)	..	(26,630)	(2,173)	0	0	0	0		003
767067 SCS COLLAR 4334 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	14,159	1,131,044	72.2100	0	(33,543)	0	(29,338)	..	(29,338)	4,205	0	0	0	92,193		003
767068 SCS COLLAR 4334 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	14,159	0	80.2300	0	45,876	0	39,316	..	39,316	(6,560)	0	0	0	0		003
767069 SCS COLLAR 4334 IYR UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	14,159	0	87.4900	0	(14,018)	0	(10,994)	..	(10,994)	3,024	0	0	0	0		003
767070 SCS COLLAR 4335 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	54,005	1,396,563	22.7000	0	(42,502)	0	(34,494)	..	(34,494)	8,008	0	0	0	92,193		003
767071 SCS COLLAR 4335 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	54,005	0	25.2200	0	82,627	0	107,649	..	107,649	25,022	0	0	0	0		003
767072 SCS COLLAR 4335 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	54,005	0	26.9600	0	(42,124)	0	(57,574)	..	(57,574)	(15,451)	0	0	0	0		003
767073 SCS COLLAR 4336 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	17,515	1,199,420	58.8900	0	(47,238)	0	(25,540)	..	(25,540)	21,697	0	0	0	92,193		003
767074 SCS COLLAR 4336 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	17,515	0	65.4300	0	72,687	0	104,388	..	104,388	31,701	0	0	0	0		003
767075 SCS COLLAR 4336 XLE UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/03/2017	08/01/2018	17,515	0	72.6900	0	(27,148)	0	(41,510)	..	(41,510)	(14,362)	0	0	0	0		003
767076 SCS COLLAR 4337 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/01/2018	1,152	1,717,658	1,264.7100	0	(56,698)	0	(34,505)	..	(34,505)	22,193	0	0	0	92,193		003
767077 SCS COLLAR 4337 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/01/2018	1,152	0	1,405.2300	0	111,096	0	168,767	..	168,767	57,671	0	0	0	0		003
767078 SCS COLLAR 4337 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/03/2017	08/01/2018	1,152	0	1,489.6800	0	(63,234)	0	(106,309)	..	(106,309)	(43,074)	0	0	0	0		003
767097 SCS COLLAR 4344 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/01/2018	2,843	7,163,203	2,224.9400	0	(166,024)	0	(146,497)	..	(146,497)	19,527	0	0	0	92,193		003
767098 SCS COLLAR 4344 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/01/2018	2,843	0	2,472.1600	0	344,211	0	417,106	..	417,105	72,894	0	0	0	0		003
767099 SCS COLLAR 4344 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	08/03/2017	08/01/2018	2,843	0	2,576.7300	0	(188,588)	0	(236,113)	..	(236,113)	(47,525)	0	0	0	0		003
768838 SCS COLLAR 4359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	29,884	44,553,263	1,244.9100	0	(1,507,451)	0	(850,922)	..	(850,922)	656,529	0	0	0	94,138		003
768839 SCS COLLAR 4359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	29,884	0	1,383.2400	0	2,893,692	0	4,913,007	..	4,913,007	2,019,315	0	0	0	0		003
768840 SCS COLLAR 4359 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	29,884	0	1,486.1500	0	(1,445,710)	0	(2,891,247)	..	(2,891,247)	(1,445,537)	0	0	0	0		003
768846 SCS COLLAR 4361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	2,767	4,124,764	1,244.9100	0	(139,555)	0	(78,779)	..	(78,779)	60,776	0	0	0	94,138		003
768847 SCS COLLAR 4361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	2,767	0	1,383.2400	0	267,875	0	454,849	..	454,849	186,974	0	0	0	0		003
768848 SCS COLLAR 4361 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	2,767	0	1,471.7600	0	(149,097)	0	(291,084)	..	(291,084)	(141,987)	0	0	0	0		003
768887 SCS COLLAR 4369 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	61,914	3,193,513	42.8000	0	(204,935)	0	(120,714)	..	(120,714)	84,220	0	0	0	94,138		003
768888 SCS COLLAR 4369 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	61,914	0	47.5500	0	395,629	0	462,323	..	462,323	66,694	0	0	0	0		003
768889 SCS COLLAR 4369 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	61,914	0	54.2100	0	(194,934)	0	(236,522)	..	(236,522)	(41,588)	0	0	0	0		003
768893 SCS COLLAR 4371 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	3,176	163,798	42.8000	0	(10,511)	0	(6,192)	..	(6,192)	4,320	0	0	0	94,138		003
768894 SCS COLLAR 4371 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	3,176	0	47.5500	0	20,292	0	23,713	..	23,713	3,421	0	0	0	0		003
768895 SCS COLLAR 4371 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/15/2017	08/14/2018	3,176	0	53.2600	0	(10,601)	0	(13,524)	..	(13,524)	(2,923)	0	0	0	0		003
768913 SCS COLLAR 4373 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	78,597	2,032,520	22.5800	0	(62,799)	0	(50,552)	..	(50,552)	12,247	0	0	0	94,138		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
768914 SCS COLLAR 4373 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	78,597	0	25.0900	0	128,349	0	166,866		166,866	38,517	0	0	0	0		003
768915 SCS COLLAR 4373 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	08/15/2017	08/14/2018	78,597	0	26.6600	0	(68,379)	0	(98,032)		(98,032)	(29,653)	0	0	0	0		003
768932 SCS COLLAR 4375 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	281	555,475	1,726.9400	0	(15,428)	0	(12,192)		(12,192)	3,235	0	0	0	94,138		003
768933 SCS COLLAR 4375 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	281	0	1,918.8200	0	27,250	0	36,894		36,894	9,644	0	0	0	0		003
768934 SCS COLLAR 4375 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	281	0	2,002.6700	0	(14,755)	0	(23,045)		(23,045)	(8,290)	0	0	0	0		003
768945 SCS COLLAR 4376 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	7,828	15,450,422	1,726.9400	0	(422,697)	0	(339,125)		(339,125)	83,573	0	0	0	94,138		003
768946 SCS COLLAR 4376 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	7,828	0	1,918.8200	0	776,800	0	1,026,195		1,026,195	249,395	0	0	0	0		003
768947 SCS COLLAR 4376 MXEA	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	7,828	0	2,029.1600	0	(375,731)	0	(538,453)		(538,453)	(162,722)	0	0	0	0		003
768951 SCS COLLAR 4378 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	5,995	6,485,131	947.2600	0	(245,803)	0	(215,667)		(215,667)	30,136	0	0	0	94,138		003
768952 SCS COLLAR 4378 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	5,995	0	1,052.5100	0	470,527	0	538,765		538,765	68,239	0	0	0	0		003
768953 SCS COLLAR 4378 MXEF	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	08/15/2017	08/14/2018	5,995	0	1,134.6100	0	(233,812)	0	(279,438)		(279,438)	(45,626)	0	0	0	0		003
768965 SCS COLLAR 4380 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2017	08/14/2020	305	767,684	1,971.6900	0	(33,397)	0	(31,307)		(31,307)	2,090	0	0	0	170,977		003
768966 SCS COLLAR 4380 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2017	08/14/2020	305	0	2,464.6100	0	80,500	0	90,572		90,572	10,073	0	0	0	0		003
768967 SCS COLLAR 4380 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	08/15/2017	08/14/2020	305	0	2,626.5300	0	(55,634)	0	(64,393)		(64,393)	(8,759)	0	0	0	0		003
768986 SCS COLLAR 4385 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	32,859	82,784,038	2,218.1500	0	(2,178,496)	0	(1,742,895)		(1,742,895)	435,601	0	0	0	94,138		003
768987 SCS COLLAR 4385 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	32,859	0	2,464.6100	0	4,105,948	0	5,101,901		5,101,901	995,953	0	0	0	0		003
768988 SCS COLLAR 4385 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	32,859	0	2,578.4700	0	(2,044,069)	0	(2,813,385)		(2,813,385)	(769,315)	0	0	0	0		003
768992 SCS COLLAR 4387 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	1,215	3,061,531	2,218.1500	0	(80,565)	0	(64,456)		(64,456)	16,109	0	0	0	94,138		003
768993 SCS COLLAR 4387 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	1,215	0	2,464.6100	0	151,847	0	188,679		188,679	36,832	0	0	0	0		003
768994 SCS COLLAR 4387 S&P500	LIFE HEDGE	N/A	Equity/Index.	WCMB	851WYGNLUQLFZBSYGB56	08/15/2017	08/14/2018	1,215	0	2,560.4800	0	(87,544)	0	(115,888)		(115,888)	(28,343)	0	0	0	0		003
769013 SCS COLLAR 4390 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	57,447	4,588,830	71.9700	0	(142,295)	0	(119,761)		(119,761)	22,534	0	0	0	94,138		003
769014 SCS COLLAR 4390 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	57,447	0	79.9700	0	190,378	0	172,671		172,671	(17,706)	0	0	0	0		003
769015 SCS COLLAR 4390 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	57,447	0	86.9200	0	(54,689)	0	(54,027)		(54,027)	662	0	0	0	0		003
769016 SCS COLLAR 4391 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	4,427	353,602	71.9700	0	(10,965)	0	(9,228)		(9,228)	1,736	0	0	0	94,138		003
769017 SCS COLLAR 4391 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	4,427	0	79.9700	0	15,201	0	13,306		13,306	(1,896)	0	0	0	0		003
769018 SCS COLLAR 4391 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	4,427	0	84.8400	0	(6,157)	0	(5,964)		(5,964)	194	0	0	0	0		003
769019 SCS COLLAR 4392 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	1,483	8,870,169	5,316.9600	0	(291,841)	0	(241,605)		(241,605)	50,235	0	0	0	94,138		003
769020 SCS COLLAR 4392 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	1,483	0	5,907.7300	0	617,160	0	638,050		638,050	20,890	0	0	0	0		003
769021 SCS COLLAR 4392 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	1,483	0	6,260.4200	0	(337,940)	0	(352,746)		(352,746)	(14,807)	0	0	0	0		003
769022 SCS COLLAR 4393 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	120	717,588	5,316.9600	0	(23,610)	0	(19,545)		(19,545)	4,064	0	0	0	94,138		003
769023 SCS COLLAR 4393 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	120	0	5,907.7300	0	50,708	0	51,617		51,617	909	0	0	0	0		003
769024 SCS COLLAR 4393 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	08/15/2017	08/14/2018	120	0	6,192.4800	0	(30,948)	0	(32,443)		(32,443)	(1,495)	0	0	0	0		003
769025 SCS COLLAR 4394 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	537	580,681	947.2600	0	(22,122)	0	(19,311)		(19,311)	2,811	0	0	0	94,138		003
769026 SCS COLLAR 4394 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	537	0	1,052.5100	0	40,213	0	48,241		48,241	8,029	0	0	0	0		003
769027 SCS COLLAR 4394 MXEF	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	08/15/2017	08/14/2018	537	0	1,119.9800	0	(21,161)	0	(28,495)		(28,495)	(7,334)	0	0	0	0		003
769266 SCS COLLAR 4418 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	1,837	223,328	110.2400	0	(3,325)	0	(2,711)		(2,711)	614	0	0	0	94,285		003
769267 SCS COLLAR 4418 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	1,837	0	122.4900	0	13,942	0	11,286		11,286	(2,656)	0	0	0	0		003
769268 SCS COLLAR 4418 GLD UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	1,837	0	125.8600	0	(10,966)	0	(8,623)		(8,623)	2,343	0	0	0	0		003
769269 SCS COLLAR 4419 IYR UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	15,357	1,226,689	71.7900	0	(20,117)	0	(31,468)		(31,468)	(11,351)	0	0	0	94,285		003
769270 SCS COLLAR 4419 IYR UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	15,357	0	79.7700	0	55,591	0	47,719		47,719	(7,872)	0	0	0	0		003
769271 SCS COLLAR 4419 IYR UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	15,357	0	87.7500	0	(37,317)	0	(12,589)		(12,589)	24,728	0	0	0	0		003
769272 SCS COLLAR 4420 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	455	2,720,246	5,216.6800	0	(92,294)	0	(65,697)		(65,697)	26,598	0	0	0	94,285		003
769273 SCS COLLAR 4420 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/17/2017	08/15/2018	455	0	5,796.3200	0	191,181	0	228,399		228,399	37,218	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
769274 SCS COLLAR 4420 NDX	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	455	0	6,120.9100	0	(102,867)	0	(139,985)		(139,985)	(37,117)	0	0	0	0		003
769275 SCS COLLAR 4421 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,283	2,531,915	1,733.6900	0	(72,155)	0	(57,250)		(57,250)	14,905	0	0	0	94,285		003
769276 SCS COLLAR 4421 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,283	0	1,926.3200	0	132,688	0	162,229		162,229	29,540	0	0	0	0		003
769277 SCS COLLAR 4421 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,283	0	2,028.4100	0	(64,266)	0	(88,979)		(88,979)	(24,712)	0	0	0	0		003
769278 SCS COLLAR 4422 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	415	819,722	1,733.6900	0	(23,361)	0	(18,535)		(18,535)	4,826	0	0	0	94,285		003
769279 SCS COLLAR 4422 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	415	0	1,926.3200	0	42,959	0	52,522		52,522	9,564	0	0	0	0		003
769280 SCS COLLAR 4422 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	415	0	2,009.1500	0	(23,992)	0	(32,726)		(32,726)	(8,734)	0	0	0	0		003
769297 SCS COLLAR 4425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	3,091	4,607,721	1,223.0500	0	(162,970)	0	(79,003)		(79,003)	83,966	0	0	0	94,285		003
769298 SCS COLLAR 4425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	3,091	0	1,358.9400	0	300,720	0	564,242		564,242	263,523	0	0	0	0		003
769299 SCS COLLAR 4425 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	3,091	0	1,461.8100	0	(144,117)	0	(344,530)		(344,530)	(200,413)	0	0	0	0		003
769300 SCS COLLAR 4426 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,302	1,940,728	1,223.0500	0	(68,641)	0	(33,275)		(33,275)	35,366	0	0	0	94,285		003
769301 SCS COLLAR 4426 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,302	0	1,358.9400	0	126,660	0	237,654		237,654	110,993	0	0	0	0		003
769302 SCS COLLAR 4426 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,302	0	1,447.5400	0	(67,730)	0	(156,817)		(156,817)	(89,087)	0	0	0	0		003
769303 SCS COLLAR 4427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	2,343	5,903,364	2,187.0100	0	(167,984)	0	(114,253)		(114,253)	53,731	0	0	0	94,285		003
769304 SCS COLLAR 4427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	2,343	0	2,430.0100	0	309,748	0	421,083		421,083	111,335	0	0	0	0		003
769305 SCS COLLAR 4427 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	2,343	0	2,543.7300	0	(150,387)	0	(246,458)		(246,458)	(96,071)	0	0	0	0		003
769306 SCS COLLAR 4428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	881	2,218,687	2,187.0100	0	(63,134)	0	(42,940)		(42,940)	20,194	0	0	0	94,285		003
769307 SCS COLLAR 4428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	881	0	2,430.0100	0	116,414	0	158,257		158,257	41,844	0	0	0	0		003
769308 SCS COLLAR 4428 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	881	0	2,522.5900	0	(65,036)	0	(103,744)		(103,744)	(38,707)	0	0	0	0		003
769314 SCS COLLAR 4430 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,768	1,912,535	956.9900	0	(78,201)	0	(67,637)		(67,637)	10,564	0	0	0	94,285		003
769315 SCS COLLAR 4430 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,768	0	1,063.3200	0	140,436	0	147,484		147,484	7,048	0	0	0	0		003
769316 SCS COLLAR 4430 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	1,768	0	1,147.3200	0	(65,064)	0	(73,555)		(73,555)	(8,491)	0	0	0	0		003
769317 SCS COLLAR 4431 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	482	521,878	956.9900	0	(21,339)	0	(18,456)		(18,456)	2,883	0	0	0	94,285		003
769318 SCS COLLAR 4431 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	482	0	1,063.3200	0	38,321	0	40,244		40,244	1,923	0	0	0	0		003
769319 SCS COLLAR 4431 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	482	0	1,135.6300	0	(19,795)	0	(22,347)		(22,347)	(2,552)	0	0	0	0		003
769346 SCS COLLAR 4432 XLE UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	19,529	1,337,353	55.8100	0	(53,510)	0	(20,053)		(20,053)	33,457	0	0	0	94,285		003
769347 SCS COLLAR 4432 XLE UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	19,529	0	62.0100	0	84,092	0	164,486		164,486	80,394	0	0	0	0		003
769348 SCS COLLAR 4432 XLE UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	19,529	0	69.1400	0	(32,418)	0	(78,252)		(78,252)	(45,833)	0	0	0	0		003
769349 SCS COLLAR 4433 XLF UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	68,062	1,760,077	22.1500	0	(61,936)	0	(38,704)		(38,704)	23,232	0	0	0	94,285		003
769350 SCS COLLAR 4433 XLF UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	68,062	0	24.6100	0	114,548	0	166,258		166,258	51,710	0	0	0	0		003
769351 SCS COLLAR 4433 XLF UP	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	08/17/2017	08/15/2018	68,062	0	26.5200	0	(55,130)	0	(89,696)		(89,696)	(34,566)	0	0	0	0		003
772567 SCS COLLAR 4442 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	17,019	1,359,514	73.5600	0	(43,229)	0	(44,146)		(44,146)	(916)	0	0	0	97,339		003
772568 SCS COLLAR 4442 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	17,019	0	81.7300	0	58,615	0	41,736		41,736	(16,879)	0	0	0	0		003
772569 SCS COLLAR 4442 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	17,019	0	88.4200	0	(17,853)	0	(14,357)		(14,357)	3,496	0	0	0	0		003
772572 SCS COLLAR 4443 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	23,060	1,579,175	58.5800	0	(61,733)	0	(36,540)		(36,540)	25,193	0	0	0	97,339		003
772573 SCS COLLAR 4443 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	23,060	0	65.0900	0	97,015	0	150,124		150,124	53,109	0	0	0	0		003
772574 SCS COLLAR 4443 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/07/2017	09/05/2018	23,060	0	71.4800	0	(37,957)	0	(72,594)		(72,594)	(34,636)	0	0	0	0		003
772618 SCS COLLAR 4453 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	540	1,359,275	1,972.0800	0	(62,394)	0	(56,457)		(56,457)	5,938	0	0	0	172,518		003
772619 SCS COLLAR 4453 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	540	0	2,465.1000	0	140,818	0	161,941		161,941	21,123	0	0	0	0		003
772620 SCS COLLAR 4453 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	540	0	2,696.0800	0	(81,472)	0	(98,533)		(98,533)	(17,060)	0	0	0	0		003
772636 SCS COLLAR 4459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	476	709,896	1,258.8100	0	(59,345)	0	(47,599)		(47,599)	11,746	0	0	0	172,518		003
772637 SCS COLLAR 4459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	476	0	1,398.6700	0	87,228	0	116,348		116,348	29,120	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
772638 SCS COLLAR 4459 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	476	0	1,709.8800	0	(29,406)	0	(47,109)		(47,109)	(17,703)	0	0	0	0		003
772639 SCS COLLAR 4460 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	507	755,731	1,118.9400	0	(42,255)	0	(33,092)		(33,092)	9,163	0	0	0	172,518		003
772640 SCS COLLAR 4460 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	507	0	1,398.6700	0	92,895	0	123,860		123,860	30,965	0	0	0	0		003
772641 SCS COLLAR 4460 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/07/2017	09/02/2020	507	0	1,574.3500	0	(52,262)	0	(77,080)		(77,080)	(24,818)	0	0	0	0		003
772657 SCS COLLAR 4464 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,709	207,805	115.3200	0	(3,635)	0	(4,695)		(4,695)	(1,059)	0	0	0	97,339		003
772658 SCS COLLAR 4464 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,709	0	128.1300	0	13,951	0	7,162		7,162	(6,789)	0	0	0	0		003
772659 SCS COLLAR 4464 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,709	0	131.2100	0	(10,705)	0	(5,681)		(5,681)	5,024	0	0	0	0		003
772660 SCS COLLAR 4465 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	133	794,990	5,367.8800	0	(24,979)	0	(24,640)		(24,640)	339	0	0	0	97,339		003
772661 SCS COLLAR 4465 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	133	0	5,964.3100	0	54,400	0	54,721		54,721	321	0	0	0	0		003
772662 SCS COLLAR 4465 NDX	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	133	0	6,250.6000	0	(33,988)	0	(34,326)		(34,326)	(338)	0	0	0	0		003
772663 SCS COLLAR 4466 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	69,598	1,799,804	21.4900	0	(66,675)	0	(34,973)		(34,973)	31,702	0	0	0	97,339		003
772664 SCS COLLAR 4466 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	69,598	0	23.8800	0	117,342	0	210,786		210,786	93,444	0	0	0	0		003
772665 SCS COLLAR 4466 XLF UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	69,598	0	25.7200	0	(53,660)	0	(126,652)		(126,652)	(72,992)	0	0	0	0		003
772666 SCS COLLAR 4467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/02/2020	371	935,141	2,218.5900	0	(65,212)	0	(60,953)		(60,953)	4,259	0	0	0	172,518		003
772667 SCS COLLAR 4467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/02/2020	371	0	2,465.1000	0	94,337	0	111,411		111,411	17,074	0	0	0	0		003
772668 SCS COLLAR 4467 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/02/2020	371	0	2,898.7100	0	(31,238)	0	(39,640)		(39,640)	(8,402)	0	0	0	0		003
772676 SCS COLLAR 4469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,294	3,260,216	2,218.5900	0	(89,543)	0	(74,129)		(74,129)	15,414	0	0	0	97,339		003
772677 SCS COLLAR 4469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,294	0	2,465.1000	0	172,897	0	208,054		208,054	35,157	0	0	0	0		003
772678 SCS COLLAR 4469 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	1,294	0	2,569.1300	0	(101,761)	0	(125,043)		(125,043)	(23,282)	0	0	0	0		003
772679 SCS COLLAR 4470 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	3,566	5,315,695	1,258.8100	0	(186,013)	0	(117,915)		(117,915)	68,099	0	0	0	97,339		003
772680 SCS COLLAR 4470 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	3,566	0	1,398.6700	0	339,117	0	559,980		559,980	220,864	0	0	0	0		003
772681 SCS COLLAR 4470 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	3,566	0	1,499.9400	0	(161,982)	0	(331,993)		(331,993)	(170,011)	0	0	0	0		003
772685 SCS COLLAR 4472 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,608	2,397,233	1,258.8100	0	(83,887)	0	(53,176)		(53,176)	30,711	0	0	0	97,339		003
772686 SCS COLLAR 4472 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,608	0	1,398.6700	0	152,932	0	252,536		252,536	99,603	0	0	0	0		003
772687 SCS COLLAR 4472 Russel2000	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,608	0	1,485.9500	0	(82,006)	0	(162,399)		(162,399)	(80,393)	0	0	0	0		003
772688 SCS COLLAR 4473 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,319	2,603,884	1,753.9900	0	(79,707)	0	(67,580)		(67,580)	12,127	0	0	0	97,339		003
772689 SCS COLLAR 4473 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,319	0	1,948.8800	0	142,436	0	154,670		154,670	12,234	0	0	0	0		003
772690 SCS COLLAR 4473 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,319	0	2,063.8600	0	(67,307)	0	(77,359)		(77,359)	(10,053)	0	0	0	0		003
772691 SCS COLLAR 4474 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	533	1,052,290	1,753.9900	0	(32,212)	0	(27,311)		(27,311)	4,901	0	0	0	97,339		003
772692 SCS COLLAR 4474 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	533	0	1,948.8800	0	57,562	0	62,506		62,506	4,944	0	0	0	0		003
772693 SCS COLLAR 4474 MXEA	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	533	0	2,044.3800	0	(31,337)	0	(35,650)		(35,650)	(4,313)	0	0	0	0		003
772694 SCS COLLAR 4475 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,905	2,061,037	981.0900	0	(86,197)	0	(89,341)		(89,341)	(3,144)	0	0	0	97,339		003
772695 SCS COLLAR 4475 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,905	0	1,090.1000	0	153,703	0	135,839		135,839	(17,864)	0	0	0	0		003
772696 SCS COLLAR 4475 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,905	0	1,180.5800	0	(71,202)	0	(62,560)		(62,560)	8,642	0	0	0	0		003
772697 SCS COLLAR 4476 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,197	1,294,971	981.0900	0	(54,159)	0	(56,134)		(56,134)	(1,975)	0	0	0	97,339		003
772698 SCS COLLAR 4476 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,197	0	1,090.1000	0	96,573	0	85,349		85,349	(11,224)	0	0	0	0		003
772699 SCS COLLAR 4476 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/07/2017	09/05/2018	1,197	0	1,168.5900	0	(49,933)	0	(43,959)		(43,959)	5,974	0	0	0	0		003
772700 SCS COLLAR 4477 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/07/2017	09/05/2018	557	3,331,348	5,367.8800	0	(107,965)	0	(103,250)		(103,250)	4,714	0	0	0	97,339		003
772701 SCS COLLAR 4477 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/07/2017	09/05/2018	557	0	5,964.3100	0	232,411	0	229,300		229,300	(3,110)	0	0	0	0		003
772702 SCS COLLAR 4477 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/07/2017	09/05/2018	557	0	6,296.1700	0	(130,361)	0	(132,173)		(132,173)	(1,812)	0	0	0	0		003
772703 SCS COLLAR 4478 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	3,569	8,990,633	2,218.5900	0	(246,931)	0	(204,424)		(204,424)	42,507	0	0	0	97,339		003
772704 SCS COLLAR 4478 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	3,569	0	2,465.1000	0	476,796	0	573,747		573,747	96,951	0	0	0	0		003
772705 SCS COLLAR 4478 S&P500	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/07/2017	09/05/2018	3,569	0	2,591.3100	0	(245,699)	0	(303,120)		(303,120)	(57,421)	0	0	0	0		003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
774671 SCS COLLAR 4490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2020	78	195,485	2,000.1800	0	(8,909)	0	(8,672)	..	(8,672)	237	0	0	0	173,485		003
774672 SCS COLLAR 4490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2020	78	0	2,500.2300	0	20,993	0	21,919	..	21,919	926	0	0	0	0		003
774673 SCS COLLAR 4490 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2020	78	0	2,679.2500	0	(14,123)	0	(14,926)	..	(14,926)	(803)	0	0	0	0		003
774695 SCS COLLAR 4493 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/15/2017	09/14/2018	16,512	426,998	22.2900	0	(14,365)	0	(10,740)	..	(10,740)	3,625	0	0	0	98,619		003
774696 SCS COLLAR 4493 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/15/2017	09/14/2018	16,512	0	24.7700	0	21,020	0	40,286	..	40,286	19,266	0	0	0	0		003
774697 SCS COLLAR 4493 XLF UP	LIFE HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/15/2017	09/14/2018	16,512	0	26.1200	0	(8,751)	0	(26,897)	..	(26,897)	(18,146)	0	0	0	0		003
774702 SCS COLLAR 4494 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	8,528	16,833,078	1,767.8700	0	(502,560)	0	(471,374)	..	(471,374)	31,186	0	0	0	98,619		003
774703 SCS COLLAR 4494 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	8,528	0	1,964.3000	0	887,857	0	939,417	..	939,417	51,560	0	0	0	0		003
774704 SCS COLLAR 4494 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	8,528	0	2,082.1600	0	(404,562)	0	(455,888)	..	(455,888)	(51,326)	0	0	0	0		003
774708 SCS COLLAR 4496 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	384	758,654	1,767.8700	0	(22,650)	0	(21,244)	..	(21,244)	1,406	0	0	0	98,619		003
774709 SCS COLLAR 4496 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	384	0	1,964.3000	0	40,015	0	42,339	..	42,339	2,324	0	0	0	0		003
774710 SCS COLLAR 4496 MXEA	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	384	0	2,073.3200	0	(21,246)	0	(21,846)	..	(21,846)	(600)	0	0	0	0		003
774722 SCS COLLAR 4498 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	6,476	7,005,636	991.9400	0	(285,517)	0	(330,226)	..	(330,226)	(44,708)	0	0	0	98,619		003
774723 SCS COLLAR 4498 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	6,476	0	1,102.1600	0	535,350	0	429,406	..	429,406	(105,944)	0	0	0	0		003
774724 SCS COLLAR 4498 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	6,476	0	1,195.8400	0	(258,038)	0	(190,775)	..	(190,775)	67,263	0	0	0	0		003
774725 SCS COLLAR 4499 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	370	400,434	991.9400	0	(16,320)	0	(18,875)	..	(18,875)	(2,555)	0	0	0	98,619		003
774726 SCS COLLAR 4499 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	370	0	1,102.1600	0	30,600	0	24,544	..	24,544	(6,056)	0	0	0	0		003
774727 SCS COLLAR 4499 MXEF	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/15/2017	09/14/2018	370	0	1,179.3100	0	(16,377)	0	(12,715)	..	(12,715)	3,662	0	0	0	0		003
774736 SCS COLLAR 4500 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	1,100	2,771,042	2,250.2100	0	(146,848)	0	(70,726)	..	(70,726)	76,121	0	0	0	98,619		003
774737 SCS COLLAR 4500 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	1,100	0	2,500.2300	0	147,672	0	153,965	..	153,965	6,293	0	0	0	0		003
774738 SCS COLLAR 4500 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	1,100	0	2,600.3900	0	(14,959)	0	(91,097)	..	(91,097)	(76,139)	0	0	0	0		003
774757 SCS COLLAR 4502 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	61,842	4,939,947	73.8700	0	(164,871)	0	(168,509)	..	(168,509)	(3,638)	0	0	0	98,619		003
774758 SCS COLLAR 4502 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	61,842	0	82.0800	0	224,858	0	148,048	..	148,048	(76,810)	0	0	0	0		003
774759 SCS COLLAR 4502 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	61,842	0	89.4500	0	(65,862)	0	(46,953)	..	(46,953)	18,909	0	0	0	0		003
774760 SCS COLLAR 4503 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	6,457	515,794	82.0800	0	24,169	0	15,458	..	15,458	(8,711)	0	0	0	98,619		003
774761 SCS COLLAR 4503 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	6,457	0	87.4400	0	(9,679)	0	(6,726)	..	(6,726)	2,954	0	0	0	0		003
774762 SCS COLLAR 4503 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	6,457	0	73.8700	0	(17,215)	0	(17,595)	..	(17,595)	(380)	0	0	0	0		003
774766 SCS COLLAR 4505 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	1,529	9,139,698	5,389.2000	0	(301,500)	0	(297,477)	..	(297,477)	4,023	0	0	0	98,619		003
774767 SCS COLLAR 4505 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	1,529	0	5,988.0000	0	646,659	0	618,137	..	618,137	(28,522)	0	0	0	0		003
774768 SCS COLLAR 4505 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	1,529	0	6,338.9000	0	(355,686)	0	(343,942)	..	(343,942)	11,744	0	0	0	0		003
774769 SCS COLLAR 4506 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	120	715,955	5,389.2000	0	(23,618)	0	(23,303)	..	(23,303)	315	0	0	0	98,619		003
774770 SCS COLLAR 4506 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	120	0	5,988.0000	0	51,445	0	48,422	..	48,422	(3,023)	0	0	0	0		003
774771 SCS COLLAR 4506 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	120	0	6,271.8300	0	(31,512)	0	(30,524)	..	(30,524)	988	0	0	0	0		003
774772 SCS COLLAR 4507 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	98,708	2,552,592	22.2900	0	(88,146)	0	(64,205)	..	(64,205)	23,941	0	0	0	98,619		003
774773 SCS COLLAR 4507 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	98,708	0	24.7700	0	182,906	0	240,827	..	240,827	57,921	0	0	0	0		003
774774 SCS COLLAR 4507 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	09/15/2017	09/14/2018	98,708	0	26.4900	0	(97,524)	0	(141,951)	..	(141,951)	(44,428)	0	0	0	0		003
774802 SCS COLLAR 4509 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	63,620	3,281,518	44.9000	0	(173,046)	0	(172,101)	..	(172,101)	945	0	0	0	98,619		003
774803 SCS COLLAR 4509 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	63,620	0	49.8900	0	375,994	0	393,269	..	393,269	17,275	0	0	0	0		003
774804 SCS COLLAR 4509 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	63,620	0	55.3800	0	(206,598)	0	(221,162)	..	(221,162)	(14,564)	0	0	0	0		003
774808 SCS COLLAR 4511 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	6,013	310,162	44.9000	0	(16,356)	0	(16,267)	..	(16,267)	89	0	0	0	98,619		003
774809 SCS COLLAR 4511 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	6,013	0	49.8900	0	35,538	0	37,171	..	37,171	1,633	0	0	0	0		003
774810 SCS COLLAR 4511 Generic	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	09/15/2017	09/14/2018	6,013	0	53.8800	0	(20,724)	0	(24,810)	..	(24,810)	(4,086)	0	0	0	0		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
774818 SCS COLLAR 4514 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/15/2017	09/14/2018	24,511	61,750,887	2,250.2100	0	(1,688,164)	0	(1,576,091)		(1,576,091)	112,073	0	0	0	98,619		003
774819 SCS COLLAR 4514 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/15/2017	09/14/2018	24,511	0	2,500.2300	0	3,235,392	0	3,431,021		3,431,021	195,629	0	0	0	0		003
774820 SCS COLLAR 4514 S&P500	LIFE HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	09/15/2017	09/14/2018	24,511	0	2,626.0000	0	(1,617,696)	0	(1,738,348)		(1,738,348)	(120,652)	0	0	0	0		003
774821 SCS COLLAR 4515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	29,678	44,246,451	1,288.5400	0	(1,515,827)	0	(1,168,742)		(1,168,742)	347,085	0	0	0	98,619		003
774822 SCS COLLAR 4515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	29,678	0	1,431.7100	0	2,890,860	0	4,039,311		4,039,311	1,148,452	0	0	0	0		003
774823 SCS COLLAR 4515 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	29,678	0	1,533.7900	0	(1,424,002)	0	(2,290,795)		(2,290,795)	(866,793)	0	0	0	0		003
774827 SCS COLLAR 4517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	3,087	4,602,605	1,288.5400	0	(157,741)	0	(121,575)		(121,575)	36,166	0	0	0	98,619		003
774828 SCS COLLAR 4517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	3,087	0	1,431.7100	0	300,679	0	420,177		420,177	119,498	0	0	0	0		003
774829 SCS COLLAR 4517 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2018	3,087	0	1,519.4800	0	(165,660)	0	(260,367)		(260,367)	(94,707)	0	0	0	0		003
774854 SCS COLLAR 4526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	87	129,123	1,145.3700	0	(11,436)	0	(10,016)		(10,016)	1,420	0	0	0	224,589		003
774855 SCS COLLAR 4526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	87	0	1,431.7100	0	22,649	0	26,061		26,061	3,412	0	0	0	0		003
774856 SCS COLLAR 4526 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/15/2017	09/14/2022	87	0	1,761.8600	0	(11,567)	0	(13,870)		(13,870)	(2,303)	0	0	0	0		003
775357 SCS COLLAR 4533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	3,072	4,579,375	1,299.7700	0	(152,325)	0	(129,582)		(129,582)	22,744	0	0	0	99,323		003
775358 SCS COLLAR 4533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	3,072	0	1,444.1800	0	301,484	0	396,020		396,020	94,536	0	0	0	0		003
775359 SCS COLLAR 4533 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	3,072	0	1,543.8300	0	(152,261)	0	(225,265)		(225,265)	(73,005)	0	0	0	0		003
775363 SCS COLLAR 4535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	690	1,029,223	1,299.7700	0	(34,238)	0	(29,124)		(29,124)	5,114	0	0	0	99,323		003
775364 SCS COLLAR 4535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	690	0	1,444.1800	0	67,752	0	89,006		89,006	21,254	0	0	0	0		003
775365 SCS COLLAR 4535 Russel2000	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	690	0	1,529.3900	0	(38,167)	0	(55,419)		(55,419)	(17,252)	0	0	0	0		003
775387 SCS COLLAR 4543 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	603	1,518,305	2,250.5400	0	(40,082)	0	(39,392)		(39,392)	690	0	0	0	99,323		003
775388 SCS COLLAR 4543 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	603	0	2,500.6000	0	80,336	0	85,034		85,034	4,697	0	0	0	0		003
775389 SCS COLLAR 4543 S&P500	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	603	0	2,596.8700	0	(47,293)	0	(51,771)		(51,771)	(4,477)	0	0	0	0		003
775402 SCS COLLAR 4548 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	2,295	5,783,062	2,250.5400	0	(154,989)	0	(150,041)		(150,041)	4,948	0	0	0	99,323		003
775403 SCS COLLAR 4548 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	2,295	0	2,500.6000	0	302,494	0	323,884		323,884	21,390	0	0	0	0		003
775404 SCS COLLAR 4548 S&P500	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	2,295	0	2,618.8800	0	(151,546)	0	(173,171)		(173,171)	(21,625)	0	0	0	0		003
775411 SCS COLLAR 4551 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	1,751	1,893,665	997.3700	0	(81,088)	0	(93,051)		(93,051)	(11,963)	0	0	0	99,323		003
775412 SCS COLLAR 4551 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	1,751	0	1,108.1900	0	146,665	0	112,100		112,100	(34,566)	0	0	0	0		003
775413 SCS COLLAR 4551 MXEF	LIFE HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	09/21/2017	09/19/2018	1,751	0	1,203.4900	0	(66,926)	0	(49,006)		(49,006)	17,920	0	0	0	0		003
775423 SCS COLLAR 4555 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	15,258	1,218,777	72.5000	0	(38,327)	0	(36,477)		(36,477)	1,851	0	0	0	99,323		003
775424 SCS COLLAR 4555 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	15,258	0	80.5500	0	52,746	0	46,448		46,448	(6,298)	0	0	0	0		003
775425 SCS COLLAR 4555 IYR UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	15,258	0	87.4500	0	(15,273)	0	(16,319)		(16,319)	(1,046)	0	0	0	0		003
775426 SCS COLLAR 4556 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	448	2,675,861	5,341.4200	0	(88,790)	0	(83,525)		(83,525)	5,265	0	0	0	99,323		003
775427 SCS COLLAR 4556 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	448	0	5,934.9100	0	192,188	0	196,880		196,880	4,692	0	0	0	0		003
775428 SCS COLLAR 4556 NDX	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	448	0	6,288.6300	0	(105,257)	0	(112,307)		(112,307)	(7,050)	0	0	0	0		003
775429 SCS COLLAR 4557 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	18,427	1,261,851	60.1700	0	(47,817)	0	(38,099)		(38,099)	9,718	0	0	0	99,323		003
775430 SCS COLLAR 4557 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	18,427	0	66.8600	0	84,302	0	99,307		99,307	15,005	0	0	0	0		003
775431 SCS COLLAR 4557 XLE UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	18,427	0	72.7200	0	(37,351)	0	(49,276)		(49,276)	(11,925)	0	0	0	0		003
775432 SCS COLLAR 4558 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	58,013	1,500,205	22.9100	0	(50,819)	0	(46,387)		(46,387)	4,432	0	0	0	99,323		003
775433 SCS COLLAR 4558 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	58,013	0	25.4600	0	103,436	0	114,912		114,912	11,475	0	0	0	0		003
775434 SCS COLLAR 4558 XLF UP	LIFE HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868..	09/21/2017	09/19/2018	58,013	0	27.1800	0	(53,662)	0	(64,430)		(64,430)	(10,769)	0	0	0	0		003
775439 SCS COLLAR 4560 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/21/2017	09/19/2018	2,560	311,185	110.4100	0	(4,397)	0	(4,387)		(4,387)	11	0	0	0	99,323		003
775440 SCS COLLAR 4560 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/21/2017	09/19/2018	2,560	0	122.6800	0	19,091	0	16,775		16,775	(2,316)	0	0	0	0		003
775441 SCS COLLAR 4560 GLD UP	LIFE HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804...	09/21/2017	09/19/2018	2,560	0	125.4300	0	(14,914)	0	(13,670)		(13,670)	1,244	0	0	0	0		003
775448 SCS COLLAR 4563 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	1,099	2,168,985	1,772.3400	0	(65,999)	0	(62,537)		(62,537)	3,462	0	0	0	99,323		003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
775449 SCS COLLAR 4563 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	1,099	0	1,969.2700	0	111,899	0	119,169		119,169	7,270	0	0	0	0		003
775450 SCS COLLAR 4563 MXEA	LIFE HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	09/21/2017	09/19/2018	1,099	0	2,084.4700	0	(47,417)	0	(58,979)		(58,979)	(11,562)	0	0	0	0		003
0549999. Total-Written Options-Hedging Other-Collars											(54,927,515)	(6,472,045)	0	848,059,012	XX	848,059,012	428,337,469	0	0	0	159,109,162	XXX	XXX
0569999. Total-Written Options-Hedging Other											(54,927,515)	(6,472,045)	0	848,059,012	XX	848,059,012	428,337,469	0	0	0	159,109,162	XXX	XXX
0829999. Total-Written Options-Collars											(54,927,515)	(6,472,045)	0	848,059,012	XX	848,059,012	428,337,469	0	0	0	159,109,162	XXX	XXX
0849999. Total-Written Options											(54,927,515)	(6,472,045)	0	848,059,012	XX	848,059,012	428,337,469	0	0	0	159,109,162	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
10933 SWAP 1114	VA HEDGE		Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	11/07/2007	11/09/2017	1	100,000,000	0	0	0	2,953,042	412,524		2,203,466	(2,954,392)	0	0	0	165,521		001
19199 SWAP 1375	VA HEDGE		Interest Rate.	CRLY	1VUV7VQFKUOQSJ21A208.	07/09/2008	07/11/2023	1	1,000,000,000	0	0	0	27,042,777	149,555,311		157,006,072	(15,458,177)	0	0	0	12,021,670		001
336693 IRS 031212 06	VA HEDGE		Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	03/12/2012	03/14/2022	1	126,700,000	0	0	0	997,811	739,060		779,999	41,678	0	0	0	1,337,089		001
336697 IRS 031212 10	VA HEDGE		Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	03/12/2012	03/14/2022	1	141,900,000	0	0	0	889,671	726,477		771,343	63,590	0	0	0	1,497,498		001
561108 IRSLV502695	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	03/06/2015	03/10/2025	1	550,000,000	0	0	0	4,787,259	4,894,752		5,166,117	2,972,918	0	0	0	7,504,314		001
668117 IRSLV504944	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/25/2016	05/27/2026	1	500,000,000	0	0	0	2,285,344	(20,349,085)		(18,048,652)	5,564,065	0	0	0	7,357,086		001
668118 IRSLV504946	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/25/2016	05/27/2026	1	300,000,000	0	0	0	1,376,362	(12,154,324)		(10,771,783)	3,333,864	0	0	0	4,414,252		001
668119 IRSLV504945	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/25/2016	05/27/2026	1	500,000,000	0	0	0	2,290,948	(20,289,164)		(17,986,252)	5,559,093	0	0	0	7,357,086		001
700160 IRSLV505911	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	10/19/2016	10/21/2026	1	90,000,000	0	0	0	(289,972)	4,927,435		4,531,506	(1,072,337)	0	0	0	1,354,718		001
700291 AXA IRS FWD15y10y CSFI	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	10/20/2016	10/24/2041	1	50,000,000	0	0	0	0	1,775,269		1,775,269	(99,737)	0	0	0	1,226,840		001
701757 AXA IRS FWD 15y10y SCN	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	10/26/2016	10/28/2041	1	50,000,000	0	0	0	0	1,687,073		1,687,073	(101,613)	0	0	0	1,227,119		001
703784 AXA IRS FWD 15y10y BNP	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	11/08/2016	11/10/2041	1	50,000,000	0	0	0	0	1,436,122		1,436,122	(106,834)	0	0	0	1,228,026		001
703802 AXA IRS FWD 15y10y CSFI	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	11/08/2016	11/10/2041	1	50,000,000	0	0	0	0	1,285,502		1,285,502	(110,682)	0	0	0	1,228,026		001
706106 AXA IRS FWD 15yr10yr	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	11/14/2016	11/17/2041	1	50,000,000	0	0	0	0	111,878		111,878	(140,009)	0	0	0	1,228,514		001
706493 AXA IRS FWD 2.598 15yr10yr	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	11/16/2016	11/18/2041	1	50,000,000	0	0	0	0	397,985		397,985	(132,585)	0	0	0	1,228,584		001
732143 IRSLV506621	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/02/2017	03/06/2032	1	78,750,000	0	0	0	(155,521)	2,069,692		2,135,545	2,069,692	0	0	0	1,496,307		001
732144 IRSLV506620	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/02/2017	03/06/2042	1	53,000,000	0	0	0	101,723	(1,961,138)		(2,008,405)	(1,961,138)	0	0	0	1,310,252		001
732286 IRSLV506624	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/03/2017	03/07/2032	1	78,750,000	0	0	0	(158,678)	2,089,424		2,152,457	2,089,424	0	0	0	1,496,449		001
732287 IRSLV506623	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/03/2017	03/07/2042	1	53,000,000	0	0	0	104,137	(1,930,942)		(1,976,020)	(1,930,942)	0	0	0	1,310,326		001
735098 IRSLV506680	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	03/13/2017	03/15/2027	1	120,000,000	0	0	0	289,181	(3,123,861)		(3,181,588)	(3,123,861)	0	0	0	1,845,454		001
736295 IRSLV506683	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/15/2017	03/17/2032	1	39,375,000	0	0	0	(101,396)	1,430,217		1,446,867	1,430,217	0	0	0	748,934		001
736296 IRSLV506684	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/15/2017	03/17/2042	1	26,500,000	0	0	0	67,638	(1,322,908)		(1,334,717)	(1,322,908)	0	0	0	655,530		001
737883 IRSLV506745	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/21/2017	03/23/2032	1	78,750,000	0	0	0	798,404	1,495,566		1,506,404	1,495,566	0	0	0	1,498,718		001
737884 IRSLV506744	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/21/2017	03/23/2042	1	53,000,000	0	0	0	(7,842)	(1,438,314)		(1,446,156)	(1,438,314)	0	0	0	1,311,500		001
738119 IRSLV506760	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/22/2017	03/24/2032	1	60,000,000	0	0	0	797,106	791,074		799,236	791,074	0	0	0	1,141,988		001
738120 IRSLV506757	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	03/22/2017	03/24/2027	1	115,000,000	0	0	0	(565,540)	(757,087)		(769,924)	(757,087)	0	0	0	1,770,863		001
738121 IRSLV506761	VA HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55.	03/22/2017	03/24/2042	1	40,000,000	0	0	0	(558,991)	(764,778)		(770,669)	(764,778)	0	0	0	989,866		001
738260 IRSLV506770	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	03/23/2017	03/27/2032	1	60,000,000	0	0	0	(1,148,181)	964,769		968,816	964,769	0	0	0	1,142,312		001
738261 IRSLV506771	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	03/23/2017	03/27/2042	1	40,000,000	0	0	0	406,458	(883,391)		(886,288)	(883,391)	0	0	0	990,033		001
743941 IRSLV506999	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	04/19/2017	04/21/2042	1	40,000,000	0	0	0	(493,856)	661,114		335,836	661,114	0	0	0	991,415		001
743942 IRSLV507000	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	04/19/2017	04/21/2032	1	60,000,000	0	0	0	1,043,417	(642,609)		(180,762)	(642,609)	0	0	0	1,145,007		001
744261 IRSLV507003	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	04/20/2017	04/24/2042	1	40,000,000	0	0	0	(741,323)	550,445		226,812	550,445	0	0	0	991,581		001
744262 IRSLV507004	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	04/20/2017	04/24/2032	1	60,000,000	0	0	0	859,522	(504,870)		(43,961)	(504,870)	0	0	0	1,145,330		001
745618 IRSLV507013	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	04/24/2017	04/26/2032	1	60,000,000	0	0	0	(107,078)	(50,467)		422,127	(50,467)	0	0	0	1,145,545		001
746595 IRSLV507101	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/01/2017	05/03/2027	1	170,000,000	0	0	0	(690,902)	156,370		(1,043,844)	156,370	0	0	0	2,632,877		001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
747600 IRSLV507119	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/08/2017	05/10/2032	1	60,000,000	0	0	0	278,800	300,142		760,575	300,142	0	0	0	1,147,051		001
748082 IRSLV507164	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/11/2017	05/15/2022	1	150,000,000	0	0	0	(410,668)	(106,387)		(970,070)	(106,387)	0	0	0	1,612,876		001
748083 IRSLV507165	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/11/2017	05/15/2022	1	150,000,000	0	0	0	(814,378)	(216,366)		(1,089,262)	(216,366)	0	0	0	1,612,876		001
749095 IRSLV507194	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/15/2017	05/17/2022	1	150,000,000	0	0	0	(367,601)	361,852		(457,868)	361,852	0	0	0	1,613,831		001
749118 AXA FWD 2.7675 17May2032	LIFE HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/15/2017	05/17/2032	1	60,000,000	0	0	0	564,897	526,966		526,966	526,966	0	0	0	1,147,803		001
750188 AXA FWD 2.664 24May2032	LIFE HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	05/19/2017	05/24/2032	1	60,000,000	0	0	0	0	11,685		11,685	11,685	0	0	0	1,148,555		001
771334 IRSLV507635	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	08/31/2017	09/05/2037	1	61,000,000	0	0	0	41,313	(1,610,787)		(1,569,474)	(1,610,787)	0	0	0	1,362,132		001
771335 IRSLV507636	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	08/31/2017	09/05/2047	1	44,500,000	0	0	0	(31,651)	1,448,962		1,417,311	1,448,962	0	0	0	1,217,681		001
772289 IRSLV507641	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/06/2017	09/08/2037	1	61,000,000	0	0	0	35,931	(1,660,216)		(1,624,284)	(1,660,216)	0	0	0	1,362,412		001
772290 IRSLV507642	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/06/2017	09/08/2047	1	44,500,000	0	0	0	(27,666)	1,449,136		1,421,470	1,449,136	0	0	0	1,217,848		001
776722 IRSLV507738	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/26/2017	09/28/2037	1	60,000,000	0	0	0	1,822	(687,429)		(685,607)	(687,429)	0	0	0	1,341,916		001
776723 IRSLV507739	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/26/2017	09/28/2042	1	99,500,000	0	0	0	(3,103)	1,278,837		1,275,734	1,278,837	0	0	0	2,488,045		001
776724 IRSLV507740	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/26/2017	09/28/2047	1	43,000,000	0	0	0	1,352	(638,902)		(637,549)	(638,902)	0	0	0	1,177,872		001
776820 IRSLV507746	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/27/2017	09/29/2037	1	60,125,000	0	0	0	0	(169,936)		(169,936)	(169,936)	0	0	0	1,344,804		001
776821 IRSLV507747	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/27/2017	09/29/2042	1	100,250,000	0	0	0	0	262,841		262,841	262,841	0	0	0	2,506,937		001
776822 IRSLV507748	VA HEDGE		Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	09/27/2017	09/29/2047	1	43,350,000	0	0	0	0	(133,879)		(133,879)	(133,879)	0	0	0	1,187,514		001
336687 IRS 031212 01	VA HEDGE		Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	03/12/2012	03/14/2042	1	59,700,000	0	0	0	98,815	3,759,315		3,797,345	665,010	0	0	0	1,476,549		001
726976 AXA TIP SWAP 03172016	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	04/15/2018	1	50,000,000	0	0	0	441,577	(72,791)		207,988	(72,791)	0	0	0	183,665		003
760311 AXA FWD 1.842 06232017	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55....	06/232017	08/28/2022	1	95,000,000	0	0	0	(39,454)	676,320		636,866	676,320	0	0	0	1,052,486		003
768379 AXA FWD 1.842 06232017-OF01	LIFE HEDGE		Interest Rate.	SGAS	549300AOWZ2GPR0I0B55....	08/11017	08/27/2022	1	95,000,000	0	0	0	(12,161)	(676,339)		(635,500)	(676,339)	0	0	0	1,052,779		003
726977 AXA TIP SWAP 03172016 BOA	LIFE HEDGE		Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	02/15/2017	04/15/2018	1	50,000,000	0	0	0	439,298	(78,309)		201,256	(78,309)	0	0	0	183,665		003
699904 USDJPY 10182016 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	10/18/2016	10/20/2017	1	25,019,879	0	0	0	0	2,319,462		2,319,462	520,567	0	0	0	29,284		003
699905 USDJPY 10182016 XCY AXA GSE	LIFE HEDGE		Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	10/18/2016	10/20/2017	1	24,904,210	0	0	0	0	2,290,499		2,290,499	535,454	0	0	0	29,148		003
706425 USDJPY 11162016 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	11/16/2016	11/20/2017	1	50,165,000	0	0	0	0	2,363,739		2,363,739	(1,012,125)	0	0	0	93,758		003
716629 USDJPY 12162016 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	12/16/2016	12/20/2017	1	49,273,038	0	0	0	0	(1,684,681)		(1,684,681)	(1,204,079)	0	0	0	116,058		003
716645 USDJPY 12162016 XCY AXA GSE	LIFE HEDGE		Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	12/16/2016	12/20/2017	1	49,961,337	0	0	0	0	(1,701,364)		(1,701,364)	(1,241,827)	0	0	0	117,679		003
726952 USDJPY 02152017 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	02/15/2017	02/20/2018	1	25,011,705	0	0	0	0	(92,591)		(92,591)	(100,263)	0	0	0	78,277		003
726953 USDJPY 02152017 XCY AXA GSE	LIFE HEDGE		Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	02/15/2017	02/20/2018	1	24,560,875	0	0	0	0	(95,400)		(95,400)	(102,934)	0	0	0	76,866		003
735664 USDJPY 03142017 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	03/14/2017	03/20/2018	1	34,957,325	0	0	0	0	(322,123)		(322,123)	(351,086)	0	0	0	119,635		003
735665 USDJPY 03142017 XCY AXA GSE	LIFE HEDGE		Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	03/14/2017	03/20/2018	1	39,918,445	0	0	0	0	(366,232)		(366,232)	(399,305)	0	0	0	136,614		003
744081 USDJPY 04202016 XCY AXA SG	LIFE HEDGE		Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	04/20/2017	04/20/2018	1	34,919,454	0	0	0	0	1,309,230		1,309,230	1,390,648	0	0	0	129,887		003
744504 USDJPY 04212016 XCY AXA GSE	LIFE HEDGE		Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	04/21/2017	04/20/2018	1	39,954,999	0	0	0	0	1,410,801		1,410,801	1,357,761	0	0	0	148,618		003
749426 USDJPY 05172016 XCY AXA SCN	LIFE HEDGE		Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	05/17/2017	05/21/2018	1	34,742,705	0	0	0	0	214,081		214,081	204,920	0	0	0	138,792		003
749441 USDJPY 05172016 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/17/2017	05/21/2018	1	40,254,116	0	0	0	0	248,115		248,115	255,469	0	0	0	160,810		003
759602 USDJPY 06192017 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	06/19/2017	06/20/2018	1	75,592,752	0	0	0	0	1,140,816		1,140,816	1,320,431	0	0	0	320,835		003
764394 USDJPY 07182017 XCY AXA BPA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/18/2017	07/20/2018	1	35,805,976	0	0	0	0	319,248		319,248	359,205	0	0	0	160,403		003
764424 USDJPY 07182017 XCY AXA SCN	LIFE HEDGE		Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/18/2017	07/20/2018	1	39,959,167	0	0	0	0	381,176		381,176	454,314	0	0	0	179,009		003
769042 USDJPY 08162017 XCY AXA	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/16/2017	08/20/2018	1	75,334,047	0	0	0	0	1,670,928		1,670,928	2,072,018	0	0	0	354,885		003
774775 USDJPY 09182017 XCY AXA	LIFE HEDGE		Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	09/18/2017	09/20/2018	1	74,553,354	0	0	0	0	660,385		660,385	636,942	0	0	0	367,625		003
746178 AXA XCCY EUR USD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	04/26/2017	06/20/2022	1	10,000,000	0	0	0	7,525	(55,885)		(47,395)	(55,885)	0	0	0	108,666		003
746276 AXA XCCY EUR USD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	04/27/2017	06/20/2022	1	54,000,000	0	0	0	28,916	(297,683)		(252,447)	(297,683)	0	0	0	586,794		003
746453 AXA 04282017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	04/28/2017	06/20/2022	1	12,000,000	0	0	0	9,293	(64,259)		(54,488)	(64,259)	0	0	0	130,399		003
746994 AXA 05042017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/04/2017	06/20/2022	1	40,000,000	0	0	0	32,120	(202,034)		(171,275)	(202,034)	0	0	0	434,663		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
749119 AXA 05152017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2017	06/20/2022	1	4,000,000	0	0	0	3,183	(20,513)		(17,391)	(20,513)	0	0	0	43,466		003
749239 AXA 05162017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/16/2017	06/20/2022	1	92,000,000	0	0	0	78,213	(418,531)		(354,655)	(418,531)	0	0	0	999,724		003
749607 AXA 05172017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/17/2017	06/20/2022	1	33,000,000	0	0	0	29,137	(138,605)		(117,408)	(138,605)	0	0	0	358,597		003
749896 AXA 05182017 XCY EURUSD	LIFE HEDGE		Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	05/18/2017	06/20/2022	1	16,000,000	0	0	0	13,584	(72,982)		(61,844)	(72,982)	0	0	0	173,865		003
750224 AXA 05192017 XCY EURUSD	LIFE HEDGE		Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	05/19/2017	06/20/2022	1	36,000,000	0	0	0	32,542	(143,152)		(121,226)	(143,152)	0	0	0	391,196		003
751141 AXA 05222017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/22/2017	06/20/2022	1	10,000,000	0	0	0	9,290	(37,097)		(31,404)	(37,097)	0	0	0	108,666		003
751321 AXA 05232017 XCY EURUSD	LIFE HEDGE		Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	05/23/2017	06/20/2022	1	20,000,000	0	0	0	18,039	(79,951)		(67,707)	(79,951)	0	0	0	217,331		003
754439 AXA 06082017 XCY EURUSD	LIFE HEDGE		Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	06/08/2017	06/20/2022	1	10,000,000	0	0	0	9,094	(39,182)		(33,178)	(39,182)	0	0	0	108,666		003
754773 AXA 06092017 XCY EURUSD	LIFE HEDGE		Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	06/09/2017	06/20/2022	1	10,000,000	0	0	0	8,962	(40,587)		(34,374)	(40,587)	0	0	0	108,666		003
Swaps - Variation Margin	STATIC	N/A	Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	10/15/2014	10/17/2039	1	0	0	0	3,821,444	0	3,821,444		3,821,444	0	0	0	0	0		001
Swaps - Variation Margin Cleared Swap	STATIC	N/A	Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	10/15/2014	10/17/2039	1	0	0	0	36,870,561	0	36,870,561		36,870,561	0	0	0	0	0		001
Swaps - Variation Margin Anticipatory	Anticipatory	N/A	Interest Rate.	MSNY	9R7GPTSO7KV3UQJZQ078.	10/15/2014	10/17/2039	1	0	0	0	1,218,543	0	1,218,543		1,218,543	0	0	0	0	0		002
0919999. Total-Swaps-Hedging Other-Interest Rate											0	41,910,548	42,548,543	166,376,015	XX	179,855,865	(4,829,611)	0	0	0	110,104,807	XXX	XXX
Swaps - Hedging Other - Credit Default																							
512137 CDX CDX-NAIGS9V4-10Y.Dec.2017	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528.	07/07/2014	12/20/2017	1	289,349,657	CDX-NAIGS9V4-10Y.Dec.2017	(8,647,403)	0	(2,175,055)	(655,709)		(736,084)	2,110,051	0	0	0	8,647,403		004
512138 CDX CDX-NAIGS9V4-10Y.Dec.2017	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528.	07/07/2014	12/20/2017	1	771,599,086	CDX-NAIGS9V4-10Y.Dec.2017	(23,059,740)	0	(4,028,640)	(1,748,557)		(1,962,890)	5,626,803	0	0	0	23,059,740		004
512139 CDX CDX-NAIGS21V1-5Y.Dec.2018	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528.	07/07/2014	12/20/2018	1	350,000,000	CDX-NAIGS21V1-5Y.Dec.2018	(1,120,000)	0	(2,414,225)	(954,927)		(979,232)	336,216	0	0	0	1,120,000		004
512140 CDX CDX-NAIGS21V1-5Y.Dec.2018	PORTFOLIO HEDGE	N/A	Credit	GSE	W22LROWP2IHZNBB6K528.	07/07/2014	12/20/2018	1	200,000,000	CDX-NAIGS21V1-5Y.Dec.2018	(640,000)	0	(476,389)	(545,672)		(559,561)	192,124	0	0	0	640,000		004
0929999. Total-Swaps-Hedging Other-Credit Default											(33,467,143)	0	(9,094,309)	(3,904,864)	XX	(4,237,767)	8,265,194	0	0	0	33,467,143	XXX	XXX
Swaps - Hedging Other - Total Return																							
696813 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/30/2016	10/02/2017	25,000	116,959,000	3M LIBOR	0	0	(9,195,107)	(5,240,175)		(4,858,501)	(4,993,238)	0	0	0	38,132		001
697299 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	10/05/2016	10/06/2017	12,762	94,382,405	3M LIBOR	0	0	(10,392,557)	(5,178,245)		(4,799,621)	(5,419,307)	0	0	0	53,134		001
697498 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	10/06/2016	10/10/2017	25,000	184,059,075	3M LIBOR	0	0	(20,160,412)	(10,974,325)		(10,245,632)	(10,823,550)	0	0	0	133,861		001
709599 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	11/28/2016	11/28/2017	26,000	123,083,246	3M LIBOR	0	0	(12,770,334)	(4,003,896)		(3,858,944)	(1,942,694)	0	0	0	219,487		001
712687 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	12/07/2016	12/07/2017	20,000	95,558,560	3M LIBOR	0	0	(9,131,779)	(2,200,780)		(2,136,237)	(2,196,260)	0	0	0	184,669		001
712829 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	12/08/2016	12/08/2017	36,000	171,756,684	3M LIBOR	0	0	(15,835,388)	(4,210,128)		(4,100,458)	(4,549,968)	0	0	0	335,595		001
722252 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/18/2017	01/18/2018	25,000	118,856,825	3M LIBOR	0	0	(9,259,437)	(3,342,350)		(3,025,216)	(3,342,350)	0	0	0	298,199		001
723628 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	01/24/2017	01/24/2018	15,000	71,596,560	3M LIBOR	0	0	(5,573,077)	(1,722,945)		(1,538,809)	(1,722,945)	0	0	0	184,410		001
726414 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	02/09/2017	02/09/2018	18,000	86,128,956	3M LIBOR	0	0	(5,900,015)	(1,854,450)		(1,693,319)	(1,854,450)	0	0	0	239,192		001
727588 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	02/16/2017	02/16/2018	18,000	86,009,004	3M LIBOR	0	0	(4,361,135)	(1,974,402)		(1,834,741)	(1,974,402)	0	0	0	249,849		001
733711 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/08/2017	03/08/2018	20,000	95,420,380	3M LIBOR	0	0	(3,970,835)	(2,338,960)		(2,271,247)	(2,338,960)	0	0	0	299,295		001
733910 EquityLinkedSwap SPTRMDCP	VA HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	03/09/2017	03/13/2018	20,000	51,199,400	3M LIBOR	0	0	(1,064,100)	(1,738,160)		(1,707,671)	(1,738,160)	0	0	0	166,807		001
737881 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	03/21/2017	03/21/2018	20,000	96,999,000	3M LIBOR	0	0	(6,269,484)	(760,340)		(747,654)	(760,340)	0	0	0	308,976		001
740933 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	03/31/2017	10/03/2017	33,333	248,428,549	3M LIBOR	0	0	(6,708,602)	(10,457,695)		(9,557,473)	(10,457,695)	0	0	0	108,774		001
740934 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	03/31/2017	04/03/2018	16,667	124,218,001	3M LIBOR	0	0	(3,366,331)	(5,229,005)		(4,784,677)	(5,229,005)	0	0	0	427,104		001
742646 EquityLinkedSwap SPGICTR	VA HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	04/10/2017	10/10/2017	140,000	53,675,790	3M LIBOR	0	0	(3,155,659)	(3,299,982)		(3,121,640)	(3,299,982)	0	0	0	41,518		001
743130 EquityLinkedSwap SPGICTR	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	04/13/2017	01/12/2018	140,000	54,693,870	3M LIBOR	0	0	(4,844,421)	(2,281,902)		(2,115,105)	(2,281,902)	0	0	0	132,158		001
743589 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/17/2017	04/17/2018	18,000	85,523,940	3M LIBOR	0	0	(3,683,256)	(2,459,466)		(2,193,480)	(2,459,466)	0	0	0	300,084		001
743590 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	04/17/2017	04/17/2018	18,000	85,523,940	3M LIBOR	0	0	(3,683,256)	(2,459,466)		(2,193,480)	(2,459,466)	0	0	0	300,084		001
754435 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/08/2017	06/08/2018	11,000	83,301,977	3M LIBOR	0	0	(916,806)	(2,131,338)		(2,070,743)	(2,131,338)	0	0	0	339,990		001
759601 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/16/2017	06/18/2018	32,750	252,581,952	3M LIBOR	0	0	(7,307,856)	(1,776,327)		(1,685,055)	(1,776,327)	0	0	0	1,032,485		001
760684 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	06/27/2017	06/28/2018	32,750	253,436,923	3M LIBOR	0	0	(6,323,339)	(1,922,893)		(964,901)	(1,922,893)	0	0	0	1,056,203		001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
761504 EquityLinkedSwap GDUEEGF	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	06/30/2017	07/10/2018	15,000	32,579,625	3M LIBOR	0	0	156,067	(2,606,610)		(2,450,543)	(2,606,610)	0	0	0	143,438		001
762236 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/05/2017	07/05/2018	40,000	295,823,240	3M LIBOR	0	0	1,232,741	(16,230,200)		(14,997,459)	(16,230,200)	0	0	0	1,290,857		001
762466 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/06/2017	07/06/2018	15,000	110,435,445	3M LIBOR	0	0	454,180	(6,584,595)		(6,130,415)	(6,584,595)	0	0	0	482,763		001
766919 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/03/2017	08/03/2018	10,008	76,630,105	3M LIBOR	0	0	206,094	(1,445,666)		(1,239,571)	(1,445,666)	0	0	0	351,392		001
767852 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/09/2017	08/03/2018	10,588	80,314,152	3M LIBOR	0	0	187,734	(2,286,394)		(2,098,660)	(2,286,394)	0	0	0	368,286		001
767853 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/09/2017	08/06/2018	12,660	95,504,242	3M LIBOR	0	0	218,183	(3,260,672)		(3,042,488)	(3,260,672)	0	0	0	440,075		001
769142 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	08/17/2017	08/16/2018	15,000	70,570,980	3M LIBOR	0	0	121,773	(2,748,525)		(2,626,752)	(2,748,525)	0	0	0	330,388		001
769613 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	08/21/2017	02/21/2018	15,000	70,527,240	3M LIBOR	0	0	117,584	(2,792,265)		(2,674,681)	(2,792,265)	0	0	0	221,494		001
769713 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/22/2017	02/22/2018	4,281	32,408,720	3M LIBOR	0	0	48,317	(988,800)		(940,483)	(988,800)	0	0	0	102,134		001
770092 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	08/24/2017	02/22/2018	10,000	47,230,280	3M LIBOR	0	0	68,010	(1,649,390)		(1,581,380)	(1,649,390)	0	0	0	148,843		001
772452 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/07/2017	09/14/2018	12,803	98,616,990	3M LIBOR	0	0	87,565	(1,263,515)		(1,175,950)	(1,263,515)	0	0	0	482,157		001
772804 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/08/2017	09/10/2018	15,000	71,565,285	3M LIBOR	0	0	53,489	(1,754,220)		(1,700,731)	(1,754,220)	0	0	0	347,885		001
773962 EquityLinkedSwap SPTR	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/14/2017	09/14/2018	30,000	145,178,580	3M LIBOR	0	0	74,796	(1,460,430)		(1,385,634)	(1,460,430)	0	0	0	709,805		001
775438 EquityLinkedSwap GDDUEAFE	VA HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	09/22/2017	09/26/2018	13,802	107,274,720	3M LIBOR	0	0	11,262	(399,319)		(388,057)	(399,319)	0	0	0	533,426		001
777160 EquityLinkedSwap RU10INTR	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	09/29/2017	10/01/2018	32,000	248,533,280	3M LIBOR	0	0	-	0		0	0	0	0	0	1,244,368		001
689107 LF97TRUU 09062016	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	09/06/2016	10/01/2017	1	124,998,223	FedFundEffective	0	0	(2,093,239)	0		95,978	2,010,632	0	0	0	32,714		001
696640 LF97TRUU 09292016	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	09/29/2016	10/01/2017	1	88,270,425	FedFundEffective	0	0	(1,479,252)	0		67,777	(2,199,848)	0	0	0	23,101		001
696649 LBUSTRUU 09292016 02	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	09/29/2016	10/01/2017	1	25,670,014	FedFundEffective	0	0	(513,666)	0		26,698	(1,865,299)	0	0	0	6,718		001
696663 LF97TRUU 09292016 03	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	09/29/2016	10/01/2017	1	75,000,000	FedFundEffective	0	0	(1,223,127)	0		61,088	(3,244,532)	0	0	0	19,628		001
696814 LBUSTRUU 09302016	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	09/30/2016	11/01/2017	1	111,379,140	FedFundEffective	0	0	(2,382,665)	0		113,242	(1,075,904)	0	0	0	164,893		001
702637 LF97TRUU 10312016	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	10/31/2016	11/01/2017	1	39,009,667	FedFundEffective	0	0	(656,519)	0		29,953	(1,095,270)	0	0	0	57,753		001
703045 IDCOT20T 11032016	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	11/03/2016	11/02/2017	1	165,689,422	FedFundEffective	0	0	10,870,810	(2,461,393)		(2,634,974)	(2,681,019)	0	0	0	249,101		001
703289 IDCOT20T 11042016 GS	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	11/04/2016	11/07/2017	1	166,620,345	FedFundEffective	0	0	12,663,500	(3,902,973)		(4,050,617)	2,130,362	0	0	0	268,809		001
713177 IDCOT20T 12092016 DB	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86.	12/09/2016	12/06/2017	1	99,708,913	FedFundEffective	0	0	9,900,056	(2,601,981)		(2,687,897)	(1,451,401)	0	0	0	213,597		001
721120 BondTRS1988118.420328	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/09/2017	01/09/2018	1	75,000,000	FedFundEffective	0	0	3,634,532	(1,865,299)		1,769,233	3,381,903	0	0	0	197,263		001
721121 BondTRS1988126.420330	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/09/2017	01/09/2018	1	58,358,000	FedFundEffective	0	0	2,828,054	(1,451,401)		1,376,652	(639,451)	0	0	0	153,492		001
721314 BondTRS1992443.420523	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/11/2017	01/12/2018	1	120,000,000	FedFundEffective	0	0	5,821,284	(3,244,532)		2,576,751	(1,989,320)	0	0	0	320,274		001
721619 BondTRS1995992.420721	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/13/2017	01/16/2018	1	50,900,000	FedFundEffective	0	0	2,480,380	(1,095,270)		1,385,111	(508,980)	0	0	0	138,437		001
721620 BondTRS1995990.420719	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/13/2017	01/16/2018	1	50,000,000	FedFundEffective	0	0	2,436,523	(1,075,904)		1,360,620	958,458	0	0	0	135,990		001
722118 BondTRS1998356.420791	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/17/2017	01/17/2018	1	60,000,000	FedFundEffective	0	0	2,918,177	(2,199,848)		718,329	(1,115,532)	0	0	0	163,941		001
722131 BondTRS1998930.420816	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	01/17/2017	01/17/2018	1	200,000,000	FedFundEffective	0	0	3,586,099	2,010,632		1,096,731	(1,372,385)	0	0	0	546,471		001
722134 LF97TRUU 01172017	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	01/17/2017	01/31/2018	1	50,597,716	FedFundEffective	0	0	(333,717)	0		38,851	(905,276)	0	0	0	146,861		001
722270 BondTRS2002580.421841	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2018	1	100,000,000	FedFundEffective	0	0	4,865,844	(2,681,019)		2,184,825	(127,126)	0	0	0	274,486		001
723944 BondTRS2013734.422933	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	01/26/2017	02/09/2018	1	47,700,000	FedFundEffective	0	0	857,793	2,130,362		2,272,656	(123,752)	0	0	0	143,426		001
731944 BondTRS2055913.426830	VA HEDGE	N/A	Interest Rate.	MSCS	I7331LVCZKQKX5T7XV54	03/01/2017	01/16/2018	1	100,000,000	FedFundEffective	0	0	1,777,845	3,381,903		3,722,248	(99,002)	0	0	0	271,979		001
735155 LBUSTRUU 03132017	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	03/13/2017	04/01/2018	1	50,978,368	FedFundEffective	0	0	(807,895)	0		52,228	(672,317)	0	0	0	180,482		001
738601 IDCOT20T 03242017 CITI	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	03/24/2017	03/24/2018	1	103,117,200	FedFundEffective	0	0	(679,170)	4,675,200		3,996,030	(147,415)	0	0	0	357,005		001
740244 LF97TRUU 03272017 01	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	03/27/2017	04/01/2018	1	75,715,556	FedFundEffective	0	0	(776,431)	0		58,137	(2,515,884)	0	0	0	268,061		001
741104 BondTRS2097580.432469	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41.	04/03/2017	10/04/2017	1	68,800,000	FedFundEffective	0	0	1,578,509	806,791		1,224,299	(1,691,749)	0	0	0	36,012		001
741105 BondTRS2097582.432472	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41.	04/03/2017	10/04/2017	1	91,400,000	FedFundEffective	0	0	1,214,694	1,971,265		1,757,834	(395,230)	0	0	0	47,841		001
741359 IDCOT20T 04042017 SCN	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41.	04/04/2017	04/02/2018	1	103,366,838	FedFundEffective	0	0	(597,259)	4,336,202		3,738,943	1,971,265	0	0	0	366,956		001
741450 BondTRS2100932.432750	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41.	04/05/2017	04/06/2018	1	81,300,000	FedFundEffective	0	0	2,057,184	(639,451)		(767,205)	806,791	0	0	0	291,738		001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
741451 BondTRS2100934.432748	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	04/05/2017	10/06/2017	1	75,000,000	FedFundEffective	0	0	3,449,218	(1,989,320)		(883,852)	(443,458)	0	0	0	48,080		001
742875 BondTRS2106297.433547	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	04/11/2017	04/11/2018	1	37,000,000	FedFundEffective	0	0	944,015	(508,980)		(559,340)	(2,247,082)	0	0	0	134,525		001
742877 BondTRS2106978.433582	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	04/11/2017	10/12/2017	1	125,000,000	FedFundEffective	0	0	2,522,452	958,458		1,605,910	(1,346,675)	0	0	0	113,325		001
742999 BondTRS2108003.433667	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	04/12/2017	10/13/2017	1	60,000,000	FedFundEffective	0	0	1,546,908	(1,115,532)		431,376	797,922	0	0	0	56,617		001
746275 IDCOT20T 04272017	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	04/27/2017	10/25/2017	1	52,183,068	FedFundEffective	0	0	(267,177)	1,766,704		1,499,527	841,320	0	0	0	68,285		001
746450 IDCOT20T 04282017	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	04/28/2017	10/27/2017	1	156,913,513	FedFundEffective	0	0	(790,975)	4,935,698		4,144,723	(1,267,590)	0	0	0	213,386		001
746602 IDCOT20T 05012017 MS	VA HEDGE	N/A	Interest Rate.	MSCS	I7331LVCZKQKX5T7XV54....	05/01/2017	11/02/2017	1	103,599,072	FedFundEffective	0	0	(536,528)	4,300,366		3,763,838	(1,122,229)	0	0	0	155,753		001
760039 IDCOT20T 06212017 DB	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	06/21/2017	01/10/2018	1	69,868,246	FedFundEffective	0	0	(2,653,230)	1,321,652		1,104,732	710,587	0	0	0	184,673		001
761502 BondTRS2197391.443822	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	06/30/2017	10/03/2017	1	75,000,000	FedFundEffective	0	0	1,400,214	(1,372,385)		27,830	569,420	0	0	0	33,997		001
761505 IDCOT20T 06302017	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	06/30/2017	06/13/2018	1	107,185,400	FedFundEffective	0	0	(370,385)	607,000		236,615	(63,056)	0	0	0	448,827		001
761507 IDCOT20T 06302017 CITI	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	06/30/2017	10/05/2017	1	107,185,400	FedFundEffective	0	0	(353,746)	607,000		253,254	409,046	0	0	0	62,726		001
762198 BondTRS2200174.444134	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	07/05/2017	10/04/2017	1	110,000,000	FedFundEffective	0	0	1,671,099	(905,276)		765,823	(1,433,805)	0	0	0	57,577		001
762199 BondTRS2200177.444136	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	07/05/2017	10/04/2017	1	84,800,000	FedFundEffective	0	0	651,941	(127,126)		524,814	(1,433,805)	0	0	0	44,386		001
762207 BondTRS2200166.444119	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	07/05/2017	10/06/2017	1	75,000,000	FedFundEffective	0	0	580,566	(123,752)		456,814	756,763	0	0	0	48,080		001
762208 BondTRS2200168.444117	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	07/05/2017	10/06/2017	1	60,000,000	FedFundEffective	0	0	464,453	(99,002)		365,451	158,412	0	0	0	38,464		001
762209 BondTRS2200170.444115	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	07/05/2017	10/06/2017	1	75,000,000	FedFundEffective	0	0	1,388,849	(672,317)		716,532	440,349	0	0	0	48,080		001
762210 BondTRS2200172.444123	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	07/05/2017	10/03/2017	1	69,400,000	FedFundEffective	0	0	536,785	(147,415)		389,370	(575,816)	0	0	0	31,459		001
762217 BondTRS2200136.444095	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	10/05/2017	1	125,000,000	FedFundEffective	0	0	3,655,992	(2,515,884)		(2,219,266)	(610,313)	0	0	0	73,151		001
762218 BondTRS2200138.444097	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	10/05/2017	1	70,000,000	FedFundEffective	0	0	2,362,817	(1,691,749)		(1,472,682)	(2,159,634)	0	0	0	40,964		001
762220 BondTRS2200145.444103	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	10/05/2017	1	45,700,000	FedFundEffective	0	0	738,535	(395,230)		(370,758)	(2,332,405)	0	0	0	26,744		001
762221 BondTRS2200154.444107	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	01/05/2018	1	75,000,000	FedFundEffective	0	0	946,613	(443,458)		(434,345)	(745,235)	0	0	0	193,317		001
762223 BondTRS2200398.444141	VA HEDGE	N/A	Interest Rate.	CDC	KX1WK48MPD4Y2NCUIZ63..	07/05/2017	10/04/2017	1	100,000,000	FedFundEffective	0	0	2,914,420	(2,247,082)		(2,020,162)	341,455	0	0	0	52,342		001
762237 IDCOT20T 07052017	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	01/09/2018	1	107,068,313	FedFundEffective	0	0	(328,597)	831,124		502,528	(256,447)	0	0	0	281,608		001
762238 IDCOT20T 07052017 2	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/05/2017	01/05/2018	1	106,962,100	FedFundEffective	0	0	(327,779)	830,300		502,521	(508,782)	0	0	0	275,702		001
762381 BondTRS2202028.444207	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/11/2017	1	90,000,000	FedFundEffective	0	0	2,623,961	(1,346,675)		(1,141,463)	(314,703)	0	0	0	78,120		001
762383 BondTRS2202033.444205	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/12/2017	1	86,700,000	FedFundEffective	0	0	687,876	797,922		1,485,798	(625,517)	0	0	0	78,602		001
762384 BondTRS2202030.444199	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/12/2017	1	94,600,000	FedFundEffective	0	0	750,648	841,320		1,591,969	(1,021,577)	0	0	0	85,764		001
762386 BondTRS2202061.444201	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/13/2017	1	63,500,000	FedFundEffective	0	0	2,137,061	(1,267,590)		(1,075,216)	(108,108)	0	0	0	59,920		001
762387 BondTRS2202058.444209	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/13/2017	1	75,000,000	FedFundEffective	0	0	2,186,634	(1,122,229)		(951,219)	(2,247,282)	0	0	0	70,771		001
762388 BondTRS2202037.444203	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/13/2017	1	100,000,000	FedFundEffective	0	0	909,368	710,587		1,619,955	(336,771)	0	0	0	94,362		001
762394 BondTRS2201997.444247	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	07/06/2017	10/12/2017	1	66,400,000	FedFundEffective	0	0	523,353	569,420		1,092,773	413,392	0	0	0	60,198		001
762398 BondTRS2202007.444235	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	07/06/2017	10/17/2017	1	16,500,000	FedFundEffective	0	0	308,393	(63,056)		245,338	299,381	0	0	0	17,805		001
762400 BondTRS2202011.444259	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	07/06/2017	10/17/2017	1	45,200,000	FedFundEffective	0	0	356,531	409,046		765,577	48,005	0	0	0	48,774		001
762404 BondTRS2201987.444229	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	07/06/2017	10/11/2017	1	100,000,000	FedFundEffective	0	0	2,922,030	(1,433,805)		1,488,225	(598,660)	0	0	0	86,800		001
762408 BondTRS2202005.444227	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	07/06/2017	10/17/2017	1	100,000,000	FedFundEffective	0	0	2,922,030	(1,433,805)		1,488,225	(2,192,618)	0	0	0	107,907		001
763136 BondTRS2206899.444692	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	07/10/2017	10/11/2017	1	66,000,000	FedFundEffective	0	0	541,893	756,763		1,298,656	(777,772)	0	0	0	57,288		001
763171 BondTRS2208507.444723	VA HEDGE	N/A	Interest Rate.	HSBU	1IE8VN30JCEQV1H4R804....	07/11/2017	10/11/2017	1	34,000,000	FedFundEffective	0	0	506,191	158,412		175,853	(241,303)	0	0	0	29,512		001
763462 BondTRS2214490.444872	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	07/13/2017	10/11/2017	1	46,000,000	FedFundEffective	0	0	377,514	440,349		817,863	(591,009)	0	0	0	39,928		001
763626 BondTRS2216806.444999	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	07/14/2017	10/12/2017	1	78,400,000	FedFundEffective	0	0	1,236,877	(575,816)		661,062	(146,093)	0	0	0	71,077		001
764139 BondTRS2217903.445049	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/17/2017	10/17/2017	1	28,260,000	FedFundEffective	0	0	839,318	(610,313)		(530,482)	(601,367)	0	0	0	30,494		001
764140 BondTRS2217917.445051	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	07/17/2017	10/17/2017	1	100,000,000	FedFundEffective	0	0	2,969,987	(2,159,634)		(1,877,147)	(490,864)	0	0	0	107,907		001
764141 BondTRS2218379.445088	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	07/17/2017	10/17/2017	1	108,000,000	FedFundEffective	0	0	3,207,586	(2,332,405)		875,182	(616,243)	0	0	0	116,539		001
764142 BondTRS2218381.445086	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	07/17/2017	10/17/2017	1	30,000,000	FedFundEffective	0	0	917,127	(745,235)		171,892	(265,599)	0	0	0	32,372		001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
764143 BondTRS2217937.445053	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	07/17/2017	10/17/2017	1	62,400,000	FedFundEffective	0	0	602,513	341,455		943,967	(2,443,400)	0	0	0	67,334		001
764402 BondTRS2220472.445500	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/18/2017	10/18/2017	1	76,900,000	FedFundEffective	0	0	643,225	(256,447)		386,778	(78,636)	0	0	0	85,386		001
764403 BondTRS2220491.445505	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	07/18/2017	10/18/2017	1	30,000,000	FedFundEffective	0	0	480,469	(508,782)		(28,314)	(1,876,616)	0	0	0	33,310		001
764404 BondTRS2220499.445507	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	07/18/2017	10/18/2017	1	68,600,000	FedFundEffective	0	0	573,451	(314,703)		258,748	(682,713)	0	0	0	76,170		001
764406 BondTRS2220514.445509	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	07/18/2017	10/18/2017	1	50,000,000	FedFundEffective	0	0	792,039	(625,517)		166,522	(4,183,628)	0	0	0	55,517		001
766148 BondTRS2231115.446082	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/25/2017	10/25/2017	1	43,640,000	FedFundEffective	0	0	1,313,865	(1,021,577)		(880,537)	(1,688,847)	0	0	0	57,106		001
766149 BondTRS2231187.446085	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	07/25/2017	10/25/2017	1	40,000,000	FedFundEffective	0	0	614,656	(108,108)		506,548	(383,657)	0	0	0	52,342		001
766150 BondTRS2231117.446080	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/25/2017	10/25/2017	1	96,000,000	FedFundEffective	0	0	2,890,262	(2,247,282)		(1,937,020)	(1,033,788)	0	0	0	125,622		001
766274 BondTRS2232470.446172	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/26/2017	01/25/2018	1	30,000,000	FedFundEffective	0	0	494,050	(336,771)		157,279	(1,019,006)	0	0	0	84,925		001
766275 BondTRS2232472.446174	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	07/26/2017	01/25/2018	1	78,400,000	FedFundEffective	0	0	557,402	413,392		970,794	(1,782,199)	0	0	0	221,938		001
766387 BondTRS2234528.446244	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	07/27/2017	10/27/2017	1	100,000,000	FedFundEffective	0	0	1,623,171	299,381		1,922,552	(1,780,833)	0	0	0	135,990		001
766725 BondTRS2239031.446397	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	08/01/2017	11/02/2017	1	75,000,000	FedFundEffective	0	0	665,472	(265,599)		399,873	(2,845,460)	0	0	0	112,757		001
766728 BondTRS2238754.446375	VA HEDGE	N/A	Interest Rate.	MSCS	I7331LVCZKQKX5T7XV54	08/01/2017	11/02/2017	1	85,000,000	FedFundEffective	0	0	1,032,940	48,005		124,695	(2,955,628)	0	0	0	127,791		001
766872 BondTRS2240772.446482	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	08/02/2017	11/03/2017	1	30,000,000	FedFundEffective	0	0	939,210	(1,033,788)		(94,578)	(1,218,842)	0	0	0	45,781		001
766881 BondTRS2240775.446465	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	08/02/2017	11/03/2017	1	50,000,000	FedFundEffective	0	0	658,461	(777,772)		(119,311)	(937,803)	0	0	0	76,301		001
767625 BondTRS2245790.446998	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	08/07/2017	11/07/2017	1	60,000,000	FedFundEffective	0	0	1,851,396	(1,876,616)		(1,637,720)	(1,300,391)	0	0	0	96,798		001
767626 BondTRS2245822.447000	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	08/07/2017	11/07/2017	1	65,400,000	FedFundEffective	0	0	679,037	(616,243)		62,794	(1,195,804)	0	0	0	105,510		001
767627 BondTRS2245794.447002	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	08/07/2017	11/07/2017	1	68,600,000	FedFundEffective	0	0	626,556	(490,864)		135,692	(2,544,483)	0	0	0	110,672		001
767630 BondTRS2245792.447027	VA HEDGE	N/A	Interest Rate.	CDC	KX1WK48MPD4Y2NCUIZ63..	08/07/2017	11/07/2017	1	50,000,000	FedFundEffective	0	0	1,539,618	(1,688,847)		(1,492,979)	(3,913,088)	0	0	0	80,665		001
767702 BondTRS2247628.447070	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/08/2017	11/08/2017	1	30,000,000	FedFundEffective	0	0	511,136	(598,660)		(87,524)	(1,836,203)	0	0	0	49,032		001
767703 BondTRS2247618.447072	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	08/08/2017	11/08/2017	1	55,400,000	FedFundEffective	0	0	761,370	(682,713)		(613,843)	(3,564,415)	0	0	0	90,545		001
767704 BondTRS2247620.447074	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	08/08/2017	11/08/2017	1	75,500,000	FedFundEffective	0	0	2,325,950	(2,443,400)		(2,146,513)	(5,764,170)	0	0	0	123,396		001
767705 BondTRS2247622.447079	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	08/08/2017	11/08/2017	1	75,000,000	FedFundEffective	0	0	686,722	(601,367)		85,355	(3,080,436)	0	0	0	122,579		001
767706 BondTRS2247624.447080	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	08/08/2017	11/08/2017	1	100,000,000	FedFundEffective	0	0	2,047,298	(2,192,618)		(145,320)	(4,933,919)	0	0	0	163,439		001
767707 BondTRS2247626.447082	VA HEDGE	N/A	Interest Rate.	CDC	KX1WK48MPD4Y2NCUIZ63..	08/08/2017	11/08/2017	1	43,600,000	FedFundEffective	0	0	401,073	(383,657)		17,416	(872,251)	0	0	0	71,259		001
768123 BondTRS2250883.447261	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	08/10/2017	11/08/2017	1	150,000,000	FedFundEffective	0	0	3,088,698	(4,183,628)		(1,094,930)	(3,922,996)	0	0	0	245,159		001
768733 BondTRS2254296.447716	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/15/2017	11/15/2017	1	78,800,000	FedFundEffective	0	0	844,901	(591,009)		253,893	(2,929,683)	0	0	0	139,871		001
768734 BondTRS2254294.447714	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/15/2017	11/15/2017	1	30,000,000	FedFundEffective	0	0	136,656	(146,093)		(9,437)	(719,088)	0	0	0	53,251		001
768735 BondTRS2254292.447712	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/15/2017	11/15/2017	1	65,000,000	FedFundEffective	0	0	282,276	(241,303)		40,973	(2,658,893)	0	0	0	115,376		001
769028 BondTRS2256044.448446	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/16/2017	11/16/2017	1	59,700,000	FedFundEffective	0	0	119,242	(78,636)		40,606	(2,211,623)	0	0	0	107,114		001
769621 BondTRS2262951.449099	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/21/2017	11/20/2017	1	55,250,000	FedFundEffective	0	0	119,751	(1,019,006)		(899,256)	(2,425,758)	0	0	0	103,262		001
769622 BondTRS2262955.449101	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/21/2017	11/20/2017	1	69,500,000	FedFundEffective	0	0	670,984	(1,782,199)		(1,111,215)	0	0	0	0	129,895		001
769708 BondTRS2264549.449227	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	08/22/2017	11/21/2017	1	100,000,000	FedFundEffective	0	0	1,103,291	(2,845,460)		(1,742,169)	0	0	0	0	188,723		001
769712 BondTRS2264571.449273	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	08/22/2017	11/21/2017	1	67,000,000	FedFundEffective	0	0	734,710	(1,780,833)		(1,046,123)	0	0	0	0	126,445		001
770271 BondTRS2269379.449640	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	08/25/2017	11/27/2017	1	100,000,000	FedFundEffective	0	0	987,224	(2,955,628)		(1,968,404)	(1,333,345)	0	0	0	199,314		001
771502 BondTRS2274206.450002	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/01/2017	12/04/2017	1	91,400,000	FedFundEffective	0	0	263,751	(2,211,623)		(1,947,872)	(96,528)	0	0	0	192,853		001
771503 BondTRS2274222.450004	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/01/2017	12/04/2017	1	71,300,000	FedFundEffective	0	0	825,617	(2,425,758)		(1,600,141)	10,544	0	0	0	150,442		001
772120 BondTRS2275146.450063	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/05/2017	12/05/2017	1	26,600,000	FedFundEffective	0	0	74,124	(872,251)		(798,127)	(632,533)	0	0	0	56,556		001
772122 BondTRS2275573.450142	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	09/05/2017	12/06/2017	1	68,700,000	FedFundEffective	0	0	701,357	(2,929,683)		(2,228,326)	0	0	0	0	147,169		001
772123 BondTRS2275575.450144	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	09/05/2017	12/06/2017	1	75,000,000	FedFundEffective	0	0	1,646,316	(3,922,996)		(2,276,680)	0	0	0	0	160,665		001
772124 BondTRS2275577.450140	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	09/05/2017	12/06/2017	1	140,100,000	FedFundEffective	0	0	748,519	(4,933,919)		(4,185,399)	0	0	0	0	300,123		001
772125 BondTRS2275579.450141	VA HEDGE	N/A	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	09/05/2017	12/06/2017	1	75,500,000	FedFundEffective	0	0	403,378	(2,658,893)		(2,255,515)	0	0	0	0	161,736		001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
772126 BondTRS2275148.450055	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	09/05/2017	12/06/2017	1	25,000,000	FedFundEffective	0	0	56,205	(719,088)		(662,883)	0	0	0	0	53,555		001
772408 BondTRS2278810.450283	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	09/07/2017	12/07/2017	1	79,000,000	FedFundEffective	0	0	502,272	(3,080,436)		(2,578,164)	0	0	0	0	170,492		001
773145 BondTRS2281649.450671	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	09/11/2017	12/12/2017	1	137,700,000	FedFundEffective	0	0	428,466	(3,564,415)		(3,135,950)	(2,691,018)	0	0	0	307,907		001
773146 BondTRS2281651.450679	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	09/11/2017	12/12/2017	1	160,500,000	FedFundEffective	0	0	1,896,667	(5,764,170)		(3,867,503)	(3,212,579)	0	0	0	358,889		001
773320 BondTRS2283163.450871	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	09/12/2017	12/13/2017	1	91,200,000	FedFundEffective	0	0	958,992	(2,544,483)		(1,585,491)	(4,441,706)	0	0	0	205,321		001
773321 BondTRS2283165.450873	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	09/12/2017	12/13/2017	1	110,000,000	FedFundEffective	0	0	2,060,332	(3,913,088)		(1,852,756)	0	0	0	0	247,646		001
773381 BondTRS2283296.450883	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	09/12/2017	03/13/2018	1	100,000,000	FedFundEffective	0	0	304,472	(1,836,203)		(1,531,731)	4,675,200	0	0	0	335,155		001
773595 BondTRS2284576.450935	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	09/13/2017	11/15/2017	1	44,500,000	FedFundEffective	0	0	530,372	(1,300,391)		(770,019)	0	0	0	0	78,988		001
773596 BondTRS2284578.450946	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	09/13/2017	11/15/2017	1	46,400,000	FedFundEffective	0	0	490,218	(1,218,842)		(728,625)	0	0	0	0	82,361		001
773597 BondTRS2284581.450944	VA HEDGE	N/A	Interest Rate.	JPCH	7H6GLXDRUGQFU57RNE97	09/13/2017	11/15/2017	1	45,800,000	FedFundEffective	0	0	483,903	(1,195,804)		(711,901)	4,336,202	0	0	0	81,296		001
773604 BondTRS2284569.450933	VA HEDGE	N/A	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	09/13/2017	12/14/2017	1	50,000,000	FedFundEffective	0	0	154,829	(937,803)		(782,974)	4,935,698	0	0	0	113,325		001
775156 LBUSTRUU SCN 09202017 2	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/20/2017	10/01/2018	1	34,653,820	FedFundEffective	0	0	-	0		0	1,766,704	0	0	0	173,506		001
776609 BondTRS2297550	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573....	09/25/2017	04/02/2018	1	62,384,400	FedFundEffective	0	0	-	0		0	4,300,366	0	0	0	221,467		001
776610 BondTRS2297569	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573....	09/25/2017	08/01/2018	1	62,384,400	FedFundEffective	0	0	-	0		0	1,321,652	0	0	0	285,134		001
776611 BondTRS2297574	VA HEDGE	N/A	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573....	09/25/2017	10/01/2018	1	62,384,400	FedFundEffective	0	0	-	0		0	831,124	0	0	0	312,349		001
776727 IDCOT20T 09262017	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	09/26/2017	03/26/2018	1	71,051,158	FedFundEffective	0	0	(5,368)	(1,116,312)		(1,121,680)	830,300	0	0	0	247,390		001
776808 BondTRS2299600.452395	VA HEDGE	N/A	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	09/27/2017	11/27/2017	1	100,000,000	FedFundEffective	0	0	1,112,909	(1,333,345)		(220,436)	607,000	0	0	0	199,314		001
777058 SCN LF97TRUU 09282017	VA HEDGE	N/A	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/28/2017	10/01/2018	1	25,993,500	FedFundEffective	0	0	-	0		0	607,000	0	0	0	130,145		001
777161 BondTRS2304061.453065	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2017	11/29/2017	1	26,600,000	FedFundEffective	0	0	99,750	10,544		110,294	0	0	0	0	53,924		001
777163 BondTRS2304262.453107	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2017	11/29/2017	1	67,000,000	FedFundEffective	0	0	764,674	(632,533)		132,141	(1,116,312)	0	0	0	135,823		001
777164 BondTRS2304269.453124	VA HEDGE	N/A	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2017	11/29/2017	1	46,000,000	FedFundEffective	0	0	180,000	(96,528)		83,472	0	0	0	0	93,252		001
764755 BondTRS2226356.445676	VA HEDGE	N/A	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	07/20/2017	10/24/2017	1	250,000,000	FedFundEffective	0	0	1,428,020	(2,306,092)		(878,072)	(2,306,092)	0	0	0	320,530		001
722839 BondTRS2006398.422396	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	01/20/2017	01/23/2018	1	95,000,000	FedFundEffective	0	0	705,063	3,035,231		2,552,794	3,035,231	0	0	0	266,622		001
762382 BondTRS2202026.444213	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/11/2017	1	10,000,000	FedFundEffective	0	0	63,907	91,316		155,223	91,316	0	0	0	8,680		001
762385 BondTRS2202035.444211	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/12/2017	1	200,000,000	FedFundEffective	0	0	1,278,139	1,826,312		3,104,451	1,826,312	0	0	0	181,319		001
762389 BondTRS2202023.444215	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/06/2017	10/11/2017	1	117,641,500	FedFundEffective	0	0	1,484,524	362,415		376,420	362,415	0	0	0	102,113		001
764407 BondTRS2220517.445511	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	07/18/2017	10/18/2017	1	94,000,000	FedFundEffective	0	0	1,222,465	(904,568)		317,897	(904,568)	0	0	0	104,373		001
764625 BondTRS2223424.445582	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/19/2017	10/19/2017	1	47,000,000	FedFundEffective	0	0	612,735	(514,280)		(489,044)	(514,280)	0	0	0	53,616		001
766106 BondTRS2229800.446043	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	07/24/2017	01/23/2018	1	121,275,200	FedFundEffective	0	0	1,590,335	(2,032,108)		(1,957,713)	(2,032,108)	0	0	0	340,365		001
767855 BondTRS2249106.447138	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/09/2017	11/09/2017	1	165,746,400	FedFundEffective	0	0	1,247,058	(2,598,610)		(1,351,552)	(2,598,610)	0	0	0	274,345		001
768124 BondTRS2250927.447284	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/10/2017	02/08/2018	1	200,000,000	FedFundEffective	0	0	1,287,001	(2,539,166)		(1,252,165)	(2,539,166)	0	0	0	599,086		001
768647 BondTRS2253850.447672	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	08/14/2017	02/14/2018	1	310,000,000	FedFundEffective	0	0	2,035,540	(4,302,149)		(2,266,609)	(4,302,149)	0	0	0	949,611		001
768736 BondTRS2254480.447722	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	08/15/2017	02/15/2018	1	250,000,000	FedFundEffective	0	0	53,811	(1,055,803)		(1,001,992)	(1,055,803)	0	0	0	768,605		001
768745 BondTRS2255297.448402	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	08/15/2017	02/15/2018	1	270,000,000	FedFundEffective	0	0	86,326	(1,227,787)		(1,141,461)	(1,227,787)	0	0	0	830,093		001
769029 BondTRS2256777.448464	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	08/16/2017	02/16/2018	1	130,000,000	FedFundEffective	0	0	574,336	(1,022,843)		(448,507)	(1,022,843)	0	0	0	401,120		001
770122 BondTRS2268414.449548	VA HEDGE	N/A	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	08/24/2017	02/27/2018	1	100,000,000	FedFundEffective	0	0	52,969	(1,005,881)		(952,912)	(1,005,881)	0	0	0	320,530		001
772407 BondTRS2278808.450281	VA HEDGE	N/A	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	09/07/2017	03/06/2018	1	100,000,000	FedFundEffective	0	0	850,559	(4,483,583)		(3,633,024)	(4,483,583)	0	0	0	327,924		001
0949999. Total-Swaps-Hedging Other-Total Return											0	0	16,837,409	(235,005,995)	XX	(130,783,024)	##########	0	0	0	37,416,843	XXX	XXX
Swaps - Hedging Other - Other																							
500340 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41..	05/14/2014	12/15/2017	1	87,505	S&P500	0	0	0	(541,631)		(541,631)	(233,295)	0	0	0	200		001
500342 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804....	05/14/2014	12/15/2017	1	215,460	Russel2000	0	0	0	(1,642,040)		(1,642,040)	(623,766)	0	0	0	492		001
500344 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/14/2014	12/15/2017	1	437,525	S&P500	0	0	0	(2,708,155)		(2,708,155)	(1,166,474)	0	0	0	998		001
500345 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86...	05/14/2014	12/15/2017	1	98,280	EFA.UP	0	0	0	(654,821)		(654,821)	(206,096)	0	0	0	224		001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
500606 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	12/15/2017	1	197,820	EFA.UP	0	0	0	(1,339,147)		(1,339,147)	(412,357)	0	0	0	451		001
500609 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/15/2014	12/15/2017	1	263,160	S&P500	0	0	0	(1,638,002)		(1,638,002)	(699,958)	0	0	0	600		001
500611 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	05/15/2014	12/15/2017	1	263,160	S&P500	0	0	0	(1,638,002)		(1,638,002)	(699,958)	0	0	0	600		001
500614 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	05/15/2014	12/15/2017	1	263,160	S&P500	0	0	0	(1,638,002)		(1,638,002)	(699,958)	0	0	0	600		001
500617 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	05/15/2014	12/15/2017	1	263,805	S&P500	0	0	0	(1,651,143)		(1,651,143)	(700,032)	0	0	0	602		001
500625 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2014	12/15/2017	1	217,560	Russel2000	0	0	0	(1,696,032)		(1,696,032)	(624,070)	0	0	0	496		001
500626 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	05/15/2014	12/15/2017	1	217,560	Russel2000	0	0	0	(1,696,032)		(1,696,032)	(624,070)	0	0	0	496		001
515735 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	GSFM	VF1AUT09OCSW5Y7OE568.	07/23/2014	12/15/2017	1	277,830	EFA.UP	0	0	0	(1,578,877)		(1,578,877)	(616,120)	0	0	0	634		001
515737 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	BPA	R0MUWSFPU8MPRO8K5P83	07/23/2014	12/15/2017	1	642,600	Russel2000	0	0	0	(4,829,687)		(4,829,687)	(1,870,757)	0	0	0	1,466		001
515746 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27.	07/23/2014	12/15/2017	1	390,960	S&P500	0	0	0	(2,753,263)		(2,753,263)	(984,668)	0	0	0	892		001
515747 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	07/23/2014	12/15/2017	1	1,386,750	S&P500	0	0	0	(9,672,702)		(9,672,702)	(3,508,121)	0	0	0	3,164		001
701622 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	10/24/2016	12/15/2017	1	121,510	S&P500	0	0	0	(1,062,630)		(1,062,630)	(937,687)	0	0	0	277		001
715485 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	12/14/2016	12/15/2017	1	258,464	S&P500	0	0	0	(2,073,768)		(2,073,768)	(2,102,597)	0	0	0	590		001
715495 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	12/14/2016	12/15/2017	1	58,905	Russel2000	0	0	0	(512,304)		(512,304)	(521,109)	0	0	0	134		001
715525 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	12/14/2016	12/15/2017	1	57,240	EFA.UP	0	0	0	(501,881)		(501,881)	(390,082)	0	0	0	131		001
723937 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	01/26/2017	12/15/2017	1	50,700	EFA.UP	0	0	0	(389,293)		(389,293)	(389,293)	0	0	0	116		001
723939 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	01/26/2017	12/15/2017	1	49,720	Russel2000	0	0	0	(361,626)		(361,626)	(361,626)	0	0	0	113		001
723963 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	01/26/2017	12/15/2017	1	215,400	S&P500	0	0	0	(1,478,868)		(1,478,868)	(1,478,868)	0	0	0	491		001
729463 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	02/22/2017	12/21/2018	1	387,000	S&P500	0	0	0	(1,565,704)		(1,565,704)	(1,565,704)	0	0	0	2,141		001
729472 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	DBL	7LTWFZYICNSX8D621K86.	02/22/2017	12/21/2018	1	194,000	S&P500	0	0	0	(792,372)		(792,372)	(792,372)	0	0	0	1,073		001
729473 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	02/22/2017	12/21/2018	1	42,500	EFA.UP	0	0	0	(224,507)		(224,507)	(224,507)	0	0	0	235		001
729475 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	02/22/2017	12/21/2018	1	101,760	EFA.UP	0	0	0	(533,812)		(533,812)	(533,812)	0	0	0	563		001
729477 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	WMST	4PQUHN3JPFGFNF3BB653.	02/22/2017	12/21/2018	1	135,100	Russel2000	0	0	0	(672,872)		(672,872)	(672,872)	0	0	0	748		001
741464 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	CSFI	E58DKGMJYYYJLN8C3868.	04/05/2017	12/21/2018	1	62,400	Russel2000	0	0	0	(147,240)		(147,240)	(147,240)	0	0	0	345		001
741466 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/05/2017	12/21/2018	1	274,400	S&P500	0	0	0	(402,945)		(402,945)	(402,945)	0	0	0	1,518		001
741468 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	04/05/2017	12/21/2018	1	64,200	EFA.UP	0	0	0	(181,782)		(181,782)	(181,782)	0	0	0	355		001
745702 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	04/24/2017	12/21/2018	1	273,000	S&P500	0	0	0	(376,048)		(376,048)	(376,048)	0	0	0	1,511		001
745704 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	04/24/2017	12/21/2018	1	60,840	Russel2000	0	0	0	(110,907)		(110,907)	(110,907)	0	0	0	337		001
745706 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	CDC	KX1WK48MPD4Y2NCUIZ63.	04/24/2017	12/21/2018	1	62,250	EFA.UP	0	0	0	(141,450)		(141,450)	(141,450)	0	0	0	344		001
766151 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	JPCH	7H6GLXDRUGQFU57RNE97	07/25/2017	12/21/2018	1	318,250	S&P500	0	0	0	(156,246)		(156,246)	(156,246)	0	0	0	1,761		001
766152 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	CITI	E57ODZWZ7FF32TWEFA76.	07/25/2017	12/21/2018	1	72,250	Russel2000	0	0	0	(106,239)		(106,239)	(106,239)	0	0	0	400		001
766153 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	07/25/2017	12/21/2018	1	74,800	EFA.UP	0	0	0	(165,002)		(165,002)	(165,002)	0	0	0	414		001
775012 VarianceSwap S&P500	VA HEDGE	N/A	Equity/Index.	HSBU	1IE8VN30JCEQV1H4R804.	09/19/2017	06/15/2018	1	240,720	S&P500	0	0	0	(98,153)		(98,153)	(98,153)	0	0	0	1,012		001
775013 VarianceSwap Russel2000	VA HEDGE	N/A	Equity/Index.	SCN	O2RNE8IBXP4R0TD8PU41.	09/19/2017	06/15/2018	1	39,150	Russel2000	0	0	0	(42,498)		(42,498)	(42,498)	0	0	0	165		001
775014 VarianceSwap EFA.UP	VA HEDGE	N/A	Equity/Index.	BBI	G5GSEF7VJP5I7OUK5573.	09/19/2017	06/15/2018	1	35,820	EFA.UP	0	0	0	(76,374)		(76,374)	(76,374)	0	0	0	151		001
0959999. Total-Swaps-Hedging Other-Other											0	0	0	(47,852,058)	XX	(47,852,058)	(25,645,112)	0	0	0	26,842	XXX	XXX
0969999. Total-Swaps-Hedging Other											(33,467,143)	41,910,548	50,291,643	(120,386,903)	XX	(3,016,984)	##########	0	0	0	181,015,634	XXX	XXX
Swaps - Replications - Interest Rate																							
341027 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Schedule D, Part I	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573.	04/05/2012	02/15/2042	1	10,000,000	CPT	0	0	375,357	0		(158,437)	0	0	0	0	246,954		004
432346 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Schedule D, Part I	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868.	07/10/2013	02/15/2043	1	25,000,000	CPI	0	0	932,490	0		(1,607,663)	0	0	0	0	629,912		004
528823 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Schedule D, Part I	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	10/01/2014	02/15/2043	1	55,000,000	CPT	0	0	1,429,605	0		(702,065)	0	0	0	0	1,385,807		004
530441 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Schedule D, Part I	Interest Rate.	WRBS	RR3QWICWWIPCS8A4S074.	10/07/2014	02/15/2043	1	80,000,000	CPI	0	0	1,804,061	0		(1,445,481)	0	0	0	0	2,015,719		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
540807 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	12/02/2014	02/15/2043	1	25,000,000	CPT	0	0	535,673	0	..	(1,232,370)	0	0	0	0	629,912		004
540808 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	854,285	0	..	(1,252,879)	0	0	0	0	629,912		004
540809 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	12/02/2014	02/15/2043	1	50,000,000	CPI	0	0	1,720,893	0	..	(2,293,394)	0	0	0	0	1,259,824		004
558181 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573....	02/23/2015	02/15/2042	1	75,000,000	CPI	0	0	2,748,104	0	..	(4,665,083)	0	0	0	0	1,852,155		004
559222 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	CRLY	1VUV7VQFKUOQSJ21A208..	02/26/2015	02/15/2042	1	50,000,000	CPT	0	0	1,611,475	0	..	(2,806,667)	0	0	0	0	1,234,770		004
561123 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	03/06/2015	02/15/2042	1	30,000,000	CPT	0	0	985,539	0	..	(2,131,305)	0	0	0	0	740,862		004
566680 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	03/30/2015	02/15/2042	1	50,000,000	CPI	0	0	1,554,921	0	..	(3,707,827)	0	0	0	0	1,234,770		004
607588 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	09/18/2015	02/15/2042	1	50,000,000	CPT	0	0	1,795,255	0	..	(6,114,385)	0	0	0	0	1,234,770		004
608144 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BBI	G5GSEF7VJP5I7OUK5573....	09/21/2015	02/15/2042	1	42,000,000	CPI	0	0	1,343,926	0	..	(5,575,290)	0	0	0	0	1,037,207		004
608326 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	SCN	O2RNE8IBXP4R0TD8PU41..	09/22/2015	02/15/2041	1	25,000,000	CPI	0	0	575,726	0	..	(3,196,779)	0	0	0	0	604,599		004
609270 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	09/25/2015	02/15/2041	1	50,000,000	CPT	0	0	1,155,183	0	..	(6,674,698)	0	0	0	0	1,209,197		004
609776 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	CSFI	E58DKGMJYYYJLN8C3868..	09/28/2015	02/15/2041	1	50,000,000	CPT	0	0	1,531,146	0	..	(7,420,410)	0	0	0	0	1,209,197		004
610645 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	09/30/2015	02/15/2041	1	50,000,000	CPT	0	0	1,111,644	0	..	(7,936,313)	0	0	0	0	1,209,197		004
612607 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	10/08/2015	02/15/2041	1	25,000,000	CPI	0	0	812,477	0	..	(2,581,258)	0	0	0	0	604,599		004
615125 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	10/14/2015	02/15/2041	1	20,000,000	CPI	0	0	618,402	0	..	(2,619,464)	0	0	0	0	483,679		004
615626 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BPA	R0MUWSFPU8MPRO8K5P83	10/15/2015	02/15/2041	1	50,000,000	CPT	0	0	1,566,311	0	..	(6,182,403)	0	0	0	0	1,209,197		004
616276 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	10/20/2015	02/15/2041	1	50,000,000	CPT	0	0	1,597,951	0	..	(6,238,814)	0	0	0	0	1,209,197		004
617604 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	GSE	W22LROWP2IHZNBB6K528.	10/26/2015	02/15/2041	1	20,000,000	CPI	0	0	699,196	0	..	(2,165,458)	0	0	0	0	483,679		004
617688 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	DBL	7LTWFZYICNSX8D621K86...	10/27/2015	02/15/2041	1	10,000,000	CPT	0	0	111,027	0	..	(1,160,129)	0	0	0	0	241,839		004
618589 AXA TIP SWAP GA CPI	PORTFOLIO HEDGE	Part I	Interest Rate.	BOA	B4TYDEB6GKMZO031MB27.	10/29/2015	02/15/2041	1	35,000,000	CPT	0	0	1,149,012	0	..	(3,663,748)	0	0	0	0	846,438		004
568087 AXA TIP SWAP GA CPTFEMU	PORTFOLIO HEDGE	Part I	Interest Rate.	CITI	E57ODZWZ7FF32TWEFA76.	04/07/2015	07/25/2040	1	5,000,000	CPT	0	0	203,159	0	..	156,510	0	0	0	0	119,459		004
0979999. Total-Swaps-Replications-Interest Rate											0	0	28,822,818	0	XX	(83,375,812)	0	0	0	0	23,562,853	XXX	XXX
Swaps - Replications - Credit Default																							
420285 GE 2.7 09Oct22	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27.	04/24/2013	06/20/2018	1	5,000,000	GE 2.7 09Oct22	7,398	0	37,917	33,262	..	34,790	(24,458)	0	0	0	21,221		004
421431 GE 2.7 09Oct22	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573....	05/02/2013	06/20/2018	1	5,000,000	GE 2.7 09Oct22	14,773	0	37,917	33,262	..	34,790	(24,458)	0	0	0	21,221		004
422261 GE 2.7 09Oct22	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27.	05/08/2013	06/20/2018	1	5,000,000	GE 2.7 09Oct22	31,956	0	37,917	33,262	..	34,790	(24,458)	0	0	0	21,221		004
422265 VRZN 2.55 17Jun19	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573....	05/08/2013	06/20/2018	1	5,000,000	VRZN 2.55 17Jun19	71,772	0	37,917	28,661	..	30,189	(18,641)	0	0	0	21,221		004
422331 GE 2.7 09Oct22	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54....	05/09/2013	06/20/2018	1	5,000,000	GE 2.7 09Oct22	39,368	0	37,917	33,262	..	34,790	(24,458)	0	0	0	21,221		004
422400 JCI 5 30Mar20	PORTFOLIO HEDGE	Part I	Credit	JPCH	7H6GLXDRUGQFU57RNE97	05/09/2013	06/20/2018	1	5,000,000	JCI 5 30Mar20	36,891	0	37,917	34,517	..	36,045	(33,030)	0	0	0	21,221		004
422434 DOW 7.375 01Nov29	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573....	05/10/2013	06/20/2018	1	10,000,000	DOW 7.375 01Nov29	83,646	0	75,833	68,680	..	71,736	(50,662)	0	0	0	42,443		004
422610 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54....	05/13/2013	06/20/2018	1	10,000,000	VLOC 8.75 15Jun30	9,755	0	75,833	69,153	..	72,209	(41,969)	0	0	0	42,443		004
422682 CBSCOR 4.625 15May18	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868..	05/14/2013	06/20/2018	1	15,000,000	CBSCOR 4.625 15May18	258,686	0	113,750	100,658	..	105,241	(91,631)	0	0	0	63,664		004
422736 TSN 4.5 15Jun22	PORTFOLIO HEDGE	Part I	Credit	GSE	W22LROWP2IHZNBB6K528.	05/15/2013	06/20/2018	1	15,000,000	TSN 4.5 15Jun22	18,262	0	113,750	102,744	..	107,327	(77,151)	0	0	0	63,664		004
423245 F 6.5 01Aug18	PORTFOLIO HEDGE	Part I	Credit	DBL	7LTWFZYICNSX8D621K86...	05/16/2013	06/20/2018	1	15,000,000	F 6.5 01Aug18	2,484,331	0	568,750	534,678	..	557,594	(472,790)	0	0	0	63,664		004
423472 DOW 7.375 01Nov29	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573....	05/17/2013	06/20/2018	1	5,000,000	DOW 7.375 01Nov29	36,724	0	37,917	34,340	..	35,868	(25,331)	0	0	0	21,221		004
423473 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27.	05/17/2013	06/20/2018	1	5,000,000	VLOC 8.75 15Jun30	14,634	0	37,917	34,577	..	36,104	(20,984)	0	0	0	21,221		004
425457 HOT 6.75 15May18	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54....	05/29/2013	06/20/2018	1	15,000,000	HOT 6.75 15May18	211,962	0	113,750	103,739	..	108,322	(90,688)	0	0	0	63,664		004
425481 LUV 2.65 05Nov20	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573....	05/29/2013	06/20/2018	1	15,000,000	LUV 2.65 05Nov20	27,484	0	113,750	101,199	..	105,782	(89,850)	0	0	0	63,664		004
426312 KR 6.15 15Jan20	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54....	06/04/2013	06/20/2018	1	15,000,000	KR 6.15 15Jan20	170,821	0	113,750	90,355	..	94,938	(97,661)	0	0	0	63,664		004
426432 ECACN 6.5 15May19	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27.	06/05/2013	06/20/2018	1	15,000,000	ECACN 6.5 15May19	(192,012)	0	113,750	97,089	..	101,672	8,805	0	0	0	63,664		004
427254 JCI 5 30Mar20	PORTFOLIO HEDGE	Part I	Credit	DBL	7LTWFZYICNSX8D621K86...	06/11/2013	06/20/2018	1	10,000,000	JCI 5 30Mar20	52,736	0	75,833	69,034	..	72,089	(66,060)	0	0	0	42,443		004
427443 TSN 4.5 15Jun22	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	06/12/2013	06/20/2018	1	10,000,000	TSN 4.5 15Jun22	19,117	0	75,833	68,496	..	71,552	(51,434)	0	0	0	42,443		004
429897 ECACN 6.5 15May19	PORTFOLIO HEDGE	Part I	Credit	GSE	W22LROWP2IHZNBB6K528.	06/20/2013	09/20/2018	1	10,000,000	ECACN 6.5 15May19	(242,748)	0	75,833	85,481	..	88,537	27,897	0	0	0	49,310		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
440586 F 6.5 01Aug18	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	08/21/2013	09/20/2018	1	15,000,000	F 6.5 01Aug18	2,384,887	0	568,750	718,914		741,831	(445,585)	0	0	0	73,965		004
576256 HAL-EnSvcs 8.75 15Feb21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/20/2015	06/20/2020	1	5,000,000	HAL-EnSvcs 8.75 15Feb21	119,432	0	37,917	106,145		107,673	18,228	0	0	0	41,256		004
593614 IP 7.5 15Aug21 Struc	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	08/03/2015	12/20/2020	1	6,300,000	IP 7.5 15Aug21 Struc	80,076	0	47,775	153,759		155,684	18,865	0	0	0	56,566		004
593615 COX-CommInc 6.8 01Aug28	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	4,800,000	COX-CommInc 6.8 01Aug28	31,558	0	36,400	99,471		100,937	70,146	0	0	0	43,098		004
593616 CNATUR 2.95 15Jan23 BondCall	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/03/2015	12/20/2020	1	9,600,000	CNATUR 2.95 15Jan23 BondCall	(293,574)	0	72,800	179,621		182,554	201,987	0	0	0	86,195		004
593617 JPM 6 15Jan18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	16,800,000	JPM 6 15Jan18	243,807	0	127,400	375,868		381,001	61,953	0	0	0	150,842		004
593618 WMI 4.75 30Jun20	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/03/2015	12/20/2020	1	8,400,000	WMI 4.75 30Jun20	128,405	0	63,700	201,373		203,940	371	0	0	0	75,421		004
593619 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/03/2015	12/20/2020	1	9,800,000	VLOC 8.75 15Jun30	32,123	0	74,317	244,981		247,976	176,534	0	0	0	87,991		004
593621 KSS 6.25 15Dec17	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	7,300,000	KSS 6.25 15Dec17	15,630	0	55,358	67,489		69,720	130,103	0	0	0	65,544		004
593622 HOT 6.75 15May18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	9,600,000	HOT 6.75 15May18	114,623	0	72,800	253,797		256,730	18,170	0	0	0	86,195		004
593623 APC 6.95 15Jun19	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/03/2015	12/20/2020	1	9,400,000	APC 6.95 15Jun19	(76,032)	0	71,283	125,756		128,628	145,689	0	0	0	84,399		004
593624 JCI 5 30Mar20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	4,200,000	JCI 5 30Mar20	76,158	0	31,850	109,717		111,001	(12,619)	0	0	0	37,710		004
593625 TSN 4.5 15Jun22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	4,600,000	TSN 4.5 15Jun22	92,973	0	34,883	118,014		119,420	32,485	0	0	0	41,302		004
593626 M-RHI 3.875 15Jan22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	8,400,000	M-RHI 3.875 15Jan22	117,575	0	63,700	(21,203)		(18,636)	70,297	0	0	0	75,421		004
593627 CBSCOR 4.625 15May18	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868	08/03/2015	12/20/2020	1	3,400,000	CBSCOR 4.625 15May18	51,622	0	25,783	72,827		73,866	1,509	0	0	0	30,527		004
593628 HNZ 6.375 15Jul28	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/03/2015	12/20/2020	1	30,000,000	HNZ 6.375 15Jul28	676,772	0	227,500	712,780		721,947	80,403	0	0	0	269,360		004
593912 CBSCOR 4.625 15May18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/06/2015	12/20/2020	1	2,100,000	CBSCOR 4.625 15May18	(26,015)	0	15,925	44,981		45,623	932	0	0	0	18,855		004
593918 HPQ 4.65 12/09/21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/06/2015	12/20/2020	1	9,000,000	HPQ 4.65 12/09/21	(133,502)	0	68,250	224,535		227,285	141,684	0	0	0	80,808		004
593920 COX-CommInc 6.8 01Aug28	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/06/2015	12/20/2020	1	1,400,000	COX-CommInc 6.8 01Aug28	3,444	0	10,617	29,012		29,440	20,459	0	0	0	12,570		004
593924 IBM 2.875 09Nov22	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/06/2015	12/20/2020	1	6,200,000	IBM 2.875 09Nov22	149,037	0	47,017	163,387		165,282	5,448	0	0	0	55,668		004
594043 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/07/2015	12/20/2020	1	4,700,000	VLOC 8.75 15Jun30	4,714	0	35,642	117,491		118,927	84,664	0	0	0	42,200		004
594048 KSS 6.25 15Dec17	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/07/2015	12/20/2020	1	3,100,000	KSS 6.25 15Dec17	(8,523)	0	23,508	28,660		29,607	55,249	0	0	0	27,834		004
594609 COP 5.9 10/15/32	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/07/2015	12/20/2020	1	4,100,000	COP 5.9 10/15/32	71,962	0	31,092	107,737		108,990	66,505	0	0	0	36,813		004
594829 DE 4.375 16Oct19	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/11/2015	12/20/2020	1	6,200,000	DE 4.375 16Oct19	190,666	0	47,017	168,995		170,890	12,153	0	0	0	55,668		004
594831 M-RHI 3.875 15Jan22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/11/2015	12/20/2020	1	5,400,000	M-RHI 3.875 15Jan22	64,114	0	40,950	(13,630)		(11,980)	45,191	0	0	0	48,485		004
594857 EMN 7.6 01Feb27	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/11/2015	12/20/2020	1	4,800,000	EMN 7.6 01Feb27	33,325	0	36,400	118,359		119,826	36,881	0	0	0	43,098		004
596605 HOT 6.75 15May18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/19/2015	12/20/2020	1	6,300,000	HOT 6.75 15May18	53,806	0	47,775	166,554		168,479	11,924	0	0	0	56,566		004
596606 COF 4.75 15Jul21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/19/2015	12/20/2020	1	9,000,000	COF 4.75 15Jul21	203,645	0	68,250	157,372		160,122	28,950	0	0	0	80,808		004
596666 JCI 5 30Mar20	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/19/2015	12/20/2020	1	2,700,000	JCI 5 30Mar20	39,544	0	20,475	70,533		71,358	(8,112)	0	0	0	24,242		004
596667 AMGN 2.2 22May19	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/19/2015	12/20/2020	1	4,100,000	AMGN 2.2 22May19	95,963	0	31,092	105,074		106,327	13,493	0	0	0	36,813		004
596668 JPM 6 15Jan18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/19/2015	12/20/2020	1	10,800,000	JPM 6 15Jan18	130,619	0	81,900	241,629		244,929	39,827	0	0	0	96,970		004
596810 MAR 3 01Mar19	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/20/2015	12/20/2020	1	9,000,000	MAR 3 01Mar19	196,946	0	68,250	237,935		240,685	22,134	0	0	0	80,808		004
596819 OMC 4.45 15Aug20	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/20/2015	12/20/2020	1	6,200,000	OMC 4.45 15Aug20	158,247	0	47,017	159,756		161,651	(28,280)	0	0	0	55,668		004
596820 CPB 4.25 15Apr21	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/20/2015	12/20/2020	1	10,400,000	CPB 4.25 15Apr21	243,781	0	78,867	269,674		272,852	(4,098)	0	0	0	93,378		004
596821 IP 7.5 15Aug21 Struc	PORTFOLIO HEDGE	Part I	Credit	BOA	B4TYDEB6GKMZO031MB27	08/20/2015	12/20/2020	1	4,100,000	IP 7.5 15Aug21 Struc	46,944	0	31,092	100,066		101,318	12,277	0	0	0	36,813		004
596990 KR 6.15 15Jan20	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	08/21/2015	12/20/2020	1	7,600,000	KR 6.15 15Jan20	213,762	0	57,633	115,053		117,375	(47,380)	0	0	0	68,238		004
596991 SPG-LP 4.375 01Mar21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/21/2015	12/20/2020	1	9,700,000	SPG-LP 4.375 01Mar21	257,607	0	73,558	203,426		206,390	38,391	0	0	0	87,093		004
596992 R 2.55 01Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/21/2015	12/20/2020	1	9,000,000	R 2.55 01Jun19	215,560	0	68,250	206,709		209,459	51,067	0	0	0	80,808		004
596993 WFC 5.75 01Feb18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/21/2015	12/20/2020	1	17,600,000	WFC 5.75 01Feb18	366,759	0	133,467	400,360		405,738	9,184	0	0	0	158,025		004
597602 MCD 5.8 15Oct17	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/24/2015	12/20/2020	1	8,300,000	MCD 5.8 15Oct17	263,929	0	62,942	228,181		230,717	(10,603)	0	0	0	74,523		004
597603 LUV 2.65 05Nov20	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2020	1	16,600,000	LUV 2.65 05Nov20	217,045	0	125,883	390,557		395,629	17,581	0	0	0	149,046		004
598484 GIS 2.2 21Oct19 BondCall	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	08/24/2015	12/20/2020	1	6,900,000	GIS 2.2 21Oct19 BondCall	230,331	0	52,325	172,723		174,831	(15,009)	0	0	0	61,953		004

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
610105 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	VLOC 8.75 15Jun30	(203,028)	0	75,833	249,981		253,037	180,137	0	0	0	89,787		004
610106 APC 6.95 15Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	APC 6.95 15Jun19	(490,146)	0	75,833	133,783		136,838	154,988	0	0	0	89,787		004
610107 JPM 6 15Jan18	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	09/29/2015	12/20/2020	1	10,000,000	JPM 6 15Jan18	63,840	0	75,833	223,731		226,786	36,877	0	0	0	89,787		004
610108 KSS 4 01Nov21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	09/29/2015	12/20/2020	1	5,000,000	KSS 4 01Nov21	(160,227)	0	37,917	46,225		47,753	89,112	0	0	0	44,893		004
610109 GS 5.95 18Jan18	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	09/29/2015	12/20/2020	1	25,000,000	GS 5.95 18Jan18	(24,587)	0	189,583	474,597		482,236	211,995	0	0	0	224,467		004
610344 COF 4.75 15Jul21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	09/29/2015	12/20/2020	1	5,000,000	COF 4.75 15Jul21	112,642	0	37,917	87,429		88,957	16,084	0	0	0	44,893		004
610345 HAL-EnSvcs 8.75 15Feb21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	09/29/2015	12/20/2020	1	10,000,000	HAL-EnSvcs 8.75 15Feb21	91,774	0	75,833	235,988		239,044	66,872	0	0	0	89,787		004
610423 M-RHI 3.875 15Jan22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	09/29/2015	12/20/2020	1	10,000,000	M-RHI 3.875 15Jan22	(198,278)	0	75,833	(25,241)		(22,186)	83,687	0	0	0	89,787		004
621470 EMN 7.6 01Feb27	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	11/13/2015	12/20/2020	1	6,000,000	EMN 7.6 01Feb27	24,508	0	45,500	147,949		149,783	46,101	0	0	0	53,872		004
621471 JCI 5 30Mar20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	11/13/2015	12/20/2020	1	6,000,000	JCI 5 30Mar20	122,813	0	45,500	156,739		158,572	(18,027)	0	0	0	53,872		004
621472 CAT 3.9 27May21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	11/13/2015	12/20/2020	1	7,000,000	CAT 3.9 27May21	66,580	0	53,083	185,386		187,525	33,825	0	0	0	62,851		004
621473 AMGN 2.2 22May19	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	11/13/2015	12/20/2020	1	4,000,000	AMGN 2.2 22May19	93,210	0	30,333	102,511		103,734	13,164	0	0	0	35,915		004
621474 IP 7.5 15Aug21 Struc	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	11/13/2015	12/20/2020	1	8,000,000	IP 7.5 15Aug21 Struc	99,908	0	60,667	195,250		197,694	23,955	0	0	0	71,829		004
621477 MAR 3 01Mar19	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	11/13/2015	12/20/2020	1	3,000,000	MAR 3 01Mar19	67,070	0	22,750	79,311		80,228	7,378	0	0	0	26,936		004
621483 CBSCOR 4.625 15May18	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	11/13/2015	12/20/2020	1	12,000,000	CBSCOR 4.625 15May18	86,736	0	91,000	257,036		260,702	5,327	0	0	0	107,744		004
621484 IBM 2.875 09Nov22	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	11/13/2015	12/20/2020	1	8,000,000	IBM 2.875 09Nov22	183,631	0	60,667	210,822		213,267	7,030	0	0	0	71,829		004
624553 CAT 3.9 27May21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	11/24/2015	12/20/2020	1	3,000,000	CAT 3.9 27May21	28,834	0	22,750	79,451		80,368	14,496	0	0	0	26,936		004
649386 AXP 7 19Mar18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	02/25/2016	06/20/2021	1	15,000,000	AXP 7 19Mar18	283,200	0	113,750	461,959		466,542	28,598	0	0	0	144,719		004
649387 BACORP 5.65 01May18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	02/25/2016	06/20/2021	1	10,000,000	BACORP 5.65 01May18	(114,319)	0	75,833	235,215		238,270	102,480	0	0	0	96,479		004
649388 COF 4.75 15Jul21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	02/25/2016	06/20/2021	1	20,000,000	COF 4.75 15Jul21	(6,023)	0	151,667	346,965		353,076	98,556	0	0	0	192,958		004
649402 DE 4.375 16Oct19	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	02/25/2016	06/20/2021	1	15,000,000	DE 4.375 16Oct19	128,981	0	113,750	445,365		449,949	73,270	0	0	0	144,719		004
649406 MWD 3.75 25Feb23	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	02/25/2016	06/20/2021	1	15,000,000	MWD 3.75 25Feb23	(266,885)	0	113,750	306,364		310,947	176,560	0	0	0	144,719		004
656391 MWD 3.75 25Feb23	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	03/29/2016	06/20/2021	1	10,000,000	MWD 3.75 25Feb23	(53,832)	0	75,833	204,243		207,298	117,706	0	0	0	96,479		004
656392 BACORP 5.65 01May18	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	03/29/2016	06/20/2021	1	5,000,000	BACORP 5.65 01May18	(7,366)	0	37,917	117,607		119,135	51,240	0	0	0	48,240		004
656394 DE 4.375 16Oct19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	03/29/2016	06/20/2021	1	20,000,000	DE 4.375 16Oct19	218,404	0	151,667	593,821		599,932	97,693	0	0	0	192,958		004
656395 AXP 7 19Mar18	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	03/29/2016	06/20/2021	1	5,000,000	AXP 7 19Mar18	128,169	0	37,917	153,986		155,514	9,533	0	0	0	48,240		004
656418 COF 4.75 15Jul21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	03/29/2016	06/20/2021	1	10,000,000	COF 4.75 15Jul21	74,232	0	75,833	173,483		176,538	49,278	0	0	0	96,479		004
659630 CAT 3.9 27May21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	04/14/2016	06/20/2021	1	10,000,000	CAT 3.9 27May21	123,697	0	75,833	286,812		289,868	82,469	0	0	0	96,479		004
659631 TW 2.1 01Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	04/14/2016	06/20/2021	1	10,000,000	TW 2.1 01Jun19	189,070	0	75,833	263,036		266,092	7,552	0	0	0	96,479		004
659632 MAR 3 01Mar19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	04/14/2016	06/20/2021	1	10,000,000	MAR 3 01Mar19	209,331	0	75,833	283,868		286,923	53,133	0	0	0	96,479		004
660772 R 2.55 01Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	04/21/2016	06/20/2021	1	5,000,000	R 2.55 01Jun19	2,436	0	37,917	120,255		121,783	47,819	0	0	0	48,240		004
660774 GS 5.95 18Jan18	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	04/21/2016	06/20/2021	1	15,000,000	GS 5.95 18Jan18	51,271	0	113,750	293,611		298,194	177,865	0	0	0	144,719		004
663881 LUV 2.65 05Nov20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	20,000,000	LUV 2.65 05Nov20	386,184	0	151,667	500,195		506,306	74,994	0	0	0	205,540		004
663882 MAR 3 01Mar19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	20,000,000	MAR 3 01Mar19	397,096	0	151,667	606,324		612,435	162,632	0	0	0	205,540		004
663885 EMN 7.6 01Feb27	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	10,000,000	EMN 7.6 01Feb27	42,356	0	75,833	272,060		275,116	162,401	0	0	0	102,770		004
663886 DE 4.375 16Oct19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/04/2016	12/20/2021	1	10,000,000	DE 4.375 16Oct19	74,329	0	75,833	321,017		324,072	77,779	0	0	0	102,770		004
663887 CAT 3.9 27May21	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/04/2016	12/20/2021	1	5,000,000	CAT 3.9 27May21	45,191	0	37,917	154,284		155,812	58,091	0	0	0	51,385		004
664031 R 2.55 01Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/05/2016	12/20/2021	1	10,000,000	R 2.55 01Jun19	15,852	0	75,833	251,216		254,271	133,827	0	0	0	102,770		004
664032 GS 5.95 18Jan18	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/05/2016	06/20/2021	1	15,000,000	GS 5.95 18Jan18	(36,250)	0	113,750	293,611		298,194	177,865	0	0	0	144,719		004
664069 SPG-LP 4.375 01Mar21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/05/2016	12/20/2021	1	10,000,000	SPG-LP 4.375 01Mar21	182,255	0	75,833	189,310		192,366	83,758	0	0	0	102,770		004
664070 F-MotCrLLC 5 15May18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/05/2016	06/20/2019	1	10,000,000	F-MotCrLLC 5 15May18	1,299,541	0	379,167	829,455		844,732	(198,672)	0	0	0	65,585		004
664071 HAL-EnSvcs 8.75 15Feb21	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	12/20/2021	1	10,000,000	HAL-EnSvcs 8.75 15Feb21	(181,734)	0	75,833	245,511		248,567	125,920	0	0	0	102,770		004
664072 IBM 2.875 09Nov22	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	05/05/2016	12/20/2021	1	10,000,000	IBM 2.875 09Nov22	155,093	0	75,833	293,637		296,693	38,517	0	0	0	102,770		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
664090 IBM 2.875 09Nov22	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	12/20/2021	1	15,000,000	IBM 2.875 09Nov22	281,554	0	113,750	440,456		445,039	57,776	0	0	0	154,155		004
664091 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	05/05/2016	12/20/2021	1	20,000,000	VLOC 8.75 15Jun30	(665,802)	0	151,667	532,006		538,117	630,821	0	0	0	205,540		004
664092 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/05/2016	12/20/2021	1	10,000,000	VLOC 8.75 15Jun30	(332,901)	0	75,833	266,003		269,059	315,410	0	0	0	102,770		004
664222 EMN 7.6 01Feb27	PORTFOLIO HEDGE	Part I	Credit	BBI	G5GSEF7VJP5I7OUK5573	05/06/2016	12/20/2021	1	5,000,000	EMN 7.6 01Feb27	15,880	0	37,917	136,030		137,558	81,201	0	0	0	51,385		004
744511 COP 5.9 10/15/32	PORTFOLIO HEDGE	Part I	Credit	MSCS	I7331LVCZKQKX5T7XV54	04/21/2017	06/20/2022	1	15,000,000	COP 5.9 10/15/32	0	277,564	81,250	423,878		428,461	146,314	0	0	0	162,998		004
744512 TGT 3.875 15Jul20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	15,000,000	TGT 3.875 15Jul20	0	270,145	81,250	347,041		351,624	76,896	0	0	0	162,998		004
744513 CAT 3.9 27May21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	10,000,000	CAT 3.9 27May21	0	229,744	54,167	315,657		318,713	85,912	0	0	0	108,666		004
744514 DOW 7.375 01Nov29	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	10,000,000	DOW 7.375 01Nov29	0	150,508	54,167	253,716		256,771	103,207	0	0	0	108,666		004
744516 R 2.55 01Jun19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	25,000,000	R 2.55 01Jun19	0	327,165	135,417	595,125		602,764	267,960	0	0	0	271,664		004
744517 VLOC 8.75 15Jun30	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	20,000,000	VLOC 8.75 15Jun30	0	115,590	108,333	514,489		520,600	398,900	0	0	0	217,331		004
744518 HPQ 4.65 12/09/21	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	10,000,000	HPQ 4.65 12/09/21	0	150,508	54,167	246,133		249,188	95,624	0	0	0	108,666		004
744519 HNZ 6.375 15Jul28	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	10,000,000	HNZ 6.375 15Jul28	0	194,947	54,167	231,309		234,365	36,362	0	0	0	108,666		004
744534 EMN 7.6 01Feb27	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/21/2017	06/20/2022	1	15,000,000	EMN 7.6 01Feb27	0	277,564	81,250	402,666		407,250	125,102	0	0	0	162,998		004
746078 HOLZSW 3 22Nov22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	04/26/2017	06/20/2022	1	10,000,000	HOLZSW 3 22Nov22	0	76,543	58,346	230,214		197,946	153,672	0	0	0	108,666		004
746223 CENTRI 7 19Sep18	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	04/27/2017	06/20/2022	1	10,000,000	CENTRI 7 19Sep18	0	115,112	58,346	241,160		207,213	126,048	0	0	0	108,666		004
746224 MICHLUX 2.75 20Jun19	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	04/27/2017	06/20/2022	1	10,000,000	MICHLUX 2.75 20Jun19	0	349,120	58,346	396,658		338,851	47,539	0	0	0	108,666		004
746226 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	04/27/2017	06/20/2022	1	4,000,000	ROLLS 6.75 30Apr19	0	42,011	23,338	84,709		72,934	42,698	0	0	0	43,466		004
746289 GASSM-Gncm 4.5 27Jan20	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868	04/27/2017	06/20/2022	1	10,000,000	GASSM-Gncm 4.5 27Jan20	0	132,951	58,346	270,640		232,169	120,877	0	0	0	108,666		004
746290 BRITEL-BritTel 5.75 07Dec28	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868	04/27/2017	06/20/2022	1	10,000,000	BRITEL-BritTel 5.75 07Dec28	0	149,763	58,346	245,215		210,645	112,264	0	0	0	108,666		004
746291 VOD 5 04Jun18	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868	04/27/2017	06/20/2022	1	10,000,000	VOD 5 04Jun18	0	138,550	58,346	254,804		218,763	116,254	0	0	0	108,666		004
746396 BAPLC 4.125 08Jun22	PORTFOLIO HEDGE	Part I	Credit	SCN	O2RNE8IBXP4R0TD8PU41	04/28/2017	06/20/2022	1	10,000,000	BAPLC 4.125 08Jun22	0	22,118	58,346	291,709		250,005	85,619	0	0	0	108,666		004
746398 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	04/28/2017	06/20/2022	1	2,000,000	ROLLS 6.75 30Apr19	0	206,090	11,669	42,355		36,467	20,237	0	0	0	21,733		004
746963 GASSM-Gncm 4.5 27Jan20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/04/2017	06/20/2022	1	10,000,000	GASSM-Gncm 4.5 27Jan20	0	177,387	58,346	270,640		232,169	93,253	0	0	0	108,666		004
746964 CENTRI 7 19Sep18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/04/2017	06/20/2022	1	15,000,000	CENTRI 7 19Sep18	0	111,184	87,518	361,741		310,819	171,230	0	0	0	162,998		004
746965 HOLZSW 3 22Nov22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/04/2017	06/20/2022	1	15,000,000	HOLZSW 3 22Nov22	0	178,251	87,518	345,321		296,919	229,803	0	0	0	162,998		004
749112 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	BPA	R0MUWSFPU8MPRO8K5P83	05/15/2017	06/20/2022	1	4,000,000	ROLLS 6.75 30Apr19	0	185,043	23,338	84,709		72,934	30,782	0	0	0	43,466		004
749205 EDF 5.625 21Feb33	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	EDF 5.625 21Feb33	0	89,051	58,346	299,979		257,006	116,079	0	0	0	108,666		004
749206 HOLZSW 3 22Nov22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	HOLZSW 3 22Nov22	0	53,927	58,346	230,214		197,946	147,260	0	0	0	108,666		004
749207 TELEFO-Emisi 2.736 29May19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	TELEFO-Emisi 2.736 29May19	0	185,893	58,346	198,830		171,377	65,595	0	0	0	108,666		004
749208 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	ROLLS 6.75 30Apr19	0	73,672	58,346	211,774		182,335	84,145	0	0	0	108,666		004
749209 CENTRI 7 19Sep18	PORTFOLIO HEDGE	Part I	Credit	SCN	O2RNE8IBXP4R0TD8PU41	05/16/2017	06/20/2022	1	12,000,000	CENTRI 7 19Sep18	0	183,900	70,015	289,392		248,655	176,479	0	0	0	130,399		004
749210 BRITEL-BritTel 5.75 07Dec28	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	BRITEL-BritTel 5.75 07Dec28	0	117,826	58,346	245,215		210,645	66,964	0	0	0	108,666		004
749211 VOD 5 04Jun18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	VOD 5 04Jun18	0	127,629	58,346	254,804		218,763	76,553	0	0	0	108,666		004
749212 GASSM-Gncm 4.5 27Jan20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	GASSM-Gncm 4.5 27Jan20	0	197,327	58,346	270,640		232,169	86,740	0	0	0	108,666		004
749228 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/16/2017	06/20/2022	1	10,000,000	ROLLS 6.75 30Apr19	0	145,323	58,346	211,774		182,335	72,929	0	0	0	108,666		004
749355 EDF 5.625 21Feb33	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/17/2017	06/20/2022	1	10,000,000	EDF 5.625 21Feb33	0	84,210	58,346	299,979		257,006	102,652	0	0	0	108,666		004
749560 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/17/2017	06/20/2022	1	6,000,000	ROLLS 6.75 30Apr19	0	134,125	35,007	127,064		109,401	42,854	0	0	0	65,199		004
749561 BRITEL-BritTel 5.75 07Dec28	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/17/2017	06/20/2022	1	10,000,000	BRITEL-BritTel 5.75 07Dec28	0	184,466	58,346	245,215		210,645	59,322	0	0	0	108,666		004
749562 GASSM-Gncm 4.5 27Jan20	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/17/2017	06/20/2022	1	7,000,000	GASSM-Gncm 4.5 27Jan20	0	61,261	40,842	189,448		162,518	55,323	0	0	0	76,066		004
749748 EDF 5.625 21Feb33	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	06/20/2022	1	10,000,000	EDF 5.625 21Feb33	0	115,518	58,346	299,979		257,006	114,936	0	0	0	108,666		004
749749 TELEFO-Emisi 2.736 29May19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/18/2017	06/20/2022	1	6,000,000	TELEFO-Emisi 2.736 29May19	0	178,251	35,007	119,298		102,826	45,626	0	0	0	65,199		004
750088 EDF 5.625 21Feb33	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76	05/19/2017	06/20/2022	1	6,000,000	EDF 5.625 21Feb33	0	61,261	35,007	179,988		154,204	62,162	0	0	0	65,199		004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 Year-end (b)
750089 EDF 5.625 21Feb33	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/19/2017	06/20/2022	1	10,000,000	EDF 5.625 21Feb33	0	112,913	58,346	299,979	..	257,006	103,603	0	0	0	108,666		004
750090 HOLZSW 3 22Nov22	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/19/2017	06/20/2022	1	10,000,000	HOLZSW 3 22Nov22	0	138,845	58,346	230,214	..	197,946	141,163	0	0	0	108,666		004
750091 ROLLS 6.75 30Apr19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/19/2017	06/20/2022	1	10,000,000	ROLLS 6.75 30Apr19	0	183,900	58,346	211,774	..	182,335	66,451	0	0	0	108,666		004
751088 TELEFO-Emisi 2.736 29May19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/22/2017	06/20/2022	1	5,000,000	TELEFO-Emisi 2.736 29May19	0	133,235	29,173	99,415	..	85,688	38,154	0	0	0	54,333		004
751089 TELEFO-Emisi 2.736 29May19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/22/2017	06/20/2022	1	5,000,000	TELEFO-Emisi 2.736 29May19	0	82,954	29,173	99,415	..	85,688	38,154	0	0	0	54,333		004
751301 TELEFO-Emisi 2.736 29May19	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/23/2017	06/20/2022	1	10,000,000	TELEFO-Emisi 2.736 29May19	0	196,377	58,346	198,830	..	171,377	87,646	0	0	0	108,666		004
751311 VOD 5 04Jun18	PORTFOLIO HEDGE	Part I	Credit	CITI	E57ODZWZ7FF32TWEFA76.	05/23/2017	06/20/2022	1	10,000,000	VOD 5 04Jun18	0	190,510	58,346	254,804	..	218,763	70,339	0	0	0	108,666		004
754428 TELNOR 4.125 26Mar20	PORTFOLIO HEDGE	Part I	Credit	CSFI	E58DKGMJYYYJLN8C3868..	06/08/2017	06/20/2022	1	10,000,000	TELNOR 4.125 26Mar20	0	234,154	3,609	397,298	..	339,393	59,337	0	0	0	108,666		004
754726 EON-IntFin 5.75 07May20	PORTFOLIO HEDGE	Part I	Credit	JPCH	7H6GLXDRUGQFU57RNE97	06/09/2017	06/20/2022	1	10,000,000	EON-IntFin 5.75 07May20	0	337,962	58,346	337,473	..	288,747	103,319	0	0	0	108,666		004
0989999. Total-Swaps-Replications-Credit Default											12,839,590	7,482,347	11,697,430	34,202,229	XX	33,342,473	8,779,453	0	0	0	13,753,979	XXX	XXX
1029999. Total-Swaps-Replications											12,839,590	7,482,347	40,520,248	34,202,229	XX	(50,033,339)	8,779,453	0	0	0	37,316,832	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	41,910,548	71,371,361	166,376,015	XX	96,480,053	(4,829,611)	0	0	0	133,667,660	XXX	XXX
1169999. Total-Swaps-Credit Default											(20,627,553)	7,482,347	2,603,121	30,297,365	XX	29,104,706	17,044,647	0	0	0	47,221,121	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	16,837,409	(235,005,995)	XX	(130,783,024)	##########	0	0	0	37,416,843	XXX	XXX
1199999. Total-Swaps-Other											0	0	0	(47,852,058)	XX	(47,852,058)	(25,645,112)	0	0	0	26,842	XXX	XXX
1209999. Total-Swaps											(20,627,553)	49,392,895	90,811,890	(86,184,674)	XX	(53,050,323)	##########	0	0	0	218,332,466	XXX	XXX
1409999. Total-Hedging Other											92,316,971	133,079,888	50,291,643	1,396,289,437	XX	1,513,659,356	498,779,326	0	0	0	557,821,653	XXX	XXX
1419999. Total-Replication											12,839,590	7,482,347	40,520,248	34,202,229	XX	(50,033,339)	8,779,453	0	0	0	37,316,832	XXX	XXX
1449999. TOTAL											105,156,561	140,562,236	90,811,890	1,430,491,666	XX	1,463,626,018	507,558,779	0	0	0	595,138,485	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
USZ7	306	46,760,625	770004 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/23/2017	155.0469	152.8125	9,563	0	0	0	0	0	(683,720)	0	1	0
USZ7	500	76,406,250	770206 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/24/2017	155.1875	152.8125	15,625	0	0	0	0	0	(1,187,500)	0	1	0
USZ7	700	106,968,750	770685 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	154.8516	152.8125	21,875	0	0	0	0	0	(1,427,342)	0	1	0
USZ7	400	61,125,000	770686 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	154.8516	152.8125	12,500	0	0	0	0	0	(815,624)	0	1	0
USZ7	400	61,125,000	770687 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	154.8594	152.8125	12,500	0	0	0	0	0	(818,752)	0	1	0
USZ7	1	152,813	770793 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	154.9688	152.8125	31	0	0	0	0	0	(2,156)	0	1	0
USZ7	1	152,813	770794 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.0000	152.8125	31	0	0	0	0	0	(2,188)	0	1	0
USZ7	5	764,063	770795 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.0313	152.8125	156	0	0	0	0	0	(11,094)	0	1	0
USZ7	2	305,625	770796 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.1250	152.8125	63	0	0	0	0	0	(4,625)	0	1	0
USZ7	31	4,737,188	770797 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.2969	152.8125	969	0	0	0	0	0	(77,016)	0	1	0
USZ7	1	152,813	770798 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3125	152.8125	31	0	0	0	0	0	(2,500)	0	1	0
USZ7	16	2,445,000	770799 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3281	152.8125	500	0	0	0	0	0	(40,250)	0	1	0
USZ7	2	305,625	770800 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3438	152.8125	63	0	0	0	0	0	(5,063)	0	1	0
USZ7	1	152,813	770801 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3594	152.8125	31	0	0	0	0	0	(2,547)	0	1	0
USZ7	28	4,278,750	770802 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3750	152.8125	875	0	0	0	0	0	(71,750)	0	1	0
USZ7	15	2,292,188	770803 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.3906	152.8125	469	0	0	0	0	0	(38,672)	0	1	0
USZ7	61	9,321,563	770804 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4063	152.8125	1,906	0	0	0	0	0	(158,219)	0	1	0
USZ7	55	8,404,688	770805 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4219	152.8125	1,719	0	0	0	0	0	(143,516)	0	1	0
USZ7	8	1,222,500	770806 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4375	152.8125	250	0	0	0	0	0	(21,000)	0	1	0
USZ7	9	1,375,313	770807 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4531	152.8125	281	0	0	0	0	0	(23,766)	0	1	0
USZ7	3	458,438	770808 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4688	152.8125	94	0	0	0	0	0	(7,969)	0	1	0
USZ7	12	1,833,750	770809 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.4844	152.8125	375	0	0	0	0	0	(32,063)	0	1	0
USZ7	14	2,139,375	770810 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.5000	152.8125	438	0	0	0	0	0	(37,625)	0	1	0
USZ7	6	916,875	770811 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.5156	152.8125	188	0	0	0	0	0	(16,219)	0	1	0
USZ7	2	305,625	770812 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.5313	152.8125	63	0	0	0	0	0	(5,438)	0	1	0
USZ7	3	458,438	770813 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.5469	152.8125	94	0	0	0	0	0	(8,203)	0	1	0
USZ7	2	305,625	770814 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	155.5625	152.8125	63	0	0	0	0	0	(5,500)	0	1	0
USZ7	22	3,361,875	771028 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	155.7656	152.8125	688	0	0	0	0	0	(64,969)	0	1	0
USZ7	1,377	210,422,813	771029 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	156.4063	152.8125	43,031	0	0	0	0	0	(4,948,594)	0	1	0
USZ7	700	106,968,750	771030 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	156.4688	152.8125	21,875	0	0	0	0	0	(2,559,375)	0	1	0
USZ7	600	91,687,500	776774 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/26/2017	155.0000	152.8125	18,750	0	0	0	0	0	(1,312,500)	0	1	0
USZ7	238	36,369,375	776883 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/27/2017	152.9375	152.8125	7,438	0	0	0	0	0	(29,750)	0	1	0
USZ7	162	24,755,625	776884 US LONG BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/27/2017	152.9688	152.8125	5,063	0	0	0	0	0	(25,313)	0	1	0
WNZ7	269	44,418,625	770038 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/23/2017	168.2266	165.1250	109,281	0	0	0	0	0	(834,320)	0	1	0
WNZ7	800	132,100,000	770209 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/24/2017	167.6953	165.1250	325,000	0	0	0	0	0	(2,056,248)	0	1	0
WNZ7	30	4,953,750	770210 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/24/2017	167.7266	165.1250	12,188	0	0	0	0	0	(78,047)	0	1	0
WNZ7	1,200	198,150,000	770690 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	167.8203	165.1250	487,500	0	0	0	0	0	(3,234,372)	0	1	0
WNZ7	800	132,100,000	770691 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	167.8516	165.1250	325,000	0	0	0	0	0	(2,181,248)	0	1	0

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNZ7	1	165,125	770827 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.4453	165.1250	406	0	0	0	0	0	(2,320)	0	1	0
WNZ7	313	51,684,125	770828 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.4766	165.1250	127,156	0	0	0	0	0	(736,038)	0	1	0
WNZ7	1	165,125	770829 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.5000	165.1250	406	0	0	0	0	0	(2,375)	0	1	0
WNZ7	613	101,221,625	770830 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.5078	165.1250	249,031	0	0	0	0	0	(1,460,663)	0	1	0
WNZ7	1	165,125	770831 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.5313	165.1250	406	0	0	0	0	0	(2,406)	0	1	0
WNZ7	48	7,926,000	770832 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.5391	165.1250	19,500	0	0	0	0	0	(115,875)	0	1	0
WNZ7	9	1,486,125	770833 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.6641	165.1250	3,656	0	0	0	0	0	(22,852)	0	1	0
WNZ7	1,000	165,125,000	770834 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.7188	165.1250	406,250	0	0	0	0	0	(2,593,750)	0	1	0
WNZ7	2	330,250	770835 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.7500	165.1250	813	0	0	0	0	0	(5,250)	0	1	0
WNZ7	675	111,459,375	770836 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.7813	165.1250	274,219	0	0	0	0	0	(1,792,969)	0	1	0
WNZ7	8	1,321,000	770837 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.7891	165.1250	3,250	0	0	0	0	0	(21,312)	0	1	0
WNZ7	1	165,125	770838 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.8438	165.1250	406	0	0	0	0	0	(2,719)	0	1	0
WNZ7	3	495,375	770839 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	167.8828	165.1250	1,219	0	0	0	0	0	(8,273)	0	1	0
WNZ7	1,460	241,082,500	771032 US ULTRA BOND	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	168.1563	165.1250	593,125	0	0	0	0	0	(4,425,625)	0	1	0
TYZ7	83	10,400,938	771270 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.7969	125.3125	(19,454)	0	0	0	0	0	(123,204)	95,450	1	0
12829999. Total-Long Futures-Hedging Other												3,096,953	0	0	0	0	0	(34,290,679)	95,450	XXX	XXX
1329999. Total-Long Futures												3,096,953	0	0	0	0	0	(34,290,679)	95,450	XXX	XXX

QE07.1

Short Futures

Hedging Other

ADZ7	254	19,903,440	773734 AUD CURRENCY FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.7999	0.7836	38,100	0	0	0	0	0	414,020	368,300	1	0
BPZ7	628	52,748,075	773736 BP CURRENCY FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	1.3294	1.3439	153,075	0	0	0	0	0	(569,125)	1,130,400	1	0
RTYZ7	360	26,872,200	772821 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,397.7500	1,492.9000	(5,461)	0	0	0	0	0	(1,712,700)	990,000	1	0
RTYZ7	1,500	111,967,500	772822 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,397.8500	1,492.9000	(22,756)	0	0	0	0	0	(7,128,750)	4,125,000	1	0
RTYZ7	400	29,858,000	772823 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,397.9000	1,492.9000	(6,068)	0	0	0	0	0	(1,900,000)	1,100,000	1	0
RTYZ7	1,000	74,645,000	773242 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	1,402.6500	1,492.9000	(15,171)	0	0	0	0	0	(4,512,500)	2,750,000	1	0
RTYZ7	1,028	76,735,060	773243 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	1,402.7000	1,492.9000	(15,595)	0	0	0	0	0	(4,636,280)	2,827,000	1	0
RTYZ7	100	7,464,500	773244 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	1,402.7500	1,492.9000	(1,517)	0	0	0	0	0	(450,750)	275,000	1	0
RTYZ7	1,000	74,645,000	773573 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8000	1,492.9000	(15,171)	0	0	0	0	0	(3,855,000)	2,750,000	1	0
RTYZ7	172	12,838,940	773574 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8000	1,492.9000	(2,609)	0	0	0	0	0	(663,060)	473,000	1	0
RTYZ7	2,979	222,367,455	773575 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8500	1,492.9000	(45,193)	0	0	0	0	0	(11,476,598)	8,192,250	1	0
RTYZ7	3,000	223,935,000	773777 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,422.7500	1,492.9000	(45,512)	0	0	0	0	0	(10,522,500)	8,250,000	1	0
RTYZ7	1,188	88,678,260	773778 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,422.8000	1,492.9000	(18,023)	0	0	0	0	0	(4,163,940)	3,267,000	1	0
RTYZ7	721	53,819,045	773779 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,422.8500	1,492.9000	(10,938)	0	0	0	0	0	(2,525,303)	1,982,750	1	0
RTYZ7	2,000	149,290,000	773780 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,422.9000	1,492.9000	(30,341)	0	0	0	0	0	(7,000,000)	5,500,000	1	0
VGZ7	1,890	79,836,428	773782 DJ EURO STOXX 50	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	EUX	09/13/2017	3,496.0000	3,576.0000	(582,762)	0	0	0	0	0	(1,786,050)	5,899,714	1	0
ECZ7	556	82,458,275	773741 EURO FX CURR FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	1.2007	1.1865	(163,325)	0	0	0	0	0	986,900	1,167,600	1	0
Z Z7	522	51,293,256	773787 FTSE 100 IDX	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	ICF	09/13/2017	7,341.0000	7,329.5000	(368,875)	0	0	0	0	0	80,479	2,282,111	1	0
JYZ7	2	223,000	773901 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9084	0.8920	188	0	0	0	0	0	4,088	5,000	1	0
JYZ7	343	38,244,500	773902 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9084	0.8920	32,156	0	0	0	0	0	703,150	857,500	1	0
JYZ7	7	780,500	773903 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9087	0.8920	656	0	0	0	0	0	14,613	17,500	1	0

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
JYZ7	4	446,000	773904 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9088	0.8920	375	0	0	0	0	0	8,375	10,000	1	0
JYZ7	8	892,000	773905 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9088	0.8920	750	0	0	0	0	0	16,800	20,000	1	0
JYZ7	4	446,000	773906 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9089	0.8920	375	0	0	0	0	0	8,425	10,000	1	0
JYZ7	4	446,000	773907 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9089	0.8920	375	0	0	0	0	0	8,450	10,000	1	0
JYZ7	56	6,244,000	773908 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9090	0.8920	5,250	0	0	0	0	0	118,650	140,000	1	0
JYZ7	8	892,000	773909 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9110	0.8920	750	0	0	0	0	0	19,000	20,000	1	0
JYZ7	2	223,000	773910 JAPANESE YEN CURR FUTURE.	VA HEDGE	N/A	EQUITY/INDEX.	12/18/2017	CME	09/13/2017	0.9114	0.8920	188	0	0	0	0	0	4,850	5,000	1	0
MESZ7	370	20,152,050	773240 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	NYF	09/11/2017	1,107.5000	1,089.3000	(250,814)	0	0	0	0	0	336,700	777,000	1	0
MESZ7	440	23,964,600	773775 NYL EMINI MSCI EMERG	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	NYF	09/13/2017	1,102.4000	1,089.3000	(298,265)	0	0	0	0	0	288,200	924,000	1	0
ESZ7	2,355	296,270,775	772814 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	2,464.7000	2,516.1000	(999,677)	0	0	0	0	0	(6,052,350)	10,597,500	1	0
ESZ7	1,500	188,707,500	772815 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	2,464.7500	2,516.1000	(636,737)	0	0	0	0	0	(3,851,250)	6,750,000	1	0
ESZ7	1,500	188,707,500	773222 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	2,460.8500	2,516.1000	(636,737)	0	0	0	0	0	(4,143,750)	6,750,000	1	0
ESZ7	2,000	251,610,000	773223 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	2,460.9500	2,516.1000	(848,983)	0	0	0	0	0	(5,515,000)	9,000,000	1	0
ESZ7	1,000	125,805,000	773224 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	2,461.0500	2,516.1000	(424,491)	0	0	0	0	0	(2,752,500)	4,500,000	1	0
ESZ7	405	50,951,025	773472 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	2,485.8000	2,516.1000	(171,919)	0	0	0	0	0	(613,575)	1,822,500	1	0
ESZ7	141	17,738,505	775333 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/21/2017	2,500.7500	2,516.1000	(59,853)	0	0	0	0	0	(108,218)	634,500	1	0
ESZ7	329	41,389,845	775334 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/21/2017	2,501.0000	2,516.1000	(139,658)	0	0	0	0	0	(248,395)	1,480,500	1	0
ESZ7	143	17,990,115	776693 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/25/2017	2,496.7500	2,516.1000	(60,702)	0	0	0	0	0	(138,353)	643,500	1	0
ESZ7	157	19,751,385	776694 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/25/2017	2,497.0000	2,516.1000	(66,645)	0	0	0	0	0	(149,935)	706,500	1	0
ESZ7	150	18,870,750	776773 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/26/2017	2,495.5000	2,516.1000	(63,674)	0	0	0	0	0	(154,500)	675,000	1	0
FAZ7	130	23,344,100	772817 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,712.6500	1,795.7000	(22,100)	0	0	0	0	0	(1,079,650)	780,000	1	0
FAZ7	499	89,605,430	772818 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,712.7000	1,795.7000	(84,830)	0	0	0	0	0	(4,141,700)	2,994,000	1	0
FAZ7	1	179,570	772819 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/08/2017	1,712.7500	1,795.7000	(170)	0	0	0	0	0	(8,295)	6,000	1	0
FAZ7	500	89,785,000	773238 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/11/2017	1,717.9500	1,795.7000	(85,000)	0	0	0	0	0	(3,887,500)	3,000,000	1	0
FAZ7	400	71,828,000	773485 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,738.2000	1,795.7000	(68,000)	0	0	0	0	0	(2,300,000)	2,400,000	1	0
FAZ7	250	44,892,500	773486 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,738.2500	1,795.7000	(42,500)	0	0	0	0	0	(1,436,250)	1,500,000	1	0
FAZ7	50	8,978,500	773487 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,738.3500	1,795.7000	(8,500)	0	0	0	0	0	(286,750)	300,000	1	0
FAZ7	678	121,748,460	773746 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,750.5000	1,795.7000	(115,260)	0	0	0	0	0	(3,064,560)	4,068,000	1	0
FAZ7	400	71,828,000	773747 S&P MID 400 EMINI	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/13/2017	1,750.5500	1,795.7000	(68,000)	0	0	0	0	0	(1,806,000)	2,400,000	1	0
XPZ7	180	20,000,530	774897 SPI 200 FUTURE	VA HEDGE	N/A	EQUITY/INDEX.	12/21/2017	SFE	09/19/2017	5,715.0000	5,668.0000	(78,049)	0	0	0	0	0	165,848	924,513	1	0
TPZ7	328	48,826,881	772334 TOPIX INDX FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/07/2017	OSE	09/06/2017	1,571.0000	1,675.0000	76,327	0	0	0	0	0	(3,031,639)	1,311,765	1	0
RTYZ7	114	8,509,530	773496 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8500	1,492.9000	(1,800)	0	0	0	0	0	(439,185)	313,500	1	0
MFSZ7	122	12,068,240	773494 NYL EMINI MSCI EAFE	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	NYF	09/12/2017	1,970.2000	1,978.4000	(74,644)	0	0	0	0	0	(50,020)	427,000	1	0
ESZ7	217	27,299,685	773492 S&P 500 EMINI FUT	VA HEDGE	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	2,485.7500	2,516.1000	(92,259)	0	0	0	0	0	(329,298)	976,500	1	0
RTYZ7	564	42,099,780	773470 CME NEW MINI RUSSELL FUT	Life Hedge	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8500	1,492.9000	(8,460)	0	0	0	0	0	(2,172,810)	1,551,000	3	0
ESZ7	389	48,938,145	773468 S&P 500 EMINI FUT	Life Hedge	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	2,485.7500	2,516.1000	(163,380)	0	0	0	0	0	(590,308)	1,750,500	3	0
ESZ7	1	125,805	773535 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	2,485.7500	2,516.1000	(420)	0	0	0	0	0	(1,518)	4,500	6	0
RTYZ7	607	45,309,515	773466 CME NEW MINI RUSSELL FUT	Surplus	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,415.8500	1,492.9000	(9,105)	0	0	0	0	0	(2,338,468)	1,669,250	6	0
ESZ7	1,452	182,668,860	773454 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	2,485.7500	2,516.1000	(609,840)	0	0	0	0	0	(2,203,410)	6,534,000	6	0
FAZ7	43	7,721,510	773459 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX.	12/15/2017	CME	09/12/2017	1,738.2000	1,795.7000	(7,310)	0	0	0	0	0	(247,250)	258,000	6	0

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAZ7	235	42,198,950	773460 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	12/15/2017	CME	09/12/2017	1,738.3000	1,795.7000	(39,950)	0	0	0	0	0	(1,348,900)	1,410,000	6	0
FAZ7	5	897,850	773464 S&P MID 400 EMINI	Surplus	N/A	EQUITY/INDEX	12/15/2017	CME	09/12/2017	1,738.3500	1,795.7000	(850)	0	0	0	0	0	(28,675)	30,000	6	0
ESZ7	1	125,805	773530 S&P 500 EMINI FUT	Surplus	N/A	EQUITY/INDEX	12/15/2017	CME	09/12/2017	2,485.7500	2,516.1000	(420)	0	0	0	0	0	(1,518)	4,500	6	0
TYZ7	701	87,844,063	770002 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/23/2017	126.5000	125.3125	152,859	0	0	0	0	0	832,438	706,211	1	0
TYZ7	1,258	157,643,125	770204 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/24/2017	126.6328	125.3125	274,318	0	0	0	0	0	1,660,950	1,267,352	1	0
TYZ7	892	111,778,750	770674 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.3984	125.3125	194,508	0	0	0	0	0	968,658	898,631	1	0
TYZ7	27	3,383,438	770675 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	5,888	0	0	0	0	0	29,531	27,201	1	0
TYZ7	46	5,764,375	770676 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	10,031	0	0	0	0	0	50,313	46,342	1	0
TYZ7	10	1,253,125	770677 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	2,181	0	0	0	0	0	10,938	10,074	1	0
TYZ7	1,733	217,166,563	770678 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	377,896	0	0	0	0	0	1,895,469	1,745,882	1	0
TYZ7	110	13,784,375	770679 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	23,986	0	0	0	0	0	120,313	110,818	1	0
TYZ7	46	5,764,375	770680 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	10,031	0	0	0	0	0	50,313	46,342	1	0
TYZ7	28	3,508,750	770681 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/25/2017	126.4063	125.3125	6,106	0	0	0	0	0	30,625	28,208	1	0
TYZ7	2,500	313,281,250	770770 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/28/2017	126.5781	125.3125	545,147	0	0	0	0	0	3,164,075	2,518,584	1	0
TYZ7	2,550	319,546,875	770999 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	126.9844	125.3125	556,050	0	0	0	0	0	4,263,294	2,568,956	1	0
TYZ7	1	125,313	771000 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0000	125.3125	218	0	0	0	0	0	1,688	1,007	1	0
TYZ7	5	626,563	771001 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0156	125.3125	1,090	0	0	0	0	0	8,516	5,037	1	0
TYZ7	4	501,250	771002 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0313	125.3125	872	0	0	0	0	0	6,875	4,030	1	0
TYZ7	69	8,646,563	771003 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0781	125.3125	15,046	0	0	0	0	0	121,828	69,513	1	0
TYZ7	29	3,634,063	771004 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0859	125.3125	6,324	0	0	0	0	0	51,430	29,216	1	0
TYZ7	10	1,253,125	771005 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.0938	125.3125	2,181	0	0	0	0	0	17,813	10,074	1	0
TYZ7	24	3,007,500	771006 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1016	125.3125	5,233	0	0	0	0	0	42,937	24,178	1	0
TYZ7	21	2,631,563	771007 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1094	125.3125	4,579	0	0	0	0	0	37,734	21,156	1	0
TYZ7	23	2,882,188	771008 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1250	125.3125	5,015	0	0	0	0	0	41,688	23,171	1	0
TYZ7	39	4,887,188	771009 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1328	125.3125	8,504	0	0	0	0	0	70,992	39,290	1	0
TYZ7	10	1,253,125	771010 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1406	125.3125	2,181	0	0	0	0	0	18,281	10,074	1	0
TYZ7	1	125,313	771011 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1484	125.3125	218	0	0	0	0	0	1,836	1,007	1	0
TYZ7	38	4,761,875	771012 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1563	125.3125	8,286	0	0	0	0	0	70,063	38,282	1	0
TYZ7	4	501,250	771013 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1641	125.3125	872	0	0	0	0	0	7,406	4,030	1	0
TYZ7	7	877,188	771014 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1719	125.3125	1,526	0	0	0	0	0	13,016	7,052	1	0
TYZ7	111	13,909,688	771015 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1797	125.3125	24,205	0	0	0	0	0	207,258	111,825	1	0
TYZ7	11	1,378,438	771016 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1875	125.3125	2,399	0	0	0	0	0	20,625	11,082	1	0
TYZ7	4	501,250	771017 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.1953	125.3125	872	0	0	0	0	0	7,531	4,030	1	0
TYZ7	4	501,250	771018 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2031	125.3125	872	0	0	0	0	0	7,563	4,030	1	0
TYZ7	2	250,625	771019 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2109	125.3125	436	0	0	0	0	0	3,797	2,015	1	0
TYZ7	11	1,378,438	771020 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2188	125.3125	2,399	0	0	0	0	0	20,969	11,082	1	0
TYZ7	1	125,313	771021 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2266	125.3125	218	0	0	0	0	0	1,914	1,007	1	0
TYZ7	17	2,130,313	771022 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2344	125.3125	3,707	0	0	0	0	0	32,672	17,126	1	0
TYZ7	3	375,938	771023 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2422	125.3125	654	0	0	0	0	0	5,789	3,022	1	0
TYZ7	1	125,313	771024 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/29/2017	127.2734	125.3125	218	0	0	0	0	0	1,961	1,007	1	0

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYZ7	53	6,641,563	771250 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.7813	125.3125	11,557	0	0	0	0	0	77,844	53,394	1	0
TYZ7	7	877,188	771251 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.7891	125.3125	1,526	0	0	0	0	0	10,336	7,052	1	0
TYZ7	352	44,110,000	771252 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.7969	125.3125	76,757	0	0	0	0	0	522,502	354,617	1	0
TYZ7	322	40,350,625	771253 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8047	125.3125	70,215	0	0	0	0	0	480,485	324,394	1	0
TYZ7	287	35,964,688	771254 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8125	125.3125	62,583	0	0	0	0	0	430,500	289,133	1	0
TYZ7	10	1,253,125	771255 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8203	125.3125	2,181	0	0	0	0	0	15,078	10,074	1	0
TYZ7	246	30,826,875	771256 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8281	125.3125	53,642	0	0	0	0	0	372,845	247,829	1	0
TYZ7	94	11,779,375	771257 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8359	125.3125	20,498	0	0	0	0	0	143,203	94,699	1	0
TYZ7	122	15,288,125	771258 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8438	125.3125	26,603	0	0	0	0	0	186,813	122,907	1	0
TYZ7	35	4,385,938	771259 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8594	125.3125	7,632	0	0	0	0	0	54,141	35,260	1	0
TYZ7	2	250,625	771260 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8672	125.3125	436	0	0	0	0	0	3,109	2,015	1	0
TYZ7	164	20,551,250	771261 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8750	125.3125	35,762	0	0	0	0	0	256,250	165,219	1	0
TYZ7	73	9,147,813	771262 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8828	125.3125	15,918	0	0	0	0	0	114,633	73,543	1	0
TYZ7	17	2,130,313	771263 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8906	125.3125	3,707	0	0	0	0	0	26,828	17,126	1	0
TYZ7	9	1,127,813	771264 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.8984	125.3125	1,963	0	0	0	0	0	14,273	9,067	1	0
TYZ7	1	125,313	771265 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.9063	125.3125	218	0	0	0	0	0	1,594	1,007	1	0
TYZ7	4	501,250	771266 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.9141	125.3125	872	0	0	0	0	0	6,406	4,030	1	0
TYZ7	152	19,047,500	771267 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.9219	125.3125	33,145	0	0	0	0	0	244,626	153,130	1	0
TYZ7	97	12,155,313	771268 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	08/30/2017	126.9297	125.3125	21,152	0	0	0	0	0	156,867	97,721	1	0
TYZ7	180	22,556,250	777278 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/29/2017	125.2813	125.3125	39,251	0	0	0	0	0	(5,625)	181,338	1	0
TYZ7	159	19,924,688	777279 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/29/2017	125.2969	125.3125	34,671	0	0	0	0	0	(2,484)	160,182	1	0
TYZ7	138	17,293,125	777280 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/29/2017	125.3125	125.3125	30,092	0	0	0	0	0	0	139,026	1	0
TYZ7	438	54,886,875	777281 US 10YR NOTE FUT	VA HEDGE	N/A	Interest	12/20/2017	CBT	09/29/2017	125.3281	125.3125	95,510	0	0	0	0	0	6,846	441,256	1	0
TUZ7	287	61,906,797	769682 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/21/2017	108.1719	107.8516	35,875	0	0	0	0	0	183,858	32,718	1	0
TUZ7	66	14,236,406	769996 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	108.1406	107.8516	8,250	0	0	0	0	0	38,156	7,524	1	0
TUZ7	46	9,922,344	769997 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	108.1484	107.8516	5,750	0	0	0	0	0	27,313	5,244	1	0
TUZ7	183	39,473,672	769998 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	108.1563	107.8516	22,875	0	0	0	0	0	111,515	20,862	1	0
TUZ7	96	20,707,500	769999 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	108.1641	107.8516	12,000	0	0	0	0	0	60,000	10,944	1	0
TUZ7	799	172,346,798	770199 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	108.1328	107.8516	99,875	0	0	0	0	0	449,438	91,086	1	0
TUZ7	1,765	380,716,017	770661 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	108.1094	107.8516	220,625	0	0	0	0	0	910,069	201,210	1	0
TUZ7	1,000	215,703,126	770768 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/28/2017	108.1250	107.8516	125,000	0	0	0	0	0	546,870	114,000	1	0
TUZ7	1,500	323,554,689	770972 US 2YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/29/2017	108.2109	107.8516	187,500	0	0	0	0	0	1,078,125	171,000	1	0
FVZ7	2	235,000	769981 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3047	117.5000	328	0	0	0	0	0	1,609	0	1	0
FVZ7	145	17,037,500	769982 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3125	117.5000	23,789	0	0	0	0	0	117,813	0	1	0
FVZ7	7	822,500	769983 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3203	117.5000	1,148	0	0	0	0	0	5,742	0	1	0
FVZ7	1	117,500	769984 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3281	117.5000	164	0	0	0	0	0	828	0	1	0
FVZ7	1	117,500	769985 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3359	117.5000	164	0	0	0	0	0	836	0	1	0
FVZ7	568	66,740,000	769986 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3438	117.5000	93,186	0	0	0	0	0	479,250	0	1	0
FVZ7	1,479	173,782,500	769987 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3516	117.5000	242,645	0	0	0	0	0	1,259,457	0	1	0
FVZ7	388	45,590,000	769988 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/23/2017	118.3594	117.5000	63,655	0	0	0	0	0	333,439	0	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVZ7	1	117,500	770185 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2031	117.5000	164	0	0	0	0	0	703	0	1	0
FVZ7	4	470,000	770186 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2109	117.5000	656	0	0	0	0	0	2,844	0	1	0
FVZ7	1,120	131,600,000	770187 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2188	117.5000	183,747	0	0	0	0	0	805,000	0	1	0
FVZ7	2,305	270,837,500	770188 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2266	117.5000	378,158	0	0	0	0	0	1,674,721	0	1	0
FVZ7	758	89,065,000	770189 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2344	117.5000	124,357	0	0	0	0	0	556,660	0	1	0
FVZ7	17	1,997,500	770190 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2422	117.5000	2,789	0	0	0	0	0	12,617	0	1	0
FVZ7	7	822,500	770191 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2500	117.5000	1,148	0	0	0	0	0	5,250	0	1	0
FVZ7	1	117,500	770192 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2578	117.5000	164	0	0	0	0	0	758	0	1	0
FVZ7	2,609	306,557,500	770193 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2656	117.5000	428,033	0	0	0	0	0	1,997,529	0	1	0
FVZ7	9	1,057,500	770194 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2734	117.5000	1,477	0	0	0	0	0	6,961	0	1	0
FVZ7	42	4,935,000	770195 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2813	117.5000	6,891	0	0	0	0	0	32,813	0	1	0
FVZ7	123	14,452,500	770196 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/24/2017	118.2891	117.5000	20,179	0	0	0	0	0	97,054	0	1	0
FVZ7	1	117,500	770648 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1484	117.5000	164	0	0	0	0	0	648	0	1	0
FVZ7	178	20,915,000	770649 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1563	117.5000	29,203	0	0	0	0	0	116,813	0	1	0
FVZ7	1,504	176,720,000	770650 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1641	117.5000	246,746	0	0	0	0	0	998,746	0	1	0
FVZ7	83	9,752,500	770651 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1719	117.5000	13,617	0	0	0	0	0	55,766	0	1	0
FVZ7	146	17,155,000	770652 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1797	117.5000	23,953	0	0	0	0	0	99,235	0	1	0
FVZ7	113	13,277,500	770653 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1875	117.5000	18,539	0	0	0	0	0	77,688	0	1	0
FVZ7	117	13,747,500	770654 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.1953	117.5000	19,195	0	0	0	0	0	81,351	0	1	0
FVZ7	930	109,275,000	770655 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.2031	117.5000	152,576	0	0	0	0	0	653,911	0	1	0
FVZ7	28	3,290,000	770656 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.2109	117.5000	4,594	0	0	0	0	0	19,906	0	1	0
FVZ7	3,483	409,252,500	770657 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.2500	117.5000	571,421	0	0	0	0	0	2,612,250	0	1	0
FVZ7	540	63,450,000	770658 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/25/2017	118.2578	117.5000	88,592	0	0	0	0	0	409,217	0	1	0
FVZ7	5,000	587,500,000	770766 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/28/2017	118.2969	117.5000	820,300	0	0	0	0	0	3,984,400	0	1	0
FVZ7	6,132	720,510,000	770969 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/29/2017	118.3906	117.5000	1,006,016	0	0	0	0	0	5,461,343	0	1	0
FVZ7	868	101,990,000	770970 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/29/2017	118.3984	117.5000	142,404	0	0	0	0	0	779,846	0	1	0
FVZ7	443	52,052,500	771227 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/30/2017	118.5000	117.5000	72,679	0	0	0	0	0	443,000	0	1	0
FVZ7	6,280	737,900,000	771228 US 5YR NOTE FUT	VA HEDGE	N/A	Interest	12/31/2017	CBT	08/30/2017	118.5078	117.5000	1,030,297	0	0	0	0	0	6,329,047	0	1	0
13429999. Total-Short Futures-Hedging Other												2,154,148	0	0	0	0	0	(64,308,974)	148,365,705	XXX	XXX
1389999. Total-Short Futures												2,154,148	0	0	0	0	0	(64,308,974)	148,365,705	XXX	XXX
1409999. Total-Hedging Other												5,251,101	0	0	0	0	0	(98,599,654)	148,461,155	XXX	XXX
1449999. TOTAL												5,251,101	0	0	0	0	0	(98,599,654)	148,461,155	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	0	0	5,251,101	0	0	148,461,155	148,461,155
NAIC 1 Designation												
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	(10,520,000)	0	(6,219,088)	4,300,912	0	(11,658,533)	0	18,060,752	18,060,752
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	51,335,000	61,287,725	0	9,952,725	51,541,425	0	206,425	15,541,323	15,541,323
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	58,170,000	55,800,158	0	0	64,080,901	0	5,910,901	29,033,906	26,664,064
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	29,880,000	46,445,863	0	16,565,863	42,373,246	0	12,493,246	32,053,022	32,053,022
Commerzbank AG	851WYGNLUQLFZBSYGB56	Y	Y	167,388,000	170,073,769	0	2,685,769	170,073,769	0	2,685,769	56,523,174	56,523,174
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	154,515,000	149,555,311	0	0	154,199,404	0	0	13,256,440	8,296,751
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	16,600,000	8,475,956	0	0	16,353,271	0	0	16,602,232	8,478,188
Deutsche Bank AG LONDON	7LTWFZYICNSX8D621K86	Y	Y	99,880,000	99,670,539	0	0	99,252,329	0	0	30,356,539	30,147,077
Goldman Sachs Financial Markets L.P.	VF1AUT09OCSW5Y7OE568	Y	Y	294,041,000	321,756,584	0	27,715,584	321,965,415	0	27,924,415	87,045,906	87,045,906
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	(5,923,592)	0	0	(22,755,391)	0	41,163,561	35,239,969
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	293,049,000	298,211,339	0	5,162,339	298,494,766	0	5,445,766	100,779,798	100,779,798
ING Bank N.V.	Z0MI2JT14K8OXYZWX446	Y	Y	15,100,000	16,279,124	0	1,179,124	16,279,124	0	1,179,124	2,098,457	2,098,457
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	(42,113,558)	0	0	(685,873)	0	6,614,744	0
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	0	135,288,170	0	135,288,170	135,611,034	0	135,611,034	19,868,332	19,868,332
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	147,490,000	9,465,724	0	0	12,699,201	0	0	68,441,920	0
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	22,250,000	21,360,631	0	0	22,184,492	0	0	11,935,800	11,046,431
ROYAL BANK OF SCOTLAND GROUP PLC	RR3QWICWWIPCS8A4S074	Y	Y	(2,340,000)	0	(5,554,289)	0	0	(2,482,365)	0	2,606,243	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	91,890,000	89,479,598	0	0	88,900,066	0	0	21,724,092	19,313,690
SG AMERICAS SECURITIES, LLC	549300AOWZ2GPR0I0B55	Y	Y	0	7,151,704	0	7,151,704	7,199,737	0	7,199,737	21,432,243	21,432,243
0299999. Total NAIC 1 Designation				1,428,728,000	1,490,302,194	(59,810,526)	210,002,191	1,501,208,179	(37,582,162)	198,656,416	595,138,485	492,589,178
0999999. Gross Totals				1,428,728,000	1,490,302,194	(59,810,526)	210,002,191	1,506,459,280	(37,582,162)	198,656,416	743,599,639	641,050,333
1. Offset per SSAP No. 64					59,810,526	(59,810,526)						
2. Net after right of offset per SSAP No. 64					1,430,491,668	(0)						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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	869,279	(2,713,175)	(3,768,606)	XXX
Bank of America	Boston, MA		0.000	0	0	13,603	17,070	6,218	XXX
Bank of America	Dallas, TX		0.000	0	0	(2,321,007)	(3,490,745)	(5,169,889)	XXX
Bank of America	Hartford, CT		0.000	0	0	(239,559,393)	(220,682,588)	(243,774,322)	XXX
Bank of America	San Francisco, CA		0.000	0	0	329,339	246,993	157,381	XXX
Bank of America	New York, NY		0.000	0	0	1,126,037	672,188	144,398	XXX
Canadian Imperial Bank of Commerce	Montreal, Canada		0.000	0	0	94,530	94,120	93,710	XXX
JP Morgan Chase	Syracuse, NY		0.000	0	0	(42,451)	(19,669)	(31,235)	XXX
JP Morgan Chase	Chicago, IL		0.000	0	0	48,850,431	26,209,986	20,578,448	XXX
JP Morgan Chase	New York, NY		0.000	0	0	61,889,538	(21,098,522)	265,208,476	XXX
JP Morgan Chase	Springfield, Il		0.000	0	0	111,192	113,192	110,466	XXX
Mellon Bank	Pittsburgh, PA		0.000	0	0	2,922,465	2,420,531	2,475,833	XXX
Northern Trust	Chicago, IL		0.000	0	0	464,152	502,235	588,600	XXX
Royal Bank of Canada	Ontario, Canada		0.000	0	0	234,357	233,882	233,669	XXX
Santander Bank	New York, NY		0.000	0	0	128,185,802	128,185,802	4,959,438	XXX
State Street	Boston, MA		0.000	0	0	(2,745,995)	18,976,201	(1,005,273)	XXX
Sun Trust	Des Moines, IA		0.000	0	0	182,935	307,142	46,459	XXX
Sun Trust	Roanoke, VA		0.000	0	0	34,859	38,726	24,114	XXX
Wachovia Bank	Philadelphia, PA		0.000	0	0	150,930	164,556	73,334	XXX
Credit Agricole Corporate & Investment Bank	New York,NY		1.160	0	1,611	0	0	25,000,000	XXX
Canadian Imperial Bank of Commerce	New York,NY		1.150	0	1,597	0	0	25,000,000	XXX
The Bank of Tokyo-Mitsubishi UFJ, Ltd			1.160	0	1,611	0	0	25,000,000	XXX
Bank of Montreal			1.050	0	933	0	0	16,000,000	XXX
0199999. Total Open Depositories		XXX	XXX	0	5,752	790,603	(69,822,075)	131,951,219	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	5,752	790,603	(69,822,075)	131,951,219	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	232,243	217,819	225,673	XXX
0599999. Total Cash		XXX	XXX	0	5,752	1,022,846	(69,604,256)	132,176,892	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE