

LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT
As of June 30, 2013
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 12th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.axa-equitable.com
Statutory Statement Contact: Nicholas Gismondi, Lead Director (201) 743-5073
E-Mail Address: controllers@axa-equitable.com Fax Number: (201) 743-5006

OFFICERS

MARK PEARSON
Chairman of the Board and
Chief Executive Officer

ANDREW JOHN McMAHON
President

NICHOLAS BURRITT LANE
Senior Executive Director

ANDERS BJÖRN MALMSTRÖM
Senior Executive Director and
Chief Financial Officer

SALVATORE FERNANDO PIAZZOLLA
Senior Executive Director and Chief
Human Resources Officer

JOSHUA ETHAN BRAVERMAN #
Senior Executive Director and Treasurer

DAVE SOL HATTEM
Senior Executive Director and
General Counsel

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer

KEITH ELLIOTT FLOMAN #
Managing Director and Chief Actuary
and Appointed Actuary

ADRIENNE AIMEE JOHNSON
Managing Director and Chief Auditor

KAREN FIELD HAZIN
Lead Director, Secretary and
Associate General Counsel

DIRECTORS

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

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

DENIS DUVERNE
ANTHONY JOHN HAMILTON
MARK PEARSON
RICHARD CHARLES VAUGHAN

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

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

Andrea Nitzan

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer

Keith Elliott Floman

KEITH ELLIOTT FLOMAN
Managing Director and Chief Actuary
and Appointed Actuary

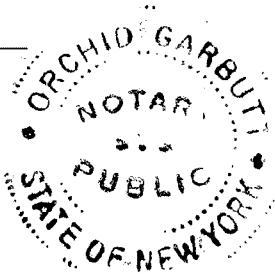
Karen Field Hazin

KAREN FIELD HAZIN
Lead Director, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
12th day of August, 2013

Orchid Garbutt

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



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

AXA EQUITABLE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	29,916,287,760	0	29,916,287,760	30,466,548,139
2. Stocks:				
2.1 Preferred stocks.....	395,098,945	0	395,098,945	341,322,345
2.2 Common stocks.....	945,146,810	0	945,146,810	723,492,776
3. Mortgage loans on real estate:				
3.1 First liens.....	5,657,017,374	0	5,657,017,374	5,350,624,881
3.2 Other than first liens.....	79,710,487	0	79,710,487	87,094,078
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1	0	1	1
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....210,195,433), cash equivalents (\$.....0) and short-term investments (\$.....138,106,264).....	348,301,697	0	348,301,697	2,072,805,040
6. Contract loans (including \$.....0 premium notes).....	3,448,602,672	5,973,955	3,442,628,717	3,503,100,184
7. Derivatives.....	212,660,565	0	212,660,565	1,105,042,085
8. Other invested assets.....	1,582,358,106	152,244	1,582,205,862	1,495,179,794
9. Receivables for securities.....	40,164,391	0	40,164,391	11,206,676
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	338,192,041	0	338,192,041	5,788,411
12. Subtotals, cash and invested assets (Lines 1 to 11).....	42,963,540,849	6,126,199	42,957,414,650	45,162,204,410
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	562,871,400	0	562,871,400	548,553,674
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	101,056,369	3,361,985	97,694,384	89,128,924
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	124,457,166	0	124,457,166	118,799,797
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	80,279,319	0	80,279,319	107,858,349
16.2 Funds held by or deposited with reinsured companies.....	1,147,041	0	1,147,041	1,379,208
16.3 Other amounts receivable under reinsurance contracts.....	16,964,350	0	16,964,350	86,028,925
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	70,535,169	0	70,535,169	0
18.2 Net deferred tax asset.....	970,822,372	518,056,837	452,765,535	710,600,000
19. Guaranty funds receivable or on deposit.....	13,382,543	0	13,382,543	10,989,689
20. Electronic data processing equipment and software.....	170,096,153	164,799,054	5,297,099	5,545,095
21. Furniture and equipment, including health care delivery assets (\$.....0).....	16,738,800	16,738,800	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	5,610	0	5,610	1,572
23. Receivables from parent, subsidiaries and affiliates.....	174,196,447	0	174,196,447	172,130,003
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	939,912,302	66,196,051	873,716,251	832,922,208
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	46,206,005,890	775,278,926	45,430,726,964	47,846,141,854
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	103,496,936,385	0	103,496,936,385	96,981,098,195
28. Total (Lines 26 and 27).....	149,702,942,275	775,278,926	148,927,663,349	144,827,240,049

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	336,670,472	0	336,670,472	5,150,000
1102. Miscellaneous invested assets.....	1,521,569	0	1,521,569	638,411
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	338,192,041	0	338,192,041	5,788,411
2501. Aviation reinsurance premiums due and unpaid.....	603,759	0	603,759	603,759
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	6,789,773	0	6,789,773	84,100
2503. Miscellaneous assets.....	56,524,094	0	56,524,094	59,384,232
2598. Summary of remaining write-ins for Line 25 from overflow page.....	875,994,676	66,196,051	809,798,625	772,850,117
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	939,912,302	66,196,051	873,716,251	832,922,208

AXA EQUITABLE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....40,397,859,760 less \$.....0 included in Line 6.3 (including \$.....31,891 Modco Reserve).....	40,397,859,760	40,494,104,997
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	553,524,943	554,401,360
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	830,231,807	837,917,424
4. Contract claims:		
4.1 Life.....	373,790,271	415,658,932
4.2 Accident and health.....	58,840,163	56,950,778
5. Policyholders' dividends \$....2,493,789 and coupons \$.....0 due and unpaid.....	2,493,789	3,550,515
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	131,156,229	260,395,080
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	130,197,541	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 \$....18,345 discount; including \$....990,335 accident and health premiums.....	5,881,815	5,778,880
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,890,474	3,429,396
9.3 Other amounts payable on reinsurance, including \$....104,475 assumed and \$....1,019,068 ceded.....	1,123,543	1,333,776
9.4 Interest Maintenance Reserve.....	127,741,654	124,124,391
10. Commissions to agents due or accrued - life and annuity contracts \$....16,839,863, accident and health \$....224,303 and deposit-type contract funds \$.....0.....	17,064,166	23,985,746
11. Commissions and expense allowances payable on reinsurance assumed.....	3,136,534	3,543,447
12. General expenses due or accrued.....	261,454,100	223,576,710
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,284,396,454) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,487,479,771)	(2,335,361,916)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	30,945,898	34,084,611
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	38,915,682
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,017,925	3,080,854
17. Amounts withheld or retained by company as agent or trustee.....	434,150,334	1,176,918,539
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	171,783,633	169,617,152
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	10,940	1,102
21. Liability for benefits for employees and agents if not included above.....	393,545,655	362,093,238
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	525,478,332	488,763,257
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	1,318,380	1,318,380
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	14,799,948	17,289,415
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	39,548,513	161,959,261
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	114,680,685	147,830,381
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	42,139,187,261	43,275,261,388
27. From Separate Accounts statement.....	103,311,893,860	96,862,584,847
28. Total liabilities (Lines 26 and 27).....	145,451,081,121	140,137,846,235
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	1,024,953,000	1,524,943,600
33. Gross paid in and contributed surplus.....	2,605,980,461	2,605,890,688
34. Aggregate write-ins for special surplus funds.....	945,062,152	945,062,152
35. Unassigned funds (surplus).....	(1,101,913,385)	(389,002,626)
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$....185,042,525 in Separate Accounts Statement).....	3,474,082,228	4,686,893,814
38. Totals of Lines 29, 30 and 37.....	3,476,582,228	4,689,393,814
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	148,927,663,349	144,827,240,049
DETAILS OF WRITE-INS		
2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	13,290,826	13,576,908
2503. Accrued interest on policy claims and other contract funds.....	24,137,175	15,935,673
2598. Summary of remaining write-ins for Line 25 from overflow page.....	77,249,743	118,314,859
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	114,680,685	147,830,381
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Reserve for aviation reinsurance.....	30,000,000	30,000,000
3402. Special contingent reserve fund for separate accounts.....	2,500,000	2,500,000
3403. Separate account annuitant mortality fluctuation funds.....	912,562,152	912,562,152
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	945,062,152	945,062,152

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	5,765,079,169	5,757,639,915	11,487,512,681
2. Considerations for supplementary contracts with life contingencies.....	7,872,803	10,760,472	25,091,620
3. Net investment income.....	1,267,440,517	1,248,918,685	2,466,099,381
4. Amortization of Interest Maintenance Reserve (IMR).....	12,742,786	11,200,479	24,234,166
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(136,721,713)	(1,785,125)	(81,595,255)
6. Commissions and expense allowances on reinsurance ceded.....	10,655,266	11,363,618	24,629,771
7. Reserve adjustments on reinsurance ceded.....	(2,806,675)	(3,942,392)	25,661,233
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	628,739,454	585,173,247	1,191,759,402
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	79,711,903	62,430,860	125,517,457
9. Totals (Lines 1 to 8.3).....	7,632,713,510	7,681,759,759	15,288,910,456
10. Death benefits.....	819,051,443	820,188,408	1,583,733,833
11. Matured endowments (excluding guaranteed annual pure endowments).....	2,055,425	3,395,705	6,435,686
12. Annuity benefits.....	769,239,757	717,981,970	1,354,203,247
13. Disability benefits and benefits under accident and health contracts.....	39,081,114	33,153,148	70,806,955
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	4,171,460,651	3,750,885,807	7,803,790,371
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	37,013,636	52,576,596	99,548,805
18. Payments on supplementary contracts with life contingencies.....	32,322,685	32,870,719	65,346,471
19. Increase in aggregate reserves for life and accident and health contracts.....	(97,121,654)	1,007,406,526	1,075,045,111
20. Totals (Lines 10 to 19).....	5,773,103,057	6,418,458,879	12,058,910,479
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	567,635,921	629,682,754	1,218,774,203
22. Commissions and expense allowances on reinsurance assumed.....	4,043,760	4,106,306	7,757,491
23. General insurance expenses.....	381,327,912	286,502,475	636,826,386
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	42,318,099	44,477,803	82,477,931
25. Increase in loading on deferred and uncollected premiums.....	(3,794,348)	10,604,999	9,675,212
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(75,300,410)	102,546,354	170,111,654
27. Aggregate write-ins for deductions.....	30,054,697	(37,830,754)	(22,797,197)
28. Totals (Lines 20 to 27).....	6,719,388,688	7,458,548,816	14,161,736,159
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	913,324,822	223,210,943	1,127,174,297
30. Dividends to policyholders.....	135,709,985	145,637,971	259,299,796
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	777,614,837	77,572,972	867,874,501
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	259,706,719	205,661,223	279,821,237
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	517,908,118	(128,088,251)	588,053,264
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(489,483,123) (excluding taxes of \$.....8,809,257 transferred to the IMR).....	(1,026,468,385)	214,348,613	14,304,849
35. Net income (Line 33 plus Line 34).....	(508,560,267)	86,260,362	602,358,113
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	4,689,393,814	4,624,816,095	4,624,816,095
37. Net income (Line 35).....	(508,560,267)	86,260,362	602,358,113
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,245,239.....	(31,754,367)	(297,273,974)	(204,991,172)
39. Change in net unrealized foreign exchange capital gain (loss).....	(5,575,281)	19,637	1,981,163
40. Change in net deferred income tax.....	139,404,504	287,098,023	81,028,068
41. Change in nonadmitted assets.....	(308,300,085)	(119,282,776)	43,366,693
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	82,145,322	82,144,662
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(36,715,075)	(84,219,501)	(268,327,435)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(209,921,061)	(44,154,784)	(101,073,225)
47. Other changes in surplus in Separate Accounts Statement.....	203,250,890	22,233,381	102,796,577
48. Change in surplus notes.....	(499,990,600)	9,400	18,800
49. Cumulative effect of changes in accounting principles.....	(38,900,000)	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	89,773	116,110	479,009
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	(181,000,000)	(362,500,000)
53. Aggregate write-ins for gains and losses in surplus.....	84,159,983	240,560	87,296,466
54. Net change in capital and surplus (Lines 37 through 53).....	(1,212,811,586)	(247,808,240)	64,577,719
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,476,582,228	4,377,007,855	4,689,393,814
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	0	(1,471)	16,384
08.302. Sundry receipts and adjustments.....	79,711,903	62,432,331	125,501,073
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	79,711,903	62,430,860	125,517,457
2701. Aviation reinsurance losses.....	(28,453)	(163,264)	(805,971)
2702. Increase (decrease) in certain liabilities.....	9,901,878	11,594,391	18,302,008
2703. Sundry disbursements and adjustments.....	20,139,479	(54,020,165)	(45,089,072)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	41,793	4,758,284	4,795,838
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	30,054,697	(37,830,754)	(22,797,197)
5301. Tax Benefit Associated with compensation Plans.....	1,467,483	240,560	7,161,529
5302. Additional Minimum Liability on Qualified Pension Plan.....	82,692,500	0	40,509,000
5303. Reinsurance Reserve Credit.....	0	0	39,625,937
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	84,159,983	240,560	87,296,466

AXA EQUITABLE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	5,796,643,470	5,741,748,433	11,465,588,750
2. Net investment income.....	1,246,975,097	1,215,175,834	2,455,312,773
3. Miscellaneous income.....	723,177,741	639,296,913	1,303,685,635
4. Total (Lines 1 through 3).....	7,766,796,308	7,596,221,180	15,224,587,158
5. Benefit and loss related payments.....	5,873,336,689	5,327,373,641	10,963,762,371
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	76,800,806	60,244,630	86,139,686
7. Commissions, expenses paid and aggregate write-ins for deductions.....	908,412,676	984,754,139	1,828,053,598
8. Dividends paid to policyholders.....	135,808,022	147,445,710	290,448,500
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	(194,624,149)	56,440,842	(28,950,669)
10. Total (Lines 5 through 9).....	6,799,734,044	6,576,258,962	13,139,453,486
11. Net cash from operations (Line 4 minus Line 10).....	967,062,264	1,019,962,218	2,085,133,672
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,612,605,630	2,597,227,259	4,151,642,081
12.2 Stocks.....	60,457,241	22,941,116	95,699,083
12.3 Mortgage loans.....	423,427,089	462,426,579	766,810,922
12.4 Real estate.....	0	0	(74,467)
12.5 Other invested assets.....	151,158,421	198,221,475	836,857,360
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(1,098)	18,758	19,651
12.7 Miscellaneous proceeds.....	(719,044,837)	411,214,602	(30,215,890)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,528,602,446	3,692,049,789	5,820,738,740
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,111,349,924	3,011,850,347	4,659,270,804
13.2 Stocks.....	110,177,076	101,916,228	150,892,987
13.3 Mortgage loans.....	726,988,424	817,133,145	1,545,252,286
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	239,360,224	150,952,754	359,028,867
13.6 Miscellaneous applications.....	79,933,279	429,027,232	528,827,736
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,267,808,927	4,510,879,706	7,243,272,680
14. Net increase (decrease) in contract loans and premium notes.....	(61,456,121)	(16,411,928)	(30,536,682)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(677,750,360)	(802,417,989)	(1,391,997,258)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	(500,000,000)	0	0
16.2 Capital and paid in surplus, less treasury stock.....	89,773	116,110	479,009
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(17,922,597)	(26,651,646)	(49,674,224)
16.5 Dividends to stockholders.....	0	181,000,000	362,500,000
16.6 Other cash provided (applied).....	(1,495,982,423)	425,780,977	(394,317,218)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(2,013,815,247)	218,245,441	(806,012,433)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,724,503,343)	435,789,670	(112,876,019)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,072,805,040	2,185,681,059	2,185,681,059
19.2 End of period (Line 18 plus Line 19.1).....	348,301,697	2,621,470,729	2,072,805,040
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Non-cash acquisition of investments.....	17,796,767	12,956,843	18,283,002
20.0002 Non-cash disposition of investments.....	7,990,056	10,836,504	10,836,504

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	1,270,136,587	1,349,658,416	2,675,693,638
3. Ordinary individual annuities.....	3,391,539,150	2,733,645,515	5,766,110,831
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	1,391,930,749	1,951,611,360	3,571,247,694
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	38,163,155	43,954,463	87,682,912
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	6,091,769,641	6,078,869,754	12,100,735,075
12. Deposit-type contracts.....	0	0	0
13. Total.....	6,091,769,641	6,078,869,754	12,100,735,075

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

1 A. Accounting Practices

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

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

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A-C No significant change.

D. Loan-backed Securities

The table below summarizes the amount of the Company's investment in loan-backed securities:

- (1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used to value all securities; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.
- (2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended June 30, 2013 are as follows:

		1 Amortized Cost Basis before Other than Temporary Impairment (OTTI)	2		3 Fair Value * 1-(2a+2b)
			Other than Temporary Impairment Recognized in Loss		
			2a Interest	2b Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to Sell	-	-	-	-
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 15,302,585	\$ 25,476	\$ 14,138,962	\$ 1,138,147
c.	Total 1st Quarter	\$ 15,302,585	\$ 25,476	\$ 14,138,962	\$ 1,138,147
OTTI recognized 2nd Quarter					
d.	Intent to Sell	-	-	-	-
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 66,832,022	\$ 14,584,371	\$ 35,448,534	\$ 16,799,117
f.	Total 2nd Quarter	\$ 66,832,022	\$ 14,584,371	\$ 35,448,534	\$ 16,799,117
m.	Annual Aggregate Total	\$ XXX	\$ 14,609,847	\$ 49,587,496	XXX

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

NOTES TO FINANCIAL STATEMENTS

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other- than-temporary- impairment 2-3	5 Amortized Cost after other-than- temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
22545DAM9	11,315,540	711,150	10,604,390	711,150	711,150	03/31/2013
92976BGE6	3,987,044	452,473	3,534,571	452,473	426,997	03/31/2013
05947U6G8	3,737,753	535,497	3,202,256	535,497	535,497	06/30/2013
22545DAK3	31,178,202	17,751,740	13,426,462	17,751,740	9,130,879	06/30/2013
46625MPV5	43,188	29,675	13,513	29,675	29,675	06/30/2013
46625MRL5	4,000,000	2,411,764	1,588,236	2,411,764	2,411,764	06/30/2013
46629YA Q2	4,005,651	253,142	3,752,509	253,142	224,000	06/30/2013
46629YA Q2	2,933,765	189,856	2,743,909	189,856	168,000	06/30/2013
52108HZ80	2,991,876	2,881,964	109,912	2,881,964	724,617	06/30/2013
617451AP4	5,943,119	607,154	5,335,965	607,154	603,750	06/30/2013
61746WHN3	3,093,126	2,712,222	380,904	2,712,222	1,959,606	06/30/2013
92976UAC4	8,905,341	4,010,474	4,894,867	4,010,474	1,011,330	06/30/2013
Total	\$ XXX	XXX	49,587,496	XXX	XXX	XXX

(4) Impaired (fair value is less than amortized cost) loan-backed securities for which an other than temporary impairment has not been recognized as a realized loss as of June 30, 2013 are as follows:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	\$ 18,386,189
2. 12 Months or Longer	\$ 314,377,091

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

1. Less than 12 Months	\$ 70,290,481
2. 12 Months or Longer	\$ 549,344,213

The \$332,763,280 of unrealized losses includes \$215,594,746 of valuation allowances already recognized through surplus.

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

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

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

Significant Exposure as of June 30, 2013

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

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

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

E-G No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

During June 2013, AXA Equitable repaid its parent AXA Financial \$500,000,000 on surplus notes with an accrued interest of \$1,972,222.

For information regarding AXA Equitable surplus notes owned by AXA Financial, see Note 13.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plan

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

(6) Components of Net Periodic Benefit Cost		<u>Q2 2013</u>	<u>Q2 2012</u>
		(in millions)	
a. Service Cost	\$	22.2	\$ 20.4
b. Interest Cost		44.7	51.3
c. Expected return on plan assets		(75.0)	(70.5)
d. Amortization of unrecognized transition obligation or transition asset		2.2	2.2
e. Amount of recognized gains and losses		80.1	79.6
f. Amount of prior service cost recognized		0.5	0.6
g. Amount of gain or loss recognized due to a settlement or curtailment		-	-
Plan Amendments – Recognition of Statutory amendment		1.9	-
h. Total net periodic benefit cost	\$	76.6	\$ 83.6

There were no other significant changes to footnote 12A.

B. No significant change

C/D/E/F - NONE

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

In June 2013, the Company received approval, pursuant to Section 1307(b) of the New York Insurance Laws to repay its parent AXA Financial with accrued interest on the following surplus note:

Date Issued	Interest Rate	Amount of Notes	Carrying Value	Interest Paid Current Year	Total Interest Paid	Unapproved Principal and/or Interest	Date of Maturity
11/24/2008	7.10%	\$500,000,000	\$500,000,000	\$ 1,972,222	\$ 144,662,500	-	12/01/2018

NOTES TO FINANCIAL STATEMENTS

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

Note 20 - Fair Value

- 1. Fair Value Measurements at June 30, 2013

Description		Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :					
Bonds:					
Residential Mortgage-Backed Securities	-	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 138,982,550	\$	138,982,550
Other Loan-Backed and Structured Securities	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-
Other Governments	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-
Other Corporate	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Bonds	-	-	\$ 138,982,550	\$	138,982,550
Preferred Stocks:					
Industrial and Miscellaneous	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Preferred Stocks	-	-	-	-	-
Common Stocks:					
Industrial and Miscellaneous	\$ 3,903,332	-	\$ 13,095,330	\$	16,998,662
Parent, Subsidiaries and Affiliates	-	-	928,148,148		928,148,148
Total Common Stocks	\$ 3,903,332	-	\$ 941,243,478	\$	945,146,810
Derivative Assets:					
Swaps	-	\$ (226,500,441)	-	\$	(226,500,441)
Futures	-	-	-	-	-
Options	-	284,893,713	-		284,893,713
Floors	-	227,236,857	-		227,236,857
Swaptions	-	-	-	-	-
Credit Default Swaps	-	(369,457)	-		(369,457)
Total Derivatives	-	\$ 285,260,672	-	\$	285,260,672
Separate Account Assets	96,871,600,246	5,887,165,742	216,029,147		102,974,795,135
Total Assets at Fair Value	\$ 96,875,503,578	\$ 6,172,426,414	\$ 1,296,255,175	\$	104,344,185,167
b. Liabilities at Fair Value:					
Derivative Liabilities	-	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

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

	Balance as of 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total Gain/Loss included in Net Income	Total Gain/Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2013
Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 208,082,983	\$ 5,094,801	\$ (7,696,205)	\$ (47,341,349)	\$ (17,753,092)	\$ -	\$ -	\$ (1,404,588)	\$ -	\$ 138,982,550
Other Structured Securities	-	-	-	-	-	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-	-	-	-	-	-
Other Governments	-	-	-	-	-	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-	-	-	-	-	-
Other Corporate	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates - Bonds	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Stocks	12,102,430	-	-	-	-	992,900	-	-	-	13,095,330
Parent, Subsidiaries and Affiliates - Stocks	706,947,512	-	-	-	221,200,636	-	-	-	-	928,148,148
Separate Account Assets	223,633,826	-	-	-	(4,649,901)	3,504	-	(2,250,992)	(707,290)	216,029,147
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,150,766,751	\$ 5,094,801	\$ (7,696,205)	\$ (47,341,349)	\$ 198,797,643	\$ 996,404	\$ -	\$ (3,655,580)	\$ (707,290)	\$ 1,296,255,175
Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

a) Amount includes: \$5,094,801 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$7,696,205) Level 3 securities no longer carried at market value.

3/4/5 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 June 30, 2013 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 31,160,141,853	\$ 29,916,287,786	-	\$ 28,848,590,605	\$ 2,311,551,248	
Preferred Stock	\$ 426,351,599	\$ 395,098,945	\$ 256,370,780	\$ 169,980,819	-	
Common Stock *	\$ 1,449,331,571	\$ 945,146,810	\$ 3,903,332	-	\$ 1,445,428,239	
Mortgage Loans on Real Estate	\$ 5,902,337,036	\$ 5,736,727,861	-	-	\$ 5,902,337,036	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	\$ 1,447,791,504	\$ 1,447,791,504	-	-	\$ 1,447,791,504	
- Joint ventures or partnerships interest affiliated	\$ 70,403,097	\$ 70,403,097	-	-	-	\$ 70,403,097
- Other Invested Assets unaffiliated	\$ 64,011,261	\$ 64,011,261	-	-	\$ 64,011,261	
Derivatives**	\$ 285,260,672	\$ 212,660,565	-	\$ 285,260,672	-	
Separate Accounts	\$ 103,477,005,654	\$ 103,496,936,385	\$ 97,373,810,765	\$ 5,887,165,742	\$ 216,029,147	
Policyholders liabilities: Investment contracts	\$ 2,556,824,047	\$ 2,466,337,072			\$ 2,556,824,047	
Surplus Notes	\$ 1,188,469,858	\$ 1,024,953,000			\$ 1,188,469,858	

* Difference between fair value and admitted value represents the investment in AllianceBernstein units, an affiliate, which for statutory admitted carrying value is discounted by 25% as of June 30, 2013. The discount is based on SSAP #97 sliding scale and approved by the SVO.

** Fair value includes \$72,686,684 million of due and accrued investment income.

D.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets- joint Venture or Partnership Interests				
Affiliated	\$ 70,403,097			There is no fair value amount available for the controlled affiliates

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

In August 2013, MONY Life Insurance Company (“MONY Life”), an affiliate, received approval from the New York State Department of Financial Services to sell all of its equity partnership investments to AXA Equitable. Under the plan of sale, MONY Life will sell such investment assets, based on a purchase price equal to fair market value. The actual date of sale of these assets to AXA Equitable is anticipated to be during third quarter of 2013.

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.

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1

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

Yes [☐] No [☒ 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

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

Yes [☐] No [☒ X]
- 3.2

If the response to 3.1 is yes, provide a brief description of those changes.

- 4.1

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

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

5.

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

Yes [☐] No [☒ X] N/A [☐]
-
-

- 6.1

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

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

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

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

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

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

By what department or departments?
New York and Nevada

- 6.5

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

Yes [☐] No [☐] N/A [☒ 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 by 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Alliance Corporate Finance Group Inc.	New York, NY				YES
AllianceBernstein Corporation	New York, NY				YES
AllianceBernstein Global Derivatives Corporation	New York, NY				YES
AllianceBernstein Holding LP	New York, NY				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	New York, NY				YES
AXA Advisors LLC	New York, NY				YES
AXA Distributors LLC	New York, NY				YES
AXA Equitable Funds Management Group LLC	New York, NY				YES
AXA Investment Managers Inc.	Greenwich, CT				YES
AXA Private Equity (US) LLC	New York, NY				YES
AXA Rosenberg Investment Management LLC	Orinda, CA				YES
Sanford C. Bernstein & Co.LLC	New York, NY				YES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [☒ X] No [☐]
- 9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☒ X] No [☐]

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Policy Statement on Ethics was last amended on May 23, 2013, for two principal reasons:
1. to change all references to "employees who hold officer-equivalent positions" to employees who are in Band 3; and
2. clarify the reporting procedures for an employee who is negotiating a business transaction that could or will benefit a relative or close personal friend

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

Yes []No [X]

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

PART 1 - FINANCIAL

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

Yes [X]No []

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

\$.....0

PART 1 - INVESTMENT

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

Yes [X]No []

11.2 If yes, give full and complete information relating thereto:
Collateral for open future contracts on OTC derivatives held by broker and Schedule of Special Deposits

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

\$.....2,711,523

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.....	\$ 1,150,000,000	\$ 1,150,000,000
14.22 Preferred Stock.....	\$ 0	\$ 0
14.23 Common Stock.....	\$ 706,947,512	\$ 928,148,148
14.24 Short-Term Investments.....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate.....	\$ 386,725,036	\$ 384,513,299
14.26 All Other.....	\$ 104,470,050	\$ 70,403,097
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 2,348,142,598	\$ 2,533,064,544
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?
If no, attach a description with this statement.

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

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

\$.....0

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

\$.....0

16.3 Total payable for securities lending reporting on the liability page:

\$.....0

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

Yes [X]No []

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
Citigroup NA	3800 Citibank Center, Tampa FL 33610

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

PART 1 - INVESTMENT

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

1 Central Registration Depository	2 Name(s)	3 Address
902	Adelante Capital Management	555 12th Street, Suite 2100 Oakland, CA 94607
902	Aegon USA Realty Advisors	4333 Morris Road NE Cedar Rapids, IA 52499
902	Albion Investors, LLC	1345 Avenue of the Americas New York, NY 10105
902	AllianceBernstein, LP	1345 Avenue of the Americas New York, NY 10105
902	Brookfield Investment Management	3 WFC, 200 Vesey Street, 10th Fl., NY, NY 10281
902	Morgan Stanley	3424 Peachtree Road N.E. Suite 800 Atlanta, GA 30326
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004
902	AXA Investment Managers, Inc.	1 Fawcett Place Greenwich, CT 06830

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

Yes [X] No []

18.2 If no, list exceptions:

AXA EQUITABLE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$.....	1,783,071,385
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	3,944,993,807
1.14	Total mortgages in good standing.....	\$.....	5,728,065,192
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.....	\$.....	8,662,669
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	8,662,669
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)	\$.....	5,736,727,861
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.....		197.6
2.2	A&H cost containment percent.....		0.0
2.3	A&H expense percent excluding cost containment expenses.....		49.8
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Non-Affiliates						
00000.....	AA-3160075.....	04/01/2013	BMO Reinsurance Ltd.....	BRB.....	CAT.....	NO.....
23043.....	04-154347.....	04/01/2013	Liberty Mutual Insurance Co.....	MA.....	CAT.....	YES.....
00000.....	AA-1127861.....	04/01/2013	Lloyd's Underwriter Syndicate No. 1861 ANV.....	GBR.....	CAT.....	NO.....
00000.....	AA-1126006.....	04/01/2013	Lloyd's Underwriter Syndicate No. 4472 LIB.....	GBR.....	CAT.....	NO.....

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

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only						
				Life Contracts		4	5	6	7	
				2	3					
Active Status			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts		
1.	Alabama.....	AL.....L.....	13,653,630	31,993,956	479,766	487,509	46,614,861	0		
2.	Alaska.....	AK.....L.....	805,233	4,021,825	111,627	20,129	4,958,814	0		
3.	Arizona.....	AZ.....L.....	11,557,842	53,347,593	317,168	159,595	65,382,198	0		
4.	Arkansas.....	AR.....L.....	4,838,757	22,364,739	130,794	76,834	27,411,124	0		
5.	California.....	CA.....L.....	131,963,962	409,382,962	3,340,325	8,584,479	553,271,728	0		
6.	Colorado.....	CO.....L.....	13,998,477	104,174,316	276,937	1,068,451	119,518,181	0		
7.	Connecticut.....	CT.....L.....	18,827,178	106,784,684	581,600	69,738	126,263,200	0		
8.	Delaware.....	DE.....L.....	7,654,638	20,143,978	58,156	93,438	27,950,210	0		
9.	District of Columbia.....	DC.....L.....	2,917,220	9,814,133	120,216	6,417	12,857,986	0		
10.	Florida.....	FL.....L.....	88,232,186	324,503,869	2,676,256	7,029,070	422,441,381	0		
11.	Georgia.....	GA.....L.....	22,329,045	72,420,914	1,431,134	227,515	96,408,608	0		
12.	Hawaii.....	HI.....L.....	4,618,391	22,399,720	139,912	49,436	27,207,459	0		
13.	Idaho.....	ID.....L.....	1,929,495	7,694,790	25,829	10,383	9,660,497	0		
14.	Illinois.....	IL.....L.....	52,490,594	201,356,493	1,509,057	610,497	255,966,641	0		
15.	Indiana.....	IN.....L.....	10,425,186	46,394,857	231,835	747,716	57,799,594	0		
16.	Iowa.....	IA.....L.....	5,368,861	29,563,132	88,575	20,962	35,041,530	0		
17.	Kansas.....	KS.....L.....	8,154,928	31,215,644	116,446	666,524	40,153,542	0		
18.	Kentucky.....	KY.....L.....	5,375,783	20,726,462	70,911	94,343	26,267,499	0		
19.	Louisiana.....	LA.....L.....	7,950,190	34,162,324	424,527	53,985	42,591,026	0		
20.	Maine.....	ME.....L.....	1,767,019	11,229,721	46,333	9,795,396	22,838,469	0		
21.	Maryland.....	MD.....L.....	27,728,873	99,698,207	638,834	144,861	128,210,775	0		
22.	Massachusetts.....	MA.....L.....	15,879,587	106,664,403	469,518	154,534	123,168,042	0		
23.	Michigan.....	MI.....L.....	38,944,950	223,979,107	925,305	544,026	264,393,388	0		
24.	Minnesota.....	MN.....L.....	57,415,484	85,096,187	187,098	1,409,025	144,107,794	0		
25.	Mississippi.....	MS.....L.....	5,663,806	11,200,528	278,051	33,746	17,176,131	0		
26.	Missouri.....	MO.....L.....	18,470,437	49,325,895	238,517	61,842	68,096,691	0		
27.	Montana.....	MT.....L.....	900,192	2,107,583	7,667	4,121	3,019,563	0		
28.	Nebraska.....	NE.....L.....	3,817,007	18,647,096	54,090	95,313	22,613,506	0		
29.	Nevada.....	NV.....L.....	5,884,244	29,814,347	31,018	43,043	35,772,652	0		
30.	New Hampshire.....	NH.....L.....	1,329,123	15,739,220	63,727	5,989,712	23,121,782	0		
31.	New Jersey.....	NJ.....L.....	75,554,213	421,864,186	3,274,361	5,758,273	506,451,033	0		
32.	New Mexico.....	NM.....L.....	2,804,615	9,939,233	111,639	64,307	12,919,794	0		
33.	New York.....	NY.....L.....	214,340,524	574,816,054	9,366,836	94,651,279	893,174,693	0		
34.	North Carolina.....	NC.....L.....	27,440,680	109,080,921	482,933	5,067,744	142,072,278	0		
35.	North Dakota.....	ND.....L.....	2,330,868	13,587,132	26,177	6,484	15,950,661	0		
36.	Ohio.....	OH.....L.....	23,995,694	182,442,723	348,631	695,794	207,482,842	0		
37.	Oklahoma.....	OK.....L.....	7,608,836	43,474,353	235,446	47,611	51,366,246	0		
38.	Oregon.....	OR.....L.....	4,767,265	25,043,132	97,179	205,134	30,112,710	0		
39.	Pennsylvania.....	PA.....L.....	53,558,717	253,641,671	3,462,331	276,288	310,939,007	0		
40.	Rhode Island.....	RI.....L.....	2,213,570	16,129,776	29,447	19,566	18,392,359	0		
41.	South Carolina.....	SC.....L.....	7,898,406	59,631,331	358,156	108,846	67,996,739	0		
42.	South Dakota.....	SD.....L.....	4,202,022	8,019,562	58,261	2,393,151	14,672,996	0		
43.	Tennessee.....	TN.....L.....	16,620,902	45,466,110	695,081	57,015	62,839,108	0		
44.	Texas.....	TX.....L.....	59,959,443	301,845,392	991,924	5,053,857	367,850,616	0		
45.	Utah.....	UT.....L.....	10,150,296	35,396,463	24,358	5,278	45,576,395	0		
46.	Vermont.....	VT.....L.....	1,575,149	3,975,737	13,119	60,037	5,624,042	0		
47.	Virginia.....	VA.....L.....	26,450,159	107,891,910	741,308	3,579,269	138,662,646	0		
48.	Washington.....	WA.....L.....	14,025,667	54,878,650	113,073	59,583	69,076,973	0		
49.	West Virginia.....	WV.....L.....	4,422,161	16,611,287	192,777	3,663	21,229,888	0		
50.	Wisconsin.....	WI.....L.....	17,981,080	92,739,561	401,922	470,107	111,592,670	0		
51.	Wyoming.....	WY.....L.....	2,633,665	10,275,821	38,223	1,483,207	14,430,916	0		
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0		
53.	Guam.....	GU.....N.....	45,940	0	0	0	45,940	0		
54.	Puerto Rico.....	PR.....L.....	13,620,157	31,919,969	842,096	85,615	46,467,837	0		
55.	US Virgin Islands.....	VI.....L.....	134,607	292	11,836	0	146,735	0		
56.	Northern Mariana Islands.....	MP.....N.....	5,526	0	0	0	5,526	0		
57.	Canada.....	CAN.....L.....	216,244	66,526	3,073	0	285,843	0		
58.	Aggregate Other Alien.....	OT.....XXX.....	19,253,306	180,438	539,226	2,489	19,975,459	0		
59.	Subtotal.....	(a).....53.....	1,204,702,030	4,624,886,915	37,530,642	158,507,237	6,025,626,824	0		
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	1,589	0	60,102	61,691	0		
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	59,767,675	14,052	0	0	59,781,727	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.....	5,207,958	0	2,688,214	0	7,896,172	0		
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0		
95.	Totals (Direct Business).....	XXX.....	1,269,677,663	4,624,902,556	40,218,856	158,567,339	6,093,366,414	0		
96.	Plus Reinsurance Assumed.....	XXX.....	101,888,075	4,409,751	6,680,419	0	112,978,245	0		
97.	Totals (All Business).....	XXX.....	1,371,565,738	4,629,312,307	46,899,275	158,567,339	6,206,344,659	0		
98.	Less Reinsurance Ceded.....	XXX.....	170,684,227	218,960,159	27,929,606	0	417,573,992	0		
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	1,200,881,511	4,410,352,148	18,969,669	158,567,339	5,788,770,667	0		
DETAILS OF WRITE-INS										
58001.	Canal Zone.....	XXX.....	37,651	0	0	0	37,651	0		
58002.	Mexico.....	XXX.....	481,602	0	381,446	0	863,048	0		
58003.	Phillippines.....	XXX.....	8,861	0	0	0	8,861	0		
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	18,725,192	180,438	157,780	2,489	19,065,899	0		
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	19,253,306	180,438	539,226	2,489	19,975,459	0		
9401.	.....	XXX.....	0	0	0	0	0	0		
9402.	.....	XXX.....	0	0	0	0	0	0		
9403.	.....	XXX.....	0	0	0	0	0	0		
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0		
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0		

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Q12.1

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
Seguro Directo Gere Compania de Seguros SA		100.00			
AXA Portugal Companhia de Seguros SA		83.02			
AXA Portugal Companhia de Seguros Vida SA		87.63			
AXA Services s.r.o.		100.00			
EX-SR a.s. v likvdacii		100.00			
AXA d.s.s., a.s.		100.00			
AXA d.d.s., a.s.		100.00			
AXA General Insurance		94.13			
AXA Mediteraenan Holding, S.A.U		100.00			
	Hilo Direct, Seguros y Reaseguros S.A.	99.99			
	AXA MEDLA IT & Local Support Services, S.A.	100.00			
	AXA Regional Services, S.A.	100.00			
	AXA Seguros Generales, S.A. de Seguros y Reaseguros	99.89			
	AXA Pensiones, S.A. E.G.F.P.	100.00			
	AXA Tigris, S.A.	100.00			
	AXA Vida, S.A.de Seguros y Reaseguros	99.80			
AXA Senegal		51.53			
AXA Cote d'Ivoire		78.64			
AXA Cameroun ©		99.90			
AXA Gabon		86.49			
AXA Versicherungen AG		100.00			
	AXA Leben AG	100.00			
	Rechtsschutz AG	66.67			
AXA Insurance Public Co. Ltd		24.99			
ASMHoldings Limited		48.80			
Krungthai-AXA Life Insurance Company Limited		25.00			
AXA Hayat ve Emeklilik A.S.		100.00			
AXA Sigorta A.S.		72.55			
AXA Insurance		50.29			
AXA Ukraine		50.00			
AXA Global Risks (Uk) Limited		100.00			
Horde! FV		100.00			
AXA Equity & Law Plc		99.90			
	AXA UK PLC	46.90			
	AXA UK PLC	53.10			
	Bluefin Group Limited	100.00			
	GBI Holdings Limited	100.00			
	Guardian Royal Exchange PLC	100.00			
	Architas Advisory Services Limited	100.00			
	Architas Multi-Manager Limited	100.00			
	AXA Sun Direct Limited	100.00			

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA America Holdings, Inc.	100.00	90-0226248		
	AXA Technology Services America Inc.	100.00	30-0011728		
	AXA America Corporate Solutions, Inc.	100.00	36-3044045		
	Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
	AllianceBemstein LP	2.94	13-4064930		
	Mosaic Insurance Company	100.00	04-2482364	16187	DE
	AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
	AXA Delaware LLC	100.00	13-4177328		
	AXA Insurance Company	100.00	13-3594502	33022	NY
	AXA Financial, Inc.	100.00	13-3623351		
	787 Holdings, LLC	100.00	27-0294443		
	1285 Holdings, LLC	100.00	46-1106388		
	AXA Equitable Financial Services, LLC	100.00	52-2197822		
	AXA Distribution Holding Corporation	100.00	13-4078005		
	AXA Advisors, LLC	100.00	13-4071393		
	AXA Network, LLC	100.00	06-1555494		
	PlanConnect, LLC	100.00	27-1540220		
	AXA Re Arizona Company	100.00	14-1903564	14355	AZ
	AllianceBemstein LP	5.50	13-4064930		
	AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
	AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
	Equitable Deal Flow Fund, LP	100.00	13-3385076		
	EVSA, Inc	100.00	23-2671508		
	Equitable Holdings, LLC	100.00	22-2766036		
	Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
	ECMC, LLC	100.00	13-3266813		
	AllianceBemstein Corporation	100.00	13-3633538		
	AXA Distributors, LLC	100.00	52-2233674		
	JMR Reality services, Inc	100.00	13-3813232		
	ACMC, LLC.	100.00	13-2677213		
	AllianceBemstein LP	38.85	13-4064930		
	AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
	MONEY Life Insurance Company	100.00	13-1632487	66370	NY
	MONEY Life Insurance Company of America	100.00	86-0222062	78077	AZ
	AllianceBemstein LP	0.93	13-4064930		
	U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
	AllianceBemstein LP	2.46	13-4064930		
	MONEY International Holdings, LLC	100.00	13-3790446		
	MONEY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
	MONEY Financial Services, Inc	100.00	11-3722370		
	Financial Marketing Agency, Inc.	100.00	31-1465146		
	1740 Advisors, Inc.	100.00	13-2645490		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	.....	0.....	0.....	.....	AXA Cameroun ©.....	CMR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Gabon.....	GAB.....	IA.....	AXA.....	Ownership.....	...86.490	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Versicherungen AG.....	CHE.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Leben AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Rechtsschutz AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...66.670	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Insurance Public Co. Ltd.....	THA.....	IA.....	AXA.....	Ownership.....	...24.990	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	ASM Holdings Limited.....	THA.....	NIA.....	AXA.....	Ownership.....	...48.800	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Krungthai-AXA Life Insurance Company Limited....	THA.....	IA.....	AXA.....	Ownership.....	...25.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Hayat ve Emeklilik A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Sigorta A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...72.550	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Insurance.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.290	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Ukraine.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Global Risks (Uk) Limited.....	GBR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Hordel FV.....	GBR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Equity & Law Plc.....	GBR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA Equity & Law Plc.....	Ownership.....	...46.900	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA.....	Ownership.....	...53.100	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Bluefin Group Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	GBI Holdings Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Guardian Royal Exchange PLC.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Architas Advisory Services Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		0.....	.....	0.....	0.....	.....	Architas Multi-Manager Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Sun Direct Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		00000.....	90-0226248.....	0.....	0001333986.....	.....	AXA America Holdings, Inc.....	USA.....	UIP.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	30-0011728.....	0.....	0.....	.....	AXA Technology Services America Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....		00000.....	36-3044045.....	0.....	0001456276.....	.....	AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		36552.....	36-2994662.....	0.....	0001456280.....	.....	Coliseum Reinsurance Company.....	USA.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	13-4064930.....	0.....	0001109448.....	New York Stock Exchange	AllianceBernstein LP.....	USA.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	...2.940	AXA.....	0.....
0968.....		16187.....	04-2482364.....	0.....	0.....	.....	Mosaic Insurance Company.....	USA.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		68365.....	04-2729166.....	0.....	0.....	.....	AXA Corporate Solutions Life Reinsurance Company.....	USA.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0.....		00000.....	13-4177328.....	0.....	0.....	.....	AXA Delaware LLC.....	USA.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		33022.....	13-3594502.....	0.....	0.....	.....	AXA Insurance Company.....	USA.....	IA.....	AXA Delaware LLC.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	13-3623351.....	0.....	0000888002.....	.....	AXA Financial, Inc.....	USA.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0.....		0.....	27-0294443.....	0.....	0.....	.....	787 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.....	Ownership.....	...100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

AXA EQUITABLE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



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



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



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



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



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



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

AXA EQUITABLE LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets non-admitted.....	66,196,051	66,196,051	0	0
2505. Corporate-owned life insurance.....	809,798,625	0	809,798,625	772,850,117
2597. Summary of remaining write-ins for Line 25.....	875,994,676	66,196,051	809,798,625	772,850,117

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	77,249,743	118,314,859
2597. Summary of remaining write-ins for Line 25.....	77,249,743	118,314,859

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Commissions on aviation reinsurance.....	0	(118)	(118)
2705. Initial premiums on coinsurance contracts.....	34,651	4,756,254	4,756,254
2706. Fines & penalties of reg authorities.....	7,142	2,148	39,702
2797. Summary of remaining write-ins for Line 27.....	41,793	4,758,284	4,795,838

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.							
58004. United Kingdom.....	XXX.....	58,080	0	19,930	756	78,766	0
58005. Other Foreign.....	XXX.....	18,667,112	180,438	137,850	1,733	18,987,133	0
58997. Summary of remaining write-ins for line 58.....	XXX.....	18,725,192	180,438	157,780	2,489	19,065,899	0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1	1
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	(74,467)
5. Deduct amounts received on disposals.....	0	(74,467)
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	1	1
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	1	1

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	5,437,718,959	4,671,886,693
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	714,617,283	1,541,569,987
2.2 Additional investment made after acquisition.....	12,371,141	3,682,299
3. Capitalized deferred interest and other.....	23	0
4. Accrual of discount.....	122,767	202,786
5. Unrealized valuation increase (decrease).....	(3,060,779)	(4,542,820)
6. Total gain (loss) on disposals.....	0	(6,585,980)
7. Deduct amounts received on disposals.....	423,427,088	766,810,922
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	1,614,445	1,683,085
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	5,736,727,861	5,437,718,959
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	5,736,727,861	5,437,718,959
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	5,736,727,861	5,437,718,959

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,495,332,041	1,613,637,089
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	143,223,514	73,870,912
2.2 Additional investment made after acquisition.....	96,136,710	285,157,954
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	7,656	4,864
5. Unrealized valuation increase (decrease).....	2,292,120	64,408,709
6. Total gain (loss) on disposals.....	1,291,966	308,789,886
7. Deduct amounts received on disposals.....	151,158,421	836,857,360
8. Deduct amortization of premium and depreciation.....	86,698	593,533
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	4,680,781	13,086,480
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,582,358,107	1,495,332,041
12. Deduct total nonadmitted amounts.....	152,244	152,244
13. Statement value at end of current period (Line 11 minus Line 12).....	1,582,205,863	1,495,179,797

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	31,531,363,242	30,615,797,904
2. Cost of bonds and stocks acquired.....	3,221,527,000	4,810,163,801
3. Accrual of discount.....	29,810,285	65,640,631
4. Unrealized valuation increase (decrease).....	203,517,735	425,108,000
5. Total gain (loss) on disposals.....	20,214,710	10,622,726
6. Deduct consideration for bonds and stocks disposed of.....	3,673,062,871	4,247,341,168
7. Deduct amortization of premium.....	21,679,601	56,367,093
8. Total foreign exchange change in book/adjusted carrying value.....	(5,569,481)	1,981,635
9. Deduct current year's other than temporary impairment recognized.....	49,587,495	94,243,194
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	31,256,533,524	31,531,363,242
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	31,256,533,524	31,531,363,242

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	19,871,488,316	4,206,081,282	5,310,762,427	(453,345)	19,871,488,316	18,766,353,826	0	20,486,432,739
2. Class 2 (a).....	9,926,511,490	258,712,188	337,102,213	108,259,055	9,926,511,490	9,956,380,520	0	10,212,794,889
3. Class 3 (a).....	902,594,513	51,078,331	27,062,756	(39,227,830)	902,594,513	887,382,258	0	899,013,372
4. Class 4 (a).....	260,186,482	54,640,301	79,064,696	(11,476,123)	260,186,482	224,285,963	0	288,865,682
5. Class 5 (a).....	152,947,153	1,105,000	0	(4,604,885)	152,947,153	149,447,268	0	141,544,459
6. Class 6 (a).....	200,420,550	230,203	794,710	(129,311,827)	200,420,550	70,544,217	0	187,730,580
7. Total Bonds.....	31,314,148,504	4,571,847,305	5,754,786,802	(76,814,955)	31,314,148,504	30,054,394,052	0	32,216,381,721
PREFERRED STOCK								
8. Class 1.....	25,000,000	0	0	0	25,000,000	25,000,000	0	25,000,000
9. Class 2.....	308,163,049	0	0	2,230,915	308,163,049	310,393,964	0	244,424,634
10. Class 3.....	66,766,742	35,000,000	42,736,986	0	66,766,742	59,029,757	0	69,397,712
11. Class 4.....	2,500,000	0	1,824,775	0	2,500,000	675,225	0	2,500,000
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	402,429,791	35,000,000	44,561,761	2,230,915	402,429,791	395,098,946	0	341,322,346
15. Total Bonds and Preferred Stock.....	31,716,578,295	4,606,847,305	5,799,348,563	(74,584,040)	31,716,578,295	30,449,492,998	0	32,557,704,067

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

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	138,106,264	XXX.....	138,106,264	28,117	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,749,833,586	1,985,278,088
2. Cost of short-term investments acquired.....	4,953,122,679	14,621,105,814
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	6,564,850,000	14,856,550,316
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	138,106,265	1,749,833,586
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	138,106,265	1,749,833,586

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,105,042,082
2.	Cost paid/(consideration received) on additions.....	79,933,279
3.	Unrealized valuation increase (decrease).....	(378,979,983)
4.	Total gain (loss) on termination recognized.....	(501,890,948)
5.	Considerations received (paid) on terminations.....	91,361,954
6.	Amortization.....	(81,926)
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).....	212,660,551
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	212,660,551

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	19,954,022
3.14	Section 1, Column 18, prior year.....	(125,767,745)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	19,954,022
3.24	Section 1, Column 19, prior year.....	(125,767,745)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(956,128,553)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(956,128,553)
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

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	212,660,565
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).....	212,660,565
4.	Part D, Section 1, Column 5.....	1,166,947,712
5.	Part D, Section 1, Column 6.....	(954,287,147)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7.	Part A, Section 1, Column 16.....	285,260,672
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	285,260,672
10.	Part D, Section 1, Column 8.....	1,216,351,745
11.	Part D, Section 1, Column 9.....	(931,091,073)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	648,012,673
14.	Part B, Section 1, Column 20.....	289,807,880
15.	Part D, Section 1, Column 11.....	937,820,553
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	100,000,000	0
2. Cost of cash equivalents acquired.....	500,000,000	1,400,000,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	600,000,000	1,300,000,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	100,000,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	100,000,000

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Farm Mortgages								
60713193.....	CRAIGHEAD.....	AR.....	.....	06/13/2013....	4.350	800,000	0	1,250,000
60713180.....	POINSETT.....	AR.....	.....	05/29/2013....	3.750	800,000	0	2,100,000
60713183.....	LAKE.....	CA.....	.....	06/12/2013....	3.900	2,300,000	0	3,590,000
60713129.....	MERCED.....	CA.....	.....	05/06/2013....	3.900	412,500	0	3,060,000
60713197.....	NAPA.....	CA.....	.....	06/11/2013....	4.900	3,200,000	0	5,600,000
60713211.....	SACRAMENTO.....	CA.....	.....	06/27/2013....	3.650	1,350,000	0	4,625,000
19951600.....	SAN JOAQUIN.....	CA.....	.....	05/01/2013....	7.500	0	9,628	2,545,470
60713158.....	SAN JOAQUIN.....	CA.....	.....	05/10/2013....	5.300	900,000	0	1,900,000
60713176.....	SOLANO.....	CA.....	.....	06/24/2013....	3.750	2,025,000	0	5,021,364
60713146.....	SONOMA.....	CA.....	.....	04/02/2013....	3.750	3,200,000	0	5,600,000
60713188.....	SONOMA.....	CA.....	.....	06/03/2013....	4.350	1,500,000	0	4,100,000
60713150.....	LEE.....	FL.....	.....	04/18/2013....	4.000	18,000,000	0	37,500,000
60713175.....	SUMTER.....	GA.....	.....	04/24/2013....	3.950	10,000,000	0	23,117,675
60713138.....	CALHOUN.....	IA.....	.....	04/11/2013....	4.200	500,000	0	1,220,100
60713174.....	JACKSON.....	IA.....	.....	06/04/2013....	4.100	3,300,000	0	8,449,682
60713127.....	SIOUX.....	IA.....	.....	04/08/2013....	4.700	1,000,000	0	3,606,000
60713131.....	CARIBOU.....	ID.....	.....	04/24/2013....	4.600	8,320,000	0	15,103,000
60713169.....	MERCER.....	IL.....	.....	05/14/2013....	4.300	865,000	0	2,101,264
60713179.....	CASS.....	IN.....	.....	05/14/2013....	3.800	1,460,000	0	4,578,000
60713159.....	CLINTON.....	IN.....	.....	05/09/2013....	4.250	1,750,000	0	4,970,000
60713149.....	DEKALB.....	IN.....	.....	04/22/2013....	3.950	545,000	0	1,290,000
60713203.....	BLUE EARTH.....	MN.....	.....	06/26/2013....	4.650	1,000,000	0	2,578,000
60713154.....	CHIPPEWA.....	MN.....	.....	04/26/2013....	4.700	450,000	0	906,600
60713162.....	FARIBAULT.....	MN.....	.....	06/05/2013....	4.900	740,000	0	3,045,500
60713142.....	GRANT.....	MN.....	.....	05/16/2013....	4.850	1,530,200	0	2,227,000
60713167.....	KANDIYOHI.....	MN.....	.....	05/16/2013....	3.850	1,000,000	0	2,330,000
60713184.....	KANDIYOHI.....	MN.....	.....	05/24/2013....	5.400	850,000	0	3,364,000
60713161.....	REDWOOD.....	MN.....	.....	06/05/2013....	4.850	2,360,000	0	5,350,000
60712310.....	RENVILLE.....	MN.....	.....	04/05/2013....	4.950	900,000	0	2,520,000
60713128.....	STEVENS.....	MN.....	.....	04/29/2013....	5.250	3,922,000	0	11,121,000
60713126.....	WASECA.....	MN.....	.....	04/15/2013....	3.900	545,000	0	1,300,000
60713163.....	WASECA.....	MN.....	.....	05/06/2013....	4.800	665,000	0	1,450,000
60713152.....	CALLAWAY.....	MO.....	.....	06/13/2013....	4.000	1,000,000	0	3,445,000
60713166.....	CARROLL.....	MO.....	.....	05/20/2013....	4.000	850,000	0	2,250,000
60713140.....	PULASKI.....	MO.....	.....	05/14/2013....	4.000	9,237,500	0	14,779,145
60713178.....	RALLS.....	MO.....	.....	04/30/2013....	4.200	2,000,000	0	4,068,700
10662400.....	YAZOO.....	MS.....	.....	06/19/2013....	4.300	0	4,969	302,680
60713172.....	CHOUTEAU.....	MT.....	.....	06/10/2013....	3.700	1,850,000	0	4,750,000

QE02

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
60713144.....	FERGUS.....	MT.....		04/09/2013.....	4.700	807,500	0	4,400,000
60713155.....	LIBERTY.....	MT.....		04/23/2013.....	4.550	1,100,000	0	2,850,000
60713151.....	MUSSELSHELL.....	MT.....		05/06/2013.....	4.750	750,000	0	2,600,000
60713164.....	MUSSELSHELL.....	MT.....		06/25/2013.....	4.650	7,500,000	0	12,000,000
60713171.....	MUSSELSHELL.....	MT.....		06/17/2013.....	4.300	5,000,000	0	7,650,000
60713108.....	ROSEBUD.....	MT.....		04/02/2013.....	3.750	637,500	0	2,360,000
60713165.....	CASS.....	ND.....		05/14/2013.....	4.950	1,060,000	0	2,181,000
60713168.....	LAMOURE.....	ND.....		05/22/2013.....	4.000	1,000,000	0	2,085,000
60713177.....	TRAILL.....	ND.....		06/20/2013.....	4.500	1,600,000	0	2,432,000
60713147.....	ANTELOPE.....	NE.....		04/24/2013.....	4.230	1,200,000	0	5,988,300
60713121.....	KEITH.....	NE.....		04/04/2013.....	4.050	550,529	0	2,825,000
60713189.....	RICHARDSON.....	NE.....		05/13/2013.....	3.650	300,000	0	722,518
60713123.....	CHAVES.....	NM.....		04/11/2013.....	4.800	2,100,000	0	4,063,912
60713139.....	HASKELL.....	OK.....		06/05/2013.....	4.300	2,170,000	0	3,410,000
60713132.....	MORROW.....	OR.....		04/18/2013.....	5.000	12,000,000	0	43,448,276
60713200.....	HYDE.....	SD.....		06/10/2013.....	3.650	4,500,000	0	21,339,200
60713185.....	JACKSON.....	SD.....		06/26/2013.....	4.320	1,800,000	0	3,902,600
60713153.....	LYMAN.....	SD.....		05/01/2013.....	4.150	1,100,000	0	3,191,600
60713137.....	MCPHERSON.....	SD.....		04/01/2013.....	3.550	395,000	0	570,000
60713209.....	PENNINGTON.....	SD.....		06/17/2013.....	3.630	1,000,000	0	2,107,250
60713182.....	ARCHER.....	TX.....		06/24/2013.....	3.700	6,750,000	0	13,738,164
60713136.....	JONES.....	TX.....		04/03/2013.....	4.250	980,000	0	2,670,158
60713195.....	GRANT.....	WA.....		06/10/2013.....	4.400	1,200,000	0	1,730,000
60713148.....	WALLA WALLA.....	WA.....		04/08/2013.....	4.500	2,200,000	0	4,035,000
60713160.....	YAKIMA.....	WA.....		04/25/2013.....	3.950	830,000	0	1,300,000
60713143.....	NATRONA.....	WY.....		04/03/2013.....	4.150	3,100,000	0	8,769,500
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	152,757,729	14,597	369,484,658
Commercial Mortgages - All Other								
160000965.....	SAN DIEGO.....	CA.....		05/31/2013.....	5.050	3,627,475	3,404,830	12,198,000
160000927.....	BETHESDA.....	MD.....		05/15/2012.....	5.250	0	7,472,959	15,352,000
160000964.....	CHARLOTTE.....	NC.....		04/03/2013.....	4.350	85,000,000	0	119,250,000
160000966.....	TEANECK.....	NJ.....		04/09/2013.....	3.850	32,000,000	0	56,900,000
160000970.....	NEW YORK.....	NY.....		05/31/2013.....	4.720	32,000,000	0	41,090,000
160000968.....	PHILADELPHIA.....	PA.....		05/03/2013.....	5.250	61,000,000	0	90,216,000
160000963.....	FORT MILL.....	SC.....		05/03/2013.....	4.250	18,000,000	0	24,200,000
160000972.....	SAN ANTONIO.....	TX.....		06/28/2013.....	4.300	37,500,000	0	48,785,000
160000959.....	ARLINGTON.....	VA.....		05/22/2013.....	5.470	36,000,000	0	65,600,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	305,127,475	10,877,789	473,591,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	457,885,204	10,892,386	843,075,658

QE02.1

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in the Process of Foreclosure								
Farm Mortgages								
10660600.....	BACA.....	CO.....		05/03/2013....	6.100	0	143	1,124,300
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages.....				XXX.....	XXX	0	143	1,124,300
3299999. Total - Mortgages in the Process of Foreclosure.....				XXX.....	XXX	0	143	1,124,300
3399999. Total Mortgages.....				XXX.....	XXX	457,885,204	10,892,529	844,199,958

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
19823600.....	JACKSON.....	AR.....	.....	11/25/1998....	06/24/2013....	91,000	0	0	0	0	0	0	91,000	91,000	0	0	0
10638400.....	POINSETT.....	AR.....	.....	07/03/2003....	05/29/2013....	388,875	0	0	0	0	0	0	388,875	388,875	0	0	0
19939800.....	MERCED.....	CA.....	.....	05/04/1998....	05/06/2013....	412,500	0	0	0	0	0	0	412,500	412,500	0	0	0
11620100.....	NAPA.....	CA.....	.....	04/04/2007....	06/11/2013....	2,217,270	0	0	0	0	0	0	2,182,204	2,182,204	0	0	0
19911000.....	NAPA.....	CA.....	.....	06/19/1995....	06/03/2013....	1,550,000	0	0	0	0	0	0	1,550,000	1,550,000	0	0	0
19911002.....	NAPA.....	CA.....	.....	12/14/2000....	06/03/2013....	1,183,200	0	0	0	0	0	0	1,183,200	1,183,200	0	0	0
19950300.....	SACRAMENTO.....	CA.....	.....	12/30/1998....	04/03/2013....	435,000	0	0	0	0	0	0	435,000	435,000	0	0	0
11617900.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	05/10/2013....	711,058	0	(74,399)	0	0	(74,399)	0	636,659	636,659	0	0	0
19950200.....	SAN JOAQUIN.....	CA.....	.....	01/21/1999....	06/26/2013....	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0
19955900.....	SAN JOAQUIN.....	CA.....	.....	05/17/1999....	06/26/2013....	128,000	0	0	0	0	0	0	128,000	128,000	0	0	0
60711159.....	SONOMA.....	CA.....	.....	12/19/2011....	06/03/2013....	1,213,592	0	0	0	0	0	0	1,213,592	1,213,592	0	0	0
10657900.....	CALHOUN.....	GA.....	.....	09/01/2012....	06/05/2013....	229,368	0	(16,220)	0	0	(16,220)	0	177,448	177,448	0	0	0
10638200.....	CALHOUN.....	IA.....	.....	09/10/2003....	04/11/2013....	181,997	0	0	0	0	0	0	181,997	181,997	0	0	0
10633100.....	CEDAR.....	IA.....	.....	05/22/2003....	05/20/2013....	96,000	0	0	0	0	0	0	96,000	96,000	0	0	0
10628600.....	HANCOCK.....	IA.....	.....	02/27/2003....	04/15/2013....	90,000	0	0	0	0	0	0	90,000	90,000	0	0	0
60712118.....	JACKSON.....	IA.....	.....	05/23/2012....	06/04/2013....	1,773,000	0	0	0	0	0	0	1,746,000	1,746,000	0	0	0
10652300.....	LYON.....	IA.....	.....	02/25/2005....	05/07/2013....	225,375	0	0	0	0	0	0	225,375	225,375	0	0	0
11011800.....	SIoux.....	IA.....	.....	12/03/2007....	04/08/2013....	568,000	0	0	0	0	0	0	560,000	560,000	0	0	0
10023600.....	CARIBOU.....	ID.....	.....	04/05/2010....	04/24/2013....	6,760,105	0	0	0	0	0	0	6,760,105	6,760,105	0	0	0
19859100.....	DEKALB.....	IL.....	.....	03/05/1998....	04/30/2013....	71,789	0	0	0	0	0	0	71,789	71,789	0	0	0
12016000.....	LASALLE.....	IL.....	.....	09/01/2012....	04/08/2013....	12,909	0	0	0	0	0	0	12,909	12,909	0	0	0
40469000.....	LASALLE.....	IL.....	.....	09/01/2012....	06/17/2013....	152,291	0	0	0	0	0	0	152,291	152,291	0	0	0

QE02.2

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10631800.....	LEE.....	IL.....	.....	05/07/2003....	05/10/2013....	600,500	0	0	0	0	0	0	588,000	588,000	0	0	0
10632700.....	LEE.....	IL.....	.....	05/07/2003....	05/10/2013....	84,550	0	0	0	0	0	0	82,800	82,800	0	0	0
10632800.....	LEE.....	IL.....	.....	04/24/2003....	05/10/2013....	231,400	0	0	0	0	0	0	207,000	207,000	0	0	0
40500000.....	MERCER.....	IL.....	.....	09/01/2012....	05/14/2013....	792,803	0	(62,759)	0	0	(62,759)	0	730,044	730,044	0	0	0
10640300.....	CASS.....	IN.....	.....	10/27/2003....	05/14/2013....	460,000	0	0	0	0	0	0	460,000	460,000	0	0	0
10669000.....	CLINTON.....	IN.....	.....	05/01/2007....	05/09/2013....	952,481	0	0	0	0	0	0	952,481	952,481	0	0	0
12672000.....	DAVISS.....	IN.....	.....	09/01/2012....	05/03/2013....	110,986	0	(7,878)	0	0	(7,878)	0	103,108	103,108	0	0	0
40408000.....	DAVISS.....	IN.....	.....	09/01/2012....	05/03/2013....	329,460	0	(11,979)	0	0	(11,979)	0	317,481	317,481	0	0	0
19872800.....	DEKALB.....	IN.....	.....	07/27/1998....	04/22/2013....	60,500	0	0	0	0	0	0	60,500	60,500	0	0	0
10148600.....	BLUE EARTH.....	MN.....	.....	12/30/2010....	06/26/2013....	902,000	0	0	0	0	0	0	890,000	890,000	0	0	0
19874000.....	BLUE EARTH.....	MN.....	.....	08/04/1998....	06/17/2013....	104,400	0	0	0	0	0	0	102,950	102,950	0	0	0
19875200.....	BLUE EARTH.....	MN.....	.....	11/03/1998....	06/27/2013....	100,000	0	0	0	0	0	0	98,500	98,500	0	0	0
19874300.....	COTTONWOOD.....	MN.....	.....	07/31/1998....	05/01/2013....	69,613	0	0	0	0	0	0	69,613	69,613	0	0	0
11016700.....	FARIBAUT.....	MN.....	.....	12/17/2008....	06/05/2013....	540,000	0	0	0	0	0	0	540,000	540,000	0	0	0
19862100.....	FARIBAUT.....	MN.....	.....	04/16/1998....	05/28/2013....	51,375	0	0	0	0	0	0	51,375	51,375	0	0	0
11006700.....	FREEBORN.....	MN.....	.....	04/11/2007....	04/26/2013....	293,250	0	0	0	0	0	0	293,250	293,250	0	0	0
19875000.....	JACKSON.....	MN.....	.....	09/03/1998....	05/09/2013....	20,400	0	0	0	0	0	0	1,700	1,700	0	0	0
10010200.....	KANDIYOHI.....	MN.....	.....	01/05/2010....	05/24/2013....	747,200	0	0	0	0	0	0	738,800	738,800	0	0	0
10628700.....	LYON.....	MN.....	.....	02/13/2003....	04/18/2013....	75,000	0	0	0	0	0	0	75,000	75,000	0	0	0
19860500.....	MOWER.....	MN.....	.....	03/20/1998....	05/30/2013....	357,500	0	0	0	0	0	0	357,500	357,500	0	0	0
19853300.....	POLK.....	MN.....	.....	11/20/1997....	04/04/2013....	135,000	0	0	0	0	0	0	135,000	135,000	0	0	0
11014600.....	RENVILLE.....	MN.....	.....	06/19/2008....	04/05/2013....	667,400	0	0	0	0	0	0	667,400	667,400	0	0	0
19866800.....	RENVILLE.....	MN.....	.....	06/15/1998....	05/01/2013....	56,500	0	0	0	0	0	0	56,500	56,500	0	0	0
19887900.....	RENVILLE.....	MN.....	.....	03/19/1999....	06/21/2013....	161,500	0	0	0	0	0	0	102,000	102,000	0	0	0
10286600.....	STEVENS.....	MN.....	.....	08/11/2011....	04/29/2013....	2,184,667	0	0	0	0	0	0	2,170,542	2,170,542	0	0	0
11013100.....	WASECA.....	MN.....	.....	01/29/2008....	05/06/2013....	262,500	0	0	0	0	0	0	262,500	262,500	0	0	0
10669700.....	BARTON.....	MO.....	.....	05/15/2007....	06/20/2013....	755,000	0	0	0	0	0	0	735,000	735,000	0	0	0
40327000.....	CALLAWAY.....	MO.....	.....	09/01/2012....	06/13/2013....	130,000	0	0	0	0	0	0	130,000	130,000	0	0	0
40327002.....	CALLAWAY.....	MO.....	.....	09/01/2012....	06/13/2013....	315,000	0	0	0	0	0	0	315,000	315,000	0	0	0
10640900.....	MILLER.....	MO.....	.....	11/26/2003....	05/14/2013....	2,024,000	0	0	0	0	0	0	1,932,000	1,932,000	0	0	0
10641000.....	MILLER.....	MO.....	.....	11/26/2003....	05/14/2013....	2,688,000	0	0	0	0	0	0	2,592,000	2,592,000	0	0	0
10672700.....	MILLER.....	MO.....	.....	11/27/2007....	05/14/2013....	1,125,000	0	0	0	0	0	0	1,102,500	1,102,500	0	0	0
10670600.....	RANDOLPH.....	MO.....	.....	08/21/2007....	05/14/2013....	2,540,000	0	0	0	0	0	0	2,480,000	2,480,000	0	0	0
10678300.....	SHARKEY.....	MS.....	.....	08/20/2009....	04/12/2013....	2,933,927	0	0	0	0	0	0	2,933,927	2,933,927	0	0	0
11632700.....	CHOUTEAU.....	MT.....	.....	11/01/2008....	06/10/2013....	308,345	0	0	0	0	0	0	298,435	298,435	0	0	0
19928300.....	CHOUTEAU.....	MT.....	.....	03/18/1997....	06/10/2013....	194,500	0	0	0	0	0	0	194,500	194,500	0	0	0
11611500.....	FERGUS.....	MT.....	.....	03/18/2005....	04/09/2013....	587,500	0	0	0	0	0	0	587,500	587,500	0	0	0
19998300.....	LIBERTY.....	MT.....	.....	06/29/2004....	04/23/2013....	787,500	0	0	0	0	0	0	787,500	787,500	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
11630300.....	MUSSELSHELL.....	MT.....	.....	07/02/2008....	06/25/2013....	5,683,735	0	0	0	0	0	0	5,683,735	5,683,735	0	0	0
11635400.....	MUSSELSHELL.....	MT.....	.....	07/29/2009....	06/17/2013....	1,421,153	0	0	0	0	0	0	1,421,153	1,421,153	0	0	0
19990500.....	MUSSELSHELL.....	MT.....	.....	04/30/2003....	05/06/2013....	453,973	0	0	0	0	0	0	444,301	444,301	0	0	0
19935600.....	ROSEBUD.....	MT.....	.....	01/06/1998....	04/02/2013....	637,500	0	0	0	0	0	0	637,500	637,500	0	0	0
19864800.....	GRAND FORKS.....	ND.....	.....	04/10/1998....	05/24/2013....	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0
19860100.....	RICHLAND.....	ND.....	.....	04/13/1998....	05/28/2013....	90,700	0	0	0	0	0	0	90,700	90,700	0	0	0
19877200.....	RICHLAND.....	ND.....	.....	11/16/1998....	06/26/2013....	6,500	0	0	0	0	0	0	6,500	6,500	0	0	0
10665400.....	ANTELOPE.....	NE.....	.....	03/16/2006....	04/24/2013....	683,000	0	0	0	0	0	0	674,000	674,000	0	0	0
10635600.....	HAMILTON.....	NE.....	.....	06/05/2003....	04/24/2013....	16,646	0	0	0	0	0	0	16,646	16,646	0	0	0
19741700.....	JEFFERSON.....	NE.....	.....	05/19/1997....	05/09/2013....	26,250	0	0	0	0	0	0	26,250	26,250	0	0	0
19687400.....	KEARNEY.....	NE.....	.....	01/28/1993....	06/28/2013....	730	0	0	0	0	0	0	730	730	0	0	0
10637600.....	KEITH.....	NE.....	.....	06/26/2003....	04/04/2013....	450,529	0	0	0	0	0	0	450,529	450,529	0	0	0
10634800.....	POLK.....	NE.....	.....	05/06/2003....	05/01/2013....	264,471	0	0	0	0	0	0	264,471	264,471	0	0	0
16000932.....	CRANBURY.....	NJ.....	.....	10/19/2011....	04/30/2013....	40,646,838	0	0	0	0	0	0	40,441,463	40,441,463	0	0	0
10651100.....	CHAVES.....	NM.....	.....	12/20/2004....	04/11/2013....	660,000	0	0	0	0	0	0	660,000	660,000	0	0	0
160000678.....	NEW YORK.....	NY.....	.....	04/08/2005....	05/31/2013....	18,957,176	0	0	0	0	0	0	18,777,786	18,777,786	0	0	0
160000709.....	NEW YORK.....	NY.....	.....	07/13/2006....	05/31/2013....	7,445,036	0	0	0	0	0	0	7,375,964	7,375,964	0	0	0
19872600.....	HENRY.....	OH.....	.....	08/04/1998....	06/27/2013....	92,000	0	0	0	0	0	0	92,000	92,000	0	0	0
10622000.....	CUSTER.....	OK.....	.....	06/10/2002....	06/03/2013....	411,000	0	0	0	0	0	0	411,000	411,000	0	0	0
10627300.....	GRANT.....	OK.....	.....	01/02/2003....	04/04/2013....	21,500	0	0	0	0	0	0	21,500	21,500	0	0	0
160000674.....	PHILADELPHIA.....	PA.....	.....	11/23/2004....	05/03/2013....	53,500,026	0	0	0	0	0	0	53,077,100	53,077,100	0	0	0
10615800.....	HYDE.....	SD.....	.....	08/06/2001....	06/10/2013....	1,300,511	0	0	0	0	0	0	1,300,511	1,300,511	0	0	0
10671400.....	JACKSON.....	SD.....	.....	08/20/2007....	06/26/2013....	1,180,000	0	0	0	0	0	0	1,163,000	1,163,000	0	0	0
10649900.....	KINGSBURY.....	SD.....	.....	12/23/2004....	06/28/2013....	471,500	0	0	0	0	0	0	471,500	471,500	0	0	0
10666200.....	LYMAN.....	SD.....	.....	04/25/2006....	05/01/2013....	539,500	0	0	0	0	0	0	531,500	531,500	0	0	0
19776500.....	LYMAN.....	SD.....	.....	09/27/1999....	05/10/2013....	130,000	0	0	0	0	0	0	130,000	130,000	0	0	0
10648800.....	PENNINGTON.....	SD.....	.....	08/02/2004....	06/17/2013....	360,000	0	0	0	0	0	0	360,000	360,000	0	0	0
12426000.....	DALLAM.....	TX.....	.....	09/01/2012....	06/28/2013....	299,514	0	0	0	0	0	0	299,514	299,514	0	0	0
12426002.....	DALLAM.....	TX.....	.....	09/01/2012....	06/28/2013....	45,915	0	0	0	0	0	0	45,915	45,915	0	0	0
19938900.....	GRANT.....	WA.....	.....	04/28/1998....	05/28/2013....	1,939,924	0	0	0	0	0	0	1,939,924	1,939,924	0	0	0
19972900.....	GRANT.....	WA.....	.....	03/05/2001....	05/03/2013....	40,056	0	0	0	0	0	0	40,056	40,056	0	0	0
11616300.....	WALLA WALLA.....	WA.....	.....	05/04/2006....	04/08/2013....	1,062,047	0	0	0	0	0	0	1,036,484	1,036,484	0	0	0
10178400.....	YAKIMA.....	WA.....	.....	02/07/2011....	04/25/2013....	525,133	0	0	0	0	0	0	525,133	525,133	0	0	0
19759700.....	GOSHEN.....	WY.....	.....	08/25/1998....	06/28/2013....	200,750	0	0	0	0	0	0	200,750	200,750	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						183,194,699	0	(173,235)	0	0	(173,235)	0	181,514,965	181,514,965	0	0	0
Mortgages With Partial Repayments																	
10676700.....	CROSS.....	AR.....	.....	12/22/2008....	06/30/2013....	0	0	0	0	0	0	0	0	3,636	0	0	0
10652700.....	JACKSON.....	AR.....	.....	02/15/2005....	06/30/2013....	0	0	0	0	0	0	0	0	230,000	0	0	0

QE024

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60712226.....	JACKSON.....	AR.....	.....	11/06/2012....	06/30/2013....	0	0	0	0	0	0	0	0	105,417	0	0	0
60712308.....	JACKSON.....	AR.....	.....	01/25/2013....	06/30/2013....	0	0	0	0	0	0	0	0	19,000	0	0	0
10649200.....	LEE.....	AR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,934)	0	0	(1,934)	0	0	0	0	0	0
19824100.....	LEE.....	AR.....	.....	02/04/1999....	06/30/2013....	0	0	0	0	0	0	0	0	66,429	0	0	0
10677700.....	LONOKE.....	AR.....	.....	05/28/2009....	06/30/2013....	0	0	0	0	0	0	0	0	4,970	0	0	0
10659400.....	PHILLIPS.....	AR.....	.....	07/27/2005....	06/30/2013....	0	0	0	0	0	0	0	0	4,715	0	0	0
12696000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	06/30/2013....	0	0	(815)	0	0	(815)	0	0	0	0	0	0
12697000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,126)	0	0	(1,126)	0	0	0	0	0	0
60712165.....	POINSETT.....	AR.....	.....	06/21/2012....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
60712190.....	POINSETT.....	AR.....	.....	07/02/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,600	0	0	0
60712224.....	POINSETT.....	AR.....	.....	10/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
40511000.....	PRAIRIE.....	AR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,212)	0	0	(1,212)	0	0	8,317	0	0	0
19831400.....	WOODRUFF.....	AR.....	.....	01/17/2002....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10026300.....	YUMA.....	AZ.....	.....	05/04/2010....	06/30/2013....	0	0	0	0	0	0	0	0	24,384	0	0	0
11620300.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2013....	0	0	(20,235)	0	0	(20,235)	0	0	22,707	0	0	0
40404000.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2013....	0	0	(5,308)	0	0	(5,308)	0	0	0	0	0	0
40451000.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2013....	0	0	(99)	0	0	(99)	0	0	19,833	0	0	0
50056000.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2013....	0	0	(425)	0	0	(425)	0	0	0	0	0	0
19950500.....	BUTTE.....	CA.....	.....	12/22/1998....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
11616000.....	COLUSA.....	CA.....	.....	05/10/2006....	06/30/2013....	0	0	0	0	0	0	0	0	33,340	0	0	0
11628100.....	COLUSA.....	CA.....	.....	01/17/2008....	06/30/2013....	0	0	0	0	0	0	0	0	42,311	0	0	0
11629200.....	COLUSA.....	CA.....	.....	03/26/2008....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
11634600.....	COLUSA.....	CA.....	.....	06/01/2009....	06/30/2013....	0	0	0	0	0	0	0	0	9,759	0	0	0
19909200.....	COLUSA.....	CA.....	.....	03/02/1995....	06/30/2013....	0	0	0	0	0	0	0	0	5,760	0	0	0
19936400.....	COLUSA.....	CA.....	.....	05/14/1998....	06/30/2013....	0	0	0	0	0	0	0	0	8,812	0	0	0
12773000.....	FRESNO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,865)	0	0	(1,865)	0	0	15,953	0	0	0
19920400.....	FRESNO.....	CA.....	.....	06/03/1996....	06/30/2013....	0	0	0	0	0	0	0	0	8,598	0	0	0
19949600.....	FRESNO.....	CA.....	.....	11/19/1998....	06/30/2013....	0	0	0	0	0	0	0	0	57,500	0	0	0
19987700.....	FRESNO.....	CA.....	.....	12/26/2002....	06/30/2013....	0	0	0	0	0	0	0	0	55,641	0	0	0
40435000.....	FRESNO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(145)	0	0	(145)	0	0	0	0	0	0
60711110.....	FRESNO.....	CA.....	.....	10/12/2011....	06/30/2013....	0	0	0	0	0	0	0	0	30,861	0	0	0
11621500.....	GLENN.....	CA.....	.....	03/05/2007....	06/30/2013....	0	0	0	0	0	0	0	0	11,250	0	0	0
12654000.....	GLENN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(660)	0	0	(660)	0	0	13,901	0	0	0
40422000.....	IMPERIAL.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(4,528)	0	0	(4,528)	0	0	8,887	0	0	0
160000906.....	ISLA VISTA.....	CA.....	.....	09/03/2010....	06/30/2013....	0	0	0	0	0	0	0	0	147,511	0	0	0
11629300.....	KERN.....	CA.....	.....	06/16/2008....	06/30/2013....	0	0	0	0	0	0	0	0	95,842	0	0	0
19999200.....	KERN.....	CA.....	.....	11/17/2004....	06/30/2013....	0	0	0	0	0	0	0	0	268,000	0	0	0

SCHEDULE B - PART 3

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

QE02.6

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
40493000.....	KERN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,072)	0	0	(5,072)	0	0	0	0	0	0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	06/30/2013....	0	0	0	0	0	0	0	0	78,468	0	0	0
160000904.....	LA JOLLA.....	CA.....	.....	01/26/2010....	06/30/2013....	0	0	0	0	0	0	0	0	144,668	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	06/30/2013....	0	0	0	0	0	0	0	0	97,322	0	0	0
160000915.....	LOS ANGELES.....	CA.....	.....	02/25/2011....	06/30/2013....	0	0	0	0	0	0	0	0	205,731	0	0	0
11627200.....	MADERA.....	CA.....	.....	12/11/2007....	06/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
10058700.....	MENDOCINO.....	CA.....	.....	07/01/2010....	06/30/2013....	0	0	0	0	0	0	0	0	21,239	0	0	0
11635300.....	MENDOCINO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(16,444)	0	0	(16,444)	0	0	20,512	0	0	0
19980400.....	MENDOCINO.....	CA.....	.....	03/21/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,858	0	0	0
11614700.....	MERCED.....	CA.....	.....	12/27/2005....	06/30/2013....	0	0	0	0	0	0	0	0	13,500	0	0	0
60713129.....	MERCED.....	CA.....	.....	05/06/2013....	06/30/2013....	0	0	0	0	0	0	0	0	15,834	0	0	0
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	06/30/2013....	0	0	0	0	0	0	0	0	20,981	0	0	0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	06/30/2013....	0	0	0	0	0	0	0	0	134,488	0	0	0
12678000.....	MONTEREY.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(4,311)	0	0	(4,311)	0	0	40,311	0	0	0
19978800.....	MONTEREY.....	CA.....	.....	01/01/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
40447000.....	MONTEREY.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,730	0	0	0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	06/30/2013....	0	0	0	0	0	0	0	0	35,234	0	0	0
60711167.....	MONTEREY.....	CA.....	.....	01/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,451	0	0	0
60712208.....	MONTEREY.....	CA.....	.....	09/07/2012....	06/30/2013....	0	0	0	0	0	0	0	0	48,229	0	0	0
160000680.....	MURRIETA.....	CA.....	.....	02/27/2006....	06/30/2013....	0	0	0	0	0	0	0	0	105,061	0	0	0
10157300.....	NAPA.....	CA.....	.....	03/07/2011....	06/30/2013....	0	0	0	0	0	0	0	0	68,919	0	0	0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	06/30/2013....	0	0	0	0	0	0	0	0	38,014	0	0	0
11620100.....	NAPA.....	CA.....	.....	04/04/2007....	06/30/2013....	0	0	0	0	0	0	0	0	14,143	0	0	0
11627500.....	NAPA.....	CA.....	.....	03/13/2008....	06/30/2013....	0	0	0	0	0	0	0	0	66,887	0	0	0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	06/30/2013....	0	0	0	0	0	0	0	0	94,896	0	0	0
12787000.....	NAPA.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(9,666)	0	0	(9,666)	0	0	22,156	0	0	0
19973100.....	NAPA.....	CA.....	.....	02/07/2002....	06/30/2013....	0	0	0	0	0	0	0	0	53,176	0	0	0
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	06/30/2013....	0	0	0	0	0	0	0	0	46,336	0	0	0
60712199.....	NAPA.....	CA.....	.....	08/06/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,774	0	0	0
60712223.....	NAPA.....	CA.....	.....	09/04/2012....	06/30/2013....	0	0	0	0	0	0	0	0	219,796	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....	.....	12/21/2007....	06/30/2013....	0	0	0	0	0	0	0	0	240,076	0	0	0
160000957.....	ROSEVILLE.....	CA.....	.....	12/14/2012....	06/30/2013....	0	0	0	0	0	0	0	0	84,791	0	0	0
160000698.....	SACRAMENTO.....	CA.....	.....	03/15/2006....	06/30/2013....	0	0	0	0	0	0	0	0	110,370	0	0	0
11628400.....	SACRAMENTO.....	CA.....	.....	01/01/2008....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
19942200.....	SACRAMENTO.....	CA.....	.....	05/26/1998....	06/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
19942300.....	SACRAMENTO.....	CA.....	.....	05/26/1998....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
19967600.....	SACRAMENTO.....	CA.....	.....	08/21/2000....	06/30/2013....	0	0	0	0	0	0	0	0	50,000	0	0	0
19999000.....	SACRAMENTO.....	CA.....	.....	10/07/2004....	06/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0

SCHEDULE B - PART 3

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

QE02.7

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11613200.....	SAN BENITO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(52,376)	0	0	(52,376)	0	0	0	0	0	0
11626500.....	SAN DIEGO.....	CA.....	.....	11/28/2007....	06/30/2013....	0	0	0	0	0	0	0	0	61,551	0	0	0
11626800.....	SAN DIEGO.....	CA.....	.....	12/20/2007....	06/30/2013....	0	0	0	0	0	0	0	0	62,958	0	0	0
10017700.....	SAN JOAQUIN.....	CA.....	.....	02/22/2010....	06/30/2013....	0	0	0	0	0	0	0	0	17,500	0	0	0
11612300.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(11,420)	0	0	(11,420)	0	0	18,459	0	0	0
11615000.....	SAN JOAQUIN.....	CA.....	.....	03/23/2006....	06/30/2013....	0	0	0	0	0	0	0	0	43,120	0	0	0
11617900.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
11630100.....	SAN JOAQUIN.....	CA.....	.....	06/17/2008....	06/30/2013....	0	0	0	0	0	0	0	0	9,394	0	0	0
11631000.....	SAN JOAQUIN.....	CA.....	.....	10/20/2008....	06/30/2013....	0	0	0	0	0	0	0	0	43,590	0	0	0
12639000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,163)	0	0	(1,163)	0	0	0	0	0	0
19481703.....	SAN JOAQUIN.....	CA.....	.....	07/22/2003....	06/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
19951600.....	SAN JOAQUIN.....	CA.....	.....	02/08/1999....	06/30/2013....	0	0	0	0	0	0	0	0	67,299	0	0	0
40402000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(6,718)	0	0	(6,718)	0	0	0	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(2,368)	0	0	(2,368)	0	0	16,832	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(10,637)	0	0	(10,637)	0	0	53,385	0	0	0
60712104.....	SAN JOAQUIN.....	CA.....	.....	03/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	42,714	0	0	0
60712205.....	SAN JOAQUIN.....	CA.....	.....	06/26/2012....	06/30/2013....	0	0	0	0	0	0	0	0	3,286	0	0	0
60712309.....	SAN JOAQUIN.....	CA.....	.....	03/04/2013....	06/30/2013....	0	0	0	0	0	0	0	0	35,406	0	0	0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	06/30/2013....	0	0	0	0	0	0	0	0	40,472	0	0	0
19974400.....	SANTA BARBARA.....	CA.....	.....	07/17/2001....	06/30/2013....	0	0	0	0	0	0	0	0	125,000	0	0	0
19985800.....	SANTA BARBARA.....	CA.....	.....	10/21/2002....	06/30/2013....	0	0	0	0	0	0	0	0	68,528	0	0	0
60712265.....	SANTA BARBARA.....	CA.....	.....	12/19/2012....	06/30/2013....	0	0	0	0	0	0	0	0	68,491	0	0	0
11614200.....	SISKIYOU.....	CA.....	.....	12/06/2005....	06/30/2013....	0	0	0	0	0	0	0	0	6,491	0	0	0
11623400.....	SOLANO.....	CA.....	.....	07/19/2007....	06/30/2013....	0	0	0	0	0	0	0	0	32,409	0	0	0
11623600.....	SOLANO.....	CA.....	.....	07/18/2007....	06/30/2013....	0	0	0	0	0	0	0	0	22,108	0	0	0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(30,144)	0	0	(30,144)	0	0	113,856	0	0	0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,390)	0	0	(5,390)	0	0	28,662	0	0	0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(6,210)	0	0	(6,210)	0	0	0	0	0	0
19986400.....	SOLANO.....	CA.....	.....	10/28/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,830	0	0	0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(450)	0	0	(450)	0	0	19,747	0	0	0
40427002.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,671	0	0	0
10157400.....	STANISLAUS.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,686)	0	0	(5,686)	0	0	17,900	0	0	0
19967400.....	STANISLAUS.....	CA.....	.....	05/25/2000....	06/30/2013....	0	0	0	0	0	0	0	0	52,500	0	0	0
60712179.....	STANISLAUS.....	CA.....	.....	06/27/2012....	06/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
11611600.....	SUTTER.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(3,629)	0	0	(3,629)	0	0	8,000	0	0	0
19994900.....	SUTTER.....	CA.....	.....	10/30/2003....	06/30/2013....	0	0	0	0	0	0	0	0	21,378	0	0	0
19997200.....	TEHAMA.....	CA.....	.....	01/28/2004....	06/30/2013....	0	0	0	0	0	0	0	0	68,738	0	0	0

SCHEDULE B - PART 3

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

QE02.8

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10083600.....	TULARE.....	CA.....	.....	08/04/2010....	06/30/2013....	0	0	0	0	0	0	0	0	5,827	0	0	0
10100300.....	TULARE.....	CA.....	.....	10/22/2010....	06/30/2013....	0	0	0	0	0	0	0	0	189,598	0	0	0
11633200.....	TULARE.....	CA.....	.....	03/19/2009....	06/30/2013....	0	0	0	0	0	0	0	0	24,776	0	0	0
12750000.....	TULARE.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	34,216	0	0	0
12777000.....	TULARE.....	CA.....	.....	09/01/2012....	06/30/2013....	0	0	(748)	0	0	(748)	0	0	5,874	0	0	0
19962500.....	TULARE.....	CA.....	.....	09/22/1999....	06/30/2013....	0	0	0	0	0	0	0	0	29,000	0	0	0
19982100.....	TULARE.....	CA.....	.....	04/22/2002....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	06/30/2013....	0	0	0	0	0	0	0	0	141,206	0	0	0
160000670.....	UPLAND.....	CA.....	.....	12/22/2004....	06/30/2013....	0	0	0	0	0	0	0	0	125,306	0	0	0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	06/30/2013....	0	0	0	0	0	0	0	0	4,564	0	0	0
11617400.....	VENTURA.....	CA.....	.....	05/25/2006....	06/30/2013....	0	0	0	0	0	0	0	0	54,893	0	0	0
19950000.....	VENTURA.....	CA.....	.....	11/19/1998....	06/30/2013....	0	0	0	0	0	0	0	0	7,130	0	0	0
19974000.....	YOLO.....	CA.....	.....	05/10/2001....	06/30/2013....	0	0	0	0	0	0	0	0	26,000	0	0	0
60712183.....	YUBA.....	CA.....	.....	06/14/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,875	0	0	0
10623400.....	ALAMOSA.....	CO.....	.....	08/20/2002....	06/30/2013....	0	0	0	0	0	0	0	0	85,035	0	0	0
10660600.....	BACA.....	CO.....	.....	09/29/2005....	06/30/2013....	0	0	0	0	0	0	0	0	143	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	06/30/2013....	0	0	0	0	0	0	0	0	78,373	0	0	0
160000711.....	LAKEWOOD.....	CO.....	.....	10/31/2006....	06/30/2013....	0	0	0	0	0	0	0	0	233,036	0	0	0
10672800.....	RIO BLANCO.....	CO.....	.....	11/01/2007....	06/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	06/30/2013....	0	0	0	0	0	0	0	0	49,957	0	0	0
160000725.....	WINDSOR.....	CT.....	.....	07/03/2007....	06/30/2013....	0	0	0	0	0	0	0	0	83,455	0	0	0
160000689.....	DAVIE.....	FL.....	.....	10/21/2005....	06/30/2013....	0	0	0	0	0	0	0	0	150,924	0	0	0
10676000.....	MANATEE.....	FL.....	.....	08/22/2008....	06/30/2013....	0	0	0	0	0	0	0	0	50,500	0	0	0
10678400.....	MANATEE.....	FL.....	.....	09/01/2012....	06/30/2013....	0	0	(8,476)	0	0	(8,476)	0	0	0	0	0	0
19831700.....	MANATEE.....	FL.....	.....	03/05/2002....	06/30/2013....	0	0	0	0	0	0	0	0	35,000	0	0	0
160000682.....	PLANTATION.....	FL.....	.....	10/21/2005....	06/30/2013....	0	0	0	0	0	0	0	0	44,775	0	0	0
160000688.....	POMPANO BEACH.....	FL.....	.....	10/21/2005....	06/30/2013....	0	0	0	0	0	0	0	0	265,465	0	0	0
10676200.....	ST. LUCIE.....	FL.....	.....	10/31/2008....	06/30/2013....	0	0	0	0	0	0	0	0	570,000	0	0	0
160000910.....	WESTON.....	FL.....	.....	12/15/2010....	06/30/2013....	0	0	0	0	0	0	0	0	189,177	0	0	0
160000911.....	WESTON.....	FL.....	.....	12/15/2010....	06/30/2013....	0	0	0	0	0	0	0	0	7,993	0	0	0
50133000.....	BLECKLEY.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,323)	0	0	(1,323)	0	0	22,981	0	0	0
10657900.....	CALHOUN.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
12602000.....	CALHOUN.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,564)	0	0	(5,564)	0	0	51,016	0	0	0
60711111.....	COLQUITT.....	GA.....	.....	12/08/2011....	06/30/2013....	0	0	0	0	0	0	0	0	66,695	0	0	0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(2,988)	0	0	(2,988)	0	0	10,761	0	0	0
12681000.....	MILLER.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(2,710)	0	0	(2,710)	0	0	47,000	0	0	0
10672500.....	RANDOLPH.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(11,199)	0	0	(11,199)	0	0	33,414	0	0	0
40507000.....	SCHLEY.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,662)	0	0	(1,662)	0	0	4,294	0	0	0

SCHEDULE B - PART 3

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

QE02.9

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,530)	0	0	(1,530)	0	0	0	0	0	0
40508000.....	SUMTER.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,634)	0	0	(5,634)	0	0	25,603	0	0	0
12709000.....	TERRELL.....	GA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	14,852	0	0	0
60713138.....	CALHOUN.....	IA.....	.....	04/11/2013....	06/30/2013....	0	0	0	0	0	0	0	0	10,068	0	0	0
11012500.....	FAYETTE.....	IA.....	.....	02/27/2008....	06/30/2013....	0	0	0	0	0	0	0	0	2,050	0	0	0
10628900.....	HARDIN.....	IA.....	.....	02/14/2003....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
60712300.....	HARDIN.....	IA.....	.....	02/04/2013....	06/30/2013....	0	0	0	0	0	0	0	0	16,113	0	0	0
10651700.....	KOSSUTH.....	IA.....	.....	02/07/2005....	06/30/2013....	0	0	0	0	0	0	0	0	11,796	0	0	0
19879900.....	O'BRIEN.....	IA.....	.....	12/07/1998....	06/30/2013....	0	0	0	0	0	0	0	0	50,500	0	0	0
60712169.....	PALO ALTO.....	IA.....	.....	07/19/2012....	06/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712272.....	POTTAWATTAMIE.....	IA.....	.....	12/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
10638900.....	SCOTT.....	IA.....	.....	09/04/2003....	06/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
11007000.....	SCOTT.....	IA.....	.....	08/07/2007....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
11008600.....	SIoux.....	IA.....	.....	07/19/2007....	06/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712269.....	STORY.....	IA.....	.....	12/04/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,210	0	0	0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	185,247	0	0	0
19999800.....	BINGHAM.....	ID.....	.....	12/30/2004....	06/30/2013....	0	0	0	0	0	0	0	0	14,444	0	0	0
84009200.....	CASSIA.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(1,119)	0	0	(1,119)	0	0	0	0	0	0
84009202.....	CASSIA.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(86)	0	0	(86)	0	0	0	0	0	0
84009203.....	CASSIA.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(911)	0	0	(911)	0	0	0	0	0	0
11634500.....	FRANKLIN.....	ID.....	.....	07/15/2009....	06/30/2013....	0	0	0	0	0	0	0	0	23,950	0	0	0
10089100.....	GOODING.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(31,900)	0	0	(31,900)	0	0	182,718	0	0	0
11613300.....	GOODING.....	ID.....	.....	09/09/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,400	0	0	0
11631700.....	JEFFERSON.....	ID.....	.....	10/30/2008....	06/30/2013....	0	0	0	0	0	0	0	0	17,177	0	0	0
19993800.....	JEFFERSON.....	ID.....	.....	09/02/2003....	06/30/2013....	0	0	0	0	0	0	0	0	6,884	0	0	0
19994600.....	JEFFERSON.....	ID.....	.....	04/09/2004....	06/30/2013....	0	0	0	0	0	0	0	0	9,575	0	0	0
60712255.....	JEFFERSON.....	ID.....	.....	11/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	113,563	0	0	0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	06/30/2013....	0	0	0	0	0	0	0	0	11,713	0	0	0
40504000.....	JEROME.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(1,323)	0	0	(1,323)	0	0	13,550	0	0	0
19958400.....	LATAH.....	ID.....	.....	05/27/1999....	06/30/2013....	0	0	0	0	0	0	0	0	13,075	0	0	0
19951000.....	MINIDOKA.....	ID.....	.....	12/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	6,670	0	0	0
160000721.....	MOSCOW.....	ID.....	.....	06/27/2007....	06/30/2013....	0	0	0	0	0	0	0	0	94,403	0	0	0
19940600.....	POWER.....	ID.....	.....	04/10/1998....	06/30/2013....	0	0	0	0	0	0	0	0	9,743	0	0	0
19953700.....	POWER.....	ID.....	.....	12/23/1998....	06/30/2013....	0	0	0	0	0	0	0	0	6,160	0	0	0
12804000.....	TWIN FALLS.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(7,706)	0	0	(7,706)	0	0	0	0	0	0
41257700.....	WASHINGTON.....	ID.....	.....	09/01/2012....	06/30/2013....	0	0	(1,107)	0	0	(1,107)	0	0	0	0	0	0
10117200.....	BOONE.....	IL.....	.....	06/25/2001....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	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
12768000.....	BOONE.....	IL.....	.....	09/01/2012...	06/30/2013....	0	0	(5,739)	0	0	(5,739)	0	0	22,697	0	0	0
11001800.....	CARROLL.....	IL.....	.....	07/20/2006....	06/30/2013....	0	0	0	0	0	0	0	0	33,559	0	0	0
12795000.....	CHAMPAIGN.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(1,008)	0	0	(1,008)	0	0	6,204	0	0	0
160000681.....	CHICAGO.....	IL.....	.....	02/21/2006....	06/30/2013....	0	0	0	0	0	0	0	0	34,855	0	0	0
160000708.....	CHICAGO.....	IL.....	.....	06/30/2006....	06/30/2013....	0	0	0	0	0	0	0	0	71,301	0	0	0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	119,422	0	0	0
10647600.....	CHRISTIAN.....	IL.....	.....	06/03/2004....	06/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
19858700.....	CHRISTIAN.....	IL.....	.....	03/04/1998....	06/30/2013....	0	0	0	0	0	0	0	0	6,200	0	0	0
60712235.....	CHRISTIAN.....	IL.....	.....	09/12/2012....	06/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(7,552)	0	0	(7,552)	0	0	5,155	0	0	0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	2,232	0	0	0
19865500.....	DEKALB.....	IL.....	.....	04/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	1,200	0	0	0
60712260.....	EDGAR.....	IL.....	.....	11/21/2012....	06/30/2013....	0	0	0	0	0	0	0	0	22,115	0	0	0
60711101.....	HANCOCK.....	IL.....	.....	09/20/2011....	06/30/2013....	0	0	0	0	0	0	0	0	4,701	0	0	0
11019600.....	HENDERSON.....	IL.....	.....	09/18/2009....	06/30/2013....	0	0	0	0	0	0	0	0	20,357	0	0	0
10662900.....	HENRY.....	IL.....	.....	12/27/2005....	06/30/2013....	0	0	0	0	0	0	0	0	47,755	0	0	0
11017100.....	IROQUOIS.....	IL.....	.....	12/10/2008....	06/30/2013....	0	0	0	0	0	0	0	0	14,340	0	0	0
60711185.....	LASALLE.....	IL.....	.....	01/30/2012....	06/30/2013....	0	0	0	0	0	0	0	0	30,878	0	0	0
10632700.....	LEE.....	IL.....	.....	05/07/2003....	06/30/2013....	0	0	0	0	0	0	0	0	1,750	0	0	0
11015300.....	LEE.....	IL.....	.....	08/18/2008....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
12754000.....	LEE.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(7,551)	0	0	(7,551)	0	0	0	0	0	0
12755000.....	LEE.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(3,485)	0	0	(3,485)	0	0	0	0	0	0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(1,179)	0	0	(1,179)	0	0	0	0	0	0
40416000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(2,270)	0	0	(2,270)	0	0	0	0	0	0
40512000.....	LOGAN.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(8,866)	0	0	(8,866)	0	0	0	0	0	0
60712244.....	LOGAN.....	IL.....	.....	10/11/2012....	06/30/2013....	0	0	0	0	0	0	0	0	14,262	0	0	0
10127400.....	MACON.....	IL.....	.....	05/29/2002....	06/30/2013....	0	0	0	0	0	0	0	0	21,635	0	0	0
10047400.....	MACOUPIN.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(5,063)	0	0	(5,063)	0	0	15,756	0	0	0
11017800.....	MACOUPIN.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(32,588)	0	0	(32,588)	0	0	50,319	0	0	0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(1,676)	0	0	(1,676)	0	0	11,599	0	0	0
19877300.....	MCHENRY.....	IL.....	.....	08/28/1998....	06/30/2013....	0	0	0	0	0	0	0	0	9,658	0	0	0
60712178.....	MCLEAN.....	IL.....	.....	08/10/2012....	06/30/2013....	0	0	0	0	0	0	0	0	9,468	0	0	0
10650200.....	MERCER.....	IL.....	.....	10/22/2004....	06/30/2013....	0	0	0	0	0	0	0	0	5,375	0	0	0
10654800.....	MERCER.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(3,694)	0	0	(3,694)	0	0	0	0	0	0
40500000.....	MERCER.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
19891500.....	MOULTRIE.....	IL.....	.....	05/27/1999....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
10661700.....	ROCK ISLAND.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(2,209)	0	0	(2,209)	0	0	0	0	0	0
11002100.....	ROCK ISLAND.....	IL.....	.....	08/23/2006....	06/30/2013....	0	0	0	0	0	0	0	0	45,770	0	0	0

QE02.10

SCHEDULE B - PART 3

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

QE02.11

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11008300.....	ROCK ISLAND.....	IL.....	.....	07/05/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,332	0	0	0
10647400.....	SCHUYLER.....	IL.....	.....	06/10/2004....	06/30/2013....	0	0	0	0	0	0	0	0	17,427	0	0	0
10122800.....	SHELBY.....	IL.....	.....	12/14/2001....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	178,719	0	0	0
11002700.....	STARK.....	IL.....	.....	10/03/2006....	06/30/2013....	0	0	0	0	0	0	0	0	6,063	0	0	0
10129300.....	STEPHENSON.....	IL.....	.....	06/25/2002....	06/30/2013....	0	0	0	0	0	0	0	0	4,800	0	0	0
11008500.....	STEPHENSON.....	IL.....	.....	08/01/2007....	06/30/2013....	0	0	0	0	0	0	0	0	21,914	0	0	0
10625500.....	TAZEWELL.....	IL.....	.....	01/16/2003....	06/30/2013....	0	0	0	0	0	0	0	0	4,375	0	0	0
10640000.....	TAZEWELL.....	IL.....	.....	09/16/2003....	06/30/2013....	0	0	0	0	0	0	0	0	18,300	0	0	0
12705000.....	TAZEWELL.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(3,554)	0	0	(3,554)	0	0	0	0	0	0
160000912.....	URBANA.....	IL.....	.....	12/17/2010....	06/30/2013....	0	0	0	0	0	0	0	0	65,724	0	0	0
10667500.....	VERMILION.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(11,202)	0	0	(11,202)	0	0	10,698	0	0	0
11017700.....	VERMILION.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(6,716)	0	0	(6,716)	0	0	0	0	0	0
12794000.....	VERMILION.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(564)	0	0	(564)	0	0	0	0	0	0
10652900.....	WHITESIDE.....	IL.....	.....	04/07/2005....	06/30/2013....	0	0	0	0	0	0	0	0	23,172	0	0	0
12756000.....	WHITESIDE.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(2,033)	0	0	(2,033)	0	0	0	0	0	0
40486000.....	WILL.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(1,179)	0	0	(1,179)	0	0	0	0	0	0
12701000.....	WOODFORD.....	IL.....	.....	09/01/2012....	06/30/2013....	0	0	(2,180)	0	0	(2,180)	0	0	0	0	0	0
10125000.....	BENTON.....	IN.....	.....	01/18/2002....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
12802000.....	BLACKFORD.....	IN.....	.....	09/01/2012....	06/30/2013....	0	0	(2,159)	0	0	(2,159)	0	0	0	0	0	0
10132200.....	BOONE.....	IN.....	.....	09/04/2002....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
19892400.....	BOONE.....	IN.....	.....	07/06/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,700	0	0	0
10129600.....	CARROLL.....	IN.....	.....	06/27/2002....	06/30/2013....	0	0	0	0	0	0	0	0	23,109	0	0	0
10658800.....	CARROLL.....	IN.....	.....	07/20/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,359	0	0	0
10653900.....	CASS.....	IN.....	.....	04/22/2005....	06/30/2013....	0	0	0	0	0	0	0	0	5,100	0	0	0
19870100.....	CASS.....	IN.....	.....	05/26/1998....	06/30/2013....	0	0	0	0	0	0	0	0	2,300	0	0	0
19894800.....	CASS.....	IN.....	.....	10/28/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
60711189.....	CLINTON.....	IN.....	.....	02/08/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
60712251.....	CLINTON.....	IN.....	.....	11/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	127,285	0	0	0
10655400.....	DAVISS.....	IN.....	.....	06/03/2005....	06/30/2013....	0	0	0	0	0	0	0	0	21,448	0	0	0
12672000.....	DAVISS.....	IN.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
40408000.....	DAVISS.....	IN.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
19893900.....	DELAWARE.....	IN.....	.....	08/05/1999....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10670300.....	DUBOIS.....	IN.....	.....	05/25/2007....	06/30/2013....	0	0	0	0	0	0	0	0	7,150	0	0	0
11018900.....	HANCOCK.....	IN.....	.....	08/12/2009....	06/30/2013....	0	0	0	0	0	0	0	0	7,659	0	0	0
10131200.....	HENRY.....	IN.....	.....	07/01/2002....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
64016502.....	KNOX.....	IN.....	.....	09/01/2012....	06/30/2013....	0	0	(349)	0	0	(349)	0	0	16,209	0	0	0
64016602.....	KNOX.....	IN.....	.....	09/01/2012....	06/30/2013....	0	0	(349)	0	0	(349)	0	0	16,209	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
19890500.....	POSEY.....	IN.....		06/09/1999....	06/30/2013....	0	0	0	0	0	0	0	0	17,300	0	0	0
11010000.....	TIPPECANOE.....	IN.....		07/19/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,591	0	0	0
19879600.....	TIPPECANOE.....	IN.....		11/24/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
10126900.....	TIPTON.....	IN.....		03/18/2002....	06/30/2013....	0	0	0	0	0	0	0	0	2,200	0	0	0
19885400.....	WARREN.....	IN.....		02/03/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,600	0	0	0
12810000.....	WELLS.....	IN.....		09/01/2012....	06/30/2013....	0	0	(1,088)	0	0	(1,088)	0	0	4,604	0	0	0
10120700.....	WHITE.....	IN.....		10/31/2001....	06/30/2013....	0	0	0	0	0	0	0	0	21,500	0	0	0
12758000.....	WHITE.....	IN.....		09/01/2012....	06/30/2013....	0	0	(3,001)	0	0	(3,001)	0	0	0	0	0	0
60713110.....	WHITE.....	IN.....		03/05/2013....	06/30/2013....	0	0	0	0	0	0	0	0	41,686	0	0	0
10621500.....	BOURBON.....	KS.....		05/02/2002....	06/30/2013....	0	0	0	0	0	0	0	0	5,250	0	0	0
10620500.....	COMANCHE.....	KS.....		03/19/2002....	06/30/2013....	0	0	0	0	0	0	0	0	7,425	0	0	0
60712170.....	ELLSWORTH.....	KS.....		06/06/2012....	06/30/2013....	0	0	0	0	0	0	0	0	20,720	0	0	0
10651600.....	GREELEY.....	KS.....		01/12/2005....	06/30/2013....	0	0	0	0	0	0	0	0	11,500	0	0	0
19775000.....	LINN.....	KS.....		08/16/1999....	06/30/2013....	0	0	0	0	0	0	0	0	70,150	0	0	0
10620700.....	MEADE.....	KS.....		05/31/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712191.....	MITCHELL.....	KS.....		09/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,600	0	0	0
10635100.....	SEDGWICK.....	KS.....		05/14/2003....	06/30/2013....	0	0	0	0	0	0	0	0	2,250	0	0	0
19753500.....	SEWARD.....	KS.....		04/16/1998....	06/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
10664400.....	SHERMAN.....	KS.....		03/14/2006....	06/30/2013....	0	0	0	0	0	0	0	0	3,750	0	0	0
60711103.....	SHERMAN.....	KS.....		09/01/2011....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
12749000.....	CALDWELL.....	KY.....		09/01/2012....	06/30/2013....	0	0	(4,460)	0	0	(4,460)	0	0	0	0	0	0
12806000.....	FRANKLIN.....	LA.....		09/01/2012....	06/30/2013....	0	0	(3,637)	0	0	(3,637)	0	0	0	0	0	0
160000930.....	BOSTON.....	MA.....		08/31/2012....	06/30/2013....	0	0	0	0	0	0	0	0	373,910	0	0	0
160000919.....	BALTIMORE.....	MD.....		03/30/2011....	06/30/2013....	0	0	0	0	0	0	0	0	215,598	0	0	0
160000692.....	ACME.....	MI.....		12/29/2005....	06/30/2013....	0	0	0	0	0	0	0	0	354,351	0	0	0
10113100.....	BERRIEN.....	MI.....		03/06/2001....	06/30/2013....	0	0	0	0	0	0	0	0	16,000	0	0	0
10131500.....	HURON.....	MI.....		07/01/2002....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
10625900.....	HURON.....	MI.....		12/19/2002....	06/30/2013....	0	0	0	0	0	0	0	0	2,600	0	0	0
60711187.....	HURON.....	MI.....		02/22/2012....	06/30/2013....	0	0	0	0	0	0	0	0	21,000	0	0	0
60711188.....	HURON.....	MI.....		02/22/2012....	06/30/2013....	0	0	0	0	0	0	0	0	145,240	0	0	0
10113500.....	BLUE EARTH.....	MN.....		01/25/2001....	06/30/2013....	0	0	0	0	0	0	0	0	1,900	0	0	0
10651400.....	BLUE EARTH.....	MN.....		12/07/2004....	06/30/2013....	0	0	0	0	0	0	0	0	3,250	0	0	0
11000100.....	BLUE EARTH.....	MN.....		02/21/2006....	06/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
11012400.....	BLUE EARTH.....	MN.....		12/26/2007....	06/30/2013....	0	0	0	0	0	0	0	0	20,250	0	0	0
19674200.....	BLUE EARTH.....	MN.....		04/24/1996....	06/30/2013....	0	0	0	0	0	0	0	0	1,250	0	0	0
19879800.....	BLUE EARTH.....	MN.....		11/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
60712186.....	BLUE EARTH.....	MN.....		07/27/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0

QE02.12

SCHEDULE B - PART 3

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

QE02.13

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712210.....	BLUE EARTH.....	MN.....	.....	09/06/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,400	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	06/30/2013....	0	0	0	0	0	0	0	0	6,672	0	0	0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,324	0	0	0
10122500.....	CHIPPEWA.....	MN.....	.....	12/06/2001....	06/30/2013....	0	0	0	0	0	0	0	0	3,250	0	0	0
10123100.....	CHIPPEWA.....	MN.....	.....	02/15/2002....	06/30/2013....	0	0	0	0	0	0	0	0	40,500	0	0	0
10124000.....	CHIPPEWA.....	MN.....	.....	02/15/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,250	0	0	0
10125600.....	CHIPPEWA.....	MN.....	.....	03/07/2002....	06/30/2013....	0	0	0	0	0	0	0	0	18,981	0	0	0
10648000.....	CHIPPEWA.....	MN.....	.....	08/02/2004....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10664600.....	CHIPPEWA.....	MN.....	.....	03/08/2006....	06/30/2013....	0	0	0	0	0	0	0	0	9,122	0	0	0
11002200.....	CHIPPEWA.....	MN.....	.....	09/15/2006....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
11005900.....	CHIPPEWA.....	MN.....	.....	04/13/2007....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
11007100.....	CHIPPEWA.....	MN.....	.....	05/24/2007....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19873600.....	CHIPPEWA.....	MN.....	.....	08/21/1998....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
19878700.....	CHIPPEWA.....	MN.....	.....	11/20/1998....	06/30/2013....	0	0	0	0	0	0	0	0	7,800	0	0	0
19893000.....	CHIPPEWA.....	MN.....	.....	08/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
60712154.....	CHIPPEWA.....	MN.....	.....	06/12/2012....	06/30/2013....	0	0	0	0	0	0	0	0	2,800	0	0	0
60712195.....	CHIPPEWA.....	MN.....	.....	08/21/2012....	06/30/2013....	0	0	0	0	0	0	0	0	9,000	0	0	0
10644300.....	COTTONWOOD.....	MN.....	.....	03/01/2004....	06/30/2013....	0	0	0	0	0	0	0	0	3,100	0	0	0
10646700.....	COTTONWOOD.....	MN.....	.....	06/01/2004....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	06/30/2013....	0	0	0	0	0	0	0	0	4,400	0	0	0
10665200.....	COTTONWOOD.....	MN.....	.....	02/01/2006....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
11003900.....	COTTONWOOD.....	MN.....	.....	11/28/2006....	06/30/2013....	0	0	0	0	0	0	0	0	4,400	0	0	0
11004900.....	COTTONWOOD.....	MN.....	.....	03/15/2007....	06/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
11006500.....	COTTONWOOD.....	MN.....	.....	05/14/2007....	06/30/2013....	0	0	0	0	0	0	0	0	8,500	0	0	0
11017300.....	COTTONWOOD.....	MN.....	.....	12/12/2008....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
11018200.....	COTTONWOOD.....	MN.....	.....	03/24/2009....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
19875600.....	COTTONWOOD.....	MN.....	.....	08/31/1998....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
19882200.....	COTTONWOOD.....	MN.....	.....	12/18/1998....	06/30/2013....	0	0	0	0	0	0	0	0	2,200	0	0	0
19889900.....	COTTONWOOD.....	MN.....	.....	04/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	2,200	0	0	0
19893100.....	COTTONWOOD.....	MN.....	.....	08/17/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,750	0	0	0
60711137.....	COTTONWOOD.....	MN.....	.....	11/30/2011....	06/30/2013....	0	0	0	0	0	0	0	0	34,000	0	0	0
60711143.....	COTTONWOOD.....	MN.....	.....	12/08/2011....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712121.....	COTTONWOOD.....	MN.....	.....	05/07/2012....	06/30/2013....	0	0	0	0	0	0	0	0	2,625	0	0	0
60712193.....	COTTONWOOD.....	MN.....	.....	08/09/2012....	06/30/2013....	0	0	0	0	0	0	0	0	18,500	0	0	0
60712194.....	COTTONWOOD.....	MN.....	.....	08/09/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
60713111.....	COTTONWOOD.....	MN.....	.....	03/25/2013....	06/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
11003100.....	DODGE.....	MN.....	.....	11/01/2006....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
19893800.....	DODGE.....	MN.....	.....	08/04/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,400	0	0	0

SCHEDULE B - PART 3

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

QE02.14

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19895500.....	DODGE.....	MN.....	.....	12/16/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
10027200.....	FARIBAULT.....	MN.....	.....	04/22/2010....	06/30/2013....	0	0	0	0	0	0	0	0	14,000	0	0	0
10073100.....	FARIBAULT.....	MN.....	.....	07/07/2010....	06/30/2013....	0	0	0	0	0	0	0	0	9,000	0	0	0
10164300.....	FARIBAULT.....	MN.....	.....	01/11/2011....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10177200.....	FARIBAULT.....	MN.....	.....	02/09/2011....	06/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
10264100.....	FARIBAULT.....	MN.....	.....	06/22/2011....	06/30/2013....	0	0	0	0	0	0	0	0	14,000	0	0	0
10651800.....	FARIBAULT.....	MN.....	.....	01/18/2005....	06/30/2013....	0	0	0	0	0	0	0	0	1,900	0	0	0
10652400.....	FARIBAULT.....	MN.....	.....	02/17/2005....	06/30/2013....	0	0	0	0	0	0	0	0	2,800	0	0	0
10654700.....	FARIBAULT.....	MN.....	.....	06/02/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,200	0	0	0
10658600.....	FARIBAULT.....	MN.....	.....	09/01/2012....	06/30/2013....	0	0	(1,643)	0	0	(1,643)	0	0	7,200	0	0	0
11006800.....	FARIBAULT.....	MN.....	.....	04/16/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
11010100.....	FARIBAULT.....	MN.....	.....	09/05/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19789400.....	FARIBAULT.....	MN.....	.....	01/21/1997....	06/30/2013....	0	0	0	0	0	0	0	0	50,600	0	0	0
19863100.....	FARIBAULT.....	MN.....	.....	05/12/1998....	06/30/2013....	0	0	0	0	0	0	0	0	1,400	0	0	0
19877600.....	FARIBAULT.....	MN.....	.....	10/09/1998....	06/30/2013....	0	0	0	0	0	0	0	0	1,700	0	0	0
19881300.....	FARIBAULT.....	MN.....	.....	12/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	9,940	0	0	0
19889200.....	FARIBAULT.....	MN.....	.....	04/27/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,875	0	0	0
60712156.....	FARIBAULT.....	MN.....	.....	05/24/2012....	06/30/2013....	0	0	0	0	0	0	0	0	9,500	0	0	0
60712218.....	FARIBAULT.....	MN.....	.....	08/15/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,500	0	0	0
60712275.....	FARIBAULT.....	MN.....	.....	12/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
10625700.....	FREEBORN.....	MN.....	.....	12/03/2002....	06/30/2013....	0	0	0	0	0	0	0	0	1,350	0	0	0
10642500.....	FREEBORN.....	MN.....	.....	12/15/2003....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10652600.....	FREEBORN.....	MN.....	.....	02/16/2005....	06/30/2013....	0	0	0	0	0	0	0	0	9,000	0	0	0
11013900.....	FREEBORN.....	MN.....	.....	04/04/2008....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
11018400.....	FREEBORN.....	MN.....	.....	07/03/2009....	06/30/2013....	0	0	0	0	0	0	0	0	2,800	0	0	0
60711152.....	FREEBORN.....	MN.....	.....	12/13/2011....	06/30/2013....	0	0	0	0	0	0	0	0	5,600	0	0	0
60711201.....	FREEBORN.....	MN.....	.....	02/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	6,250	0	0	0
60712175.....	FREEBORN.....	MN.....	.....	05/17/2012....	06/30/2013....	0	0	0	0	0	0	0	0	12,940	0	0	0
10119500.....	GOODHUE.....	MN.....	.....	06/07/2001....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
10643300.....	GOODHUE.....	MN.....	.....	12/29/2003....	06/30/2013....	0	0	0	0	0	0	0	0	3,300	0	0	0
10120800.....	GRANT.....	MN.....	.....	11/20/2001....	06/30/2013....	0	0	0	0	0	0	0	0	7,400	0	0	0
10129500.....	JACKSON.....	MN.....	.....	06/25/2002....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
10632100.....	JACKSON.....	MN.....	.....	03/27/2003....	06/30/2013....	0	0	0	0	0	0	0	0	48,250	0	0	0
10665300.....	JACKSON.....	MN.....	.....	03/29/2006....	06/30/2013....	0	0	0	0	0	0	0	0	1,500	0	0	0
11000600.....	JACKSON.....	MN.....	.....	05/11/2006....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19857300.....	JACKSON.....	MN.....	.....	02/20/1998....	06/30/2013....	0	0	0	0	0	0	0	0	1,300	0	0	0
19857500.....	JACKSON.....	MN.....	.....	02/20/1998....	06/30/2013....	0	0	0	0	0	0	0	0	1,700	0	0	0

SCHEDULE B - PART 3

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

QE02.15

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19870900.....	JACKSON.....	MN.....	.....	09/25/1998....	06/30/2013....	0	0	0	0	0	0	0	0	2,600	0	0	0
19872100.....	JACKSON.....	MN.....	.....	07/02/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
10010200.....	KANDIYOHI.....	MN.....	.....	01/05/2010....	06/30/2013....	0	0	0	0	0	0	0	0	3,360	0	0	0
19885000.....	KANDIYOHI.....	MN.....	.....	03/29/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
60711141.....	KANDIYOHI.....	MN.....	.....	11/18/2011....	06/30/2013....	0	0	0	0	0	0	0	0	3,750	0	0	0
60712257.....	KANDIYOHI.....	MN.....	.....	11/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
60712263.....	KANDIYOHI.....	MN.....	.....	01/16/2013....	06/30/2013....	0	0	0	0	0	0	0	0	29,000	0	0	0
60712280.....	KANDIYOHI.....	MN.....	.....	01/22/2013....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
60713184.....	KANDIYOHI.....	MN.....	.....	05/24/2013....	06/30/2013....	0	0	0	0	0	0	0	0	4,908	0	0	0
10657600.....	KITTSO.....	MN.....	.....	06/22/2005....	06/30/2013....	0	0	0	0	0	0	0	0	33,750	0	0	0
19896200.....	LAC QUI PARLE.....	MN.....	.....	01/20/2000....	06/30/2013....	0	0	0	0	0	0	0	0	11,250	0	0	0
10650800.....	LINCOLN.....	MN.....	.....	12/15/2004....	06/30/2013....	0	0	0	0	0	0	0	0	52,051	0	0	0
60712258.....	LINCOLN.....	MN.....	.....	11/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	3,250	0	0	0
10053700.....	LYON.....	MN.....	.....	05/18/2010....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
10120900.....	LYON.....	MN.....	.....	10/29/2001....	06/30/2013....	0	0	0	0	0	0	0	0	8,628	0	0	0
10662100.....	LYON.....	MN.....	.....	12/02/2005....	06/30/2013....	0	0	0	0	0	0	0	0	106,300	0	0	0
11004400.....	LYON.....	MN.....	.....	03/05/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,300	0	0	0
19877800.....	LYON.....	MN.....	.....	09/23/1998....	06/30/2013....	0	0	0	0	0	0	0	0	28,460	0	0	0
19879700.....	LYON.....	MN.....	.....	11/20/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
10123900.....	MARSHALL.....	MN.....	.....	01/09/2002....	06/30/2013....	0	0	0	0	0	0	0	0	18,500	0	0	0
10119300.....	MARTIN.....	MN.....	.....	05/21/2001....	06/30/2013....	0	0	0	0	0	0	0	0	1,300	0	0	0
10164400.....	MARTIN.....	MN.....	.....	01/31/2011....	06/30/2013....	0	0	0	0	0	0	0	0	45,000	0	0	0
10164600.....	MARTIN.....	MN.....	.....	01/31/2011....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10625100.....	MARTIN.....	MN.....	.....	11/05/2002....	06/30/2013....	0	0	0	0	0	0	0	0	2,800	0	0	0
19894200.....	MARTIN.....	MN.....	.....	09/14/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,950	0	0	0
60713106.....	MARTIN.....	MN.....	.....	02/27/2013....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
60713107.....	MARTIN.....	MN.....	.....	02/27/2013....	06/30/2013....	0	0	0	0	0	0	0	0	21,000	0	0	0
10644800.....	MCLEOD.....	MN.....	.....	02/23/2004....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712207.....	MCLEOD.....	MN.....	.....	09/18/2012....	06/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
10124400.....	MOWER.....	MN.....	.....	01/28/2002....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
60711168.....	MOWER.....	MN.....	.....	11/15/2011....	06/30/2013....	0	0	0	0	0	0	0	0	22,000	0	0	0
10116400.....	NOBLES.....	MN.....	.....	03/15/2001....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
10132100.....	NOBLES.....	MN.....	.....	09/12/2002....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
11004500.....	NOBLES.....	MN.....	.....	02/14/2007....	06/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
19881000.....	NOBLES.....	MN.....	.....	11/27/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,625	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	06/30/2013....	0	0	0	0	0	0	0	0	1,800	0	0	0
10643800.....	POLK.....	MN.....	.....	03/18/2004....	06/30/2013....	0	0	0	0	0	0	0	0	1,575	0	0	0
10647800.....	POLK.....	MN.....	.....	08/20/2004....	06/30/2013....	0	0	0	0	0	0	0	0	1,875	0	0	0

SCHEDULE B - PART 3

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

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
10651300.....	POLK.....	MN.....		01/19/2005....	06/30/2013....	0	0	0	0	0	0	0	0	28,125	0	0	0
10660200.....	POLK.....	MN.....		08/24/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
10661200.....	POLK.....	MN.....		11/22/2005....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661400.....	POLK.....	MN.....		09/19/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,900	0	0	0
10661500.....	POLK.....	MN.....		09/19/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,025	0	0	0
10663400.....	POLK.....	MN.....		01/06/2006....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
11003200.....	POLK.....	MN.....		11/21/2006....	06/30/2013....	0	0	0	0	0	0	0	0	24,245	0	0	0
11003300.....	POLK.....	MN.....		12/01/2006....	06/30/2013....	0	0	0	0	0	0	0	0	11,316	0	0	0
19886900.....	POLK.....	MN.....		04/01/1999....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112900.....	REDWOOD.....	MN.....		01/02/2001....	06/30/2013....	0	0	0	0	0	0	0	0	1,800	0	0	0
10116500.....	REDWOOD.....	MN.....		03/27/2001....	06/30/2013....	0	0	0	0	0	0	0	0	2,450	0	0	0
10627400.....	REDWOOD.....	MN.....		12/10/2002....	06/30/2013....	0	0	0	0	0	0	0	0	3,700	0	0	0
10629900.....	REDWOOD.....	MN.....		02/07/2003....	06/30/2013....	0	0	0	0	0	0	0	0	1,125	0	0	0
10659800.....	REDWOOD.....	MN.....		09/29/2005....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
19894700.....	REDWOOD.....	MN.....		11/10/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,588	0	0	0
60712159.....	REDWOOD.....	MN.....		06/14/2012....	06/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
60712229.....	REDWOOD.....	MN.....		08/22/2012....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112500.....	RENVILLE.....	MN.....		01/02/2001....	06/30/2013....	0	0	0	0	0	0	0	0	20,100	0	0	0
10113700.....	RENVILLE.....	MN.....		01/19/2001....	06/30/2013....	0	0	0	0	0	0	0	0	3,400	0	0	0
10117300.....	RENVILLE.....	MN.....		05/09/2001....	06/30/2013....	0	0	0	0	0	0	0	0	1,900	0	0	0
10119600.....	RENVILLE.....	MN.....		07/24/2001....	06/30/2013....	0	0	0	0	0	0	0	0	9,182	0	0	0
10637000.....	RENVILLE.....	MN.....		07/01/2003....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
10646500.....	RENVILLE.....	MN.....		05/24/2004....	06/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
10653500.....	RENVILLE.....	MN.....		05/16/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,600	0	0	0
11002300.....	RENVILLE.....	MN.....		09/28/2006....	06/30/2013....	0	0	0	0	0	0	0	0	2,500	0	0	0
19874100.....	RENVILLE.....	MN.....		07/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	12,300	0	0	0
19886300.....	RENVILLE.....	MN.....		03/08/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19887900.....	RENVILLE.....	MN.....		03/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	59,500	0	0	0
60711139.....	RENVILLE.....	MN.....		11/18/2011....	06/30/2013....	0	0	0	0	0	0	0	0	79,000	0	0	0
60711140.....	RENVILLE.....	MN.....		11/15/2011....	06/30/2013....	0	0	0	0	0	0	0	0	1,250	0	0	0
60712262.....	RENVILLE.....	MN.....		12/11/2012....	06/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712310.....	RENVILLE.....	MN.....		04/05/2013....	06/30/2013....	0	0	0	0	0	0	0	0	11,250	0	0	0
60713128.....	STEVENS.....	MN.....		04/29/2013....	06/30/2013....	0	0	0	0	0	0	0	0	8,171	0	0	0
10657100.....	SWIFT.....	MN.....		07/26/2005....	06/30/2013....	0	0	0	0	0	0	0	0	11,000	0	0	0
19893500.....	SWIFT.....	MN.....		08/11/1999....	06/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
60711142.....	SWIFT.....	MN.....		10/19/2011....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
60711151.....	SWIFT.....	MN.....		01/09/2012....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0

QE02.16

SCHEDULE B - PART 3

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

QE02.17

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60712286.....	SWIFT.....	MN.....	.....	12/21/2012....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
11010800.....	WASECA.....	MN.....	.....	11/19/2007....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
60711204.....	WASECA.....	MN.....	.....	03/30/2012....	06/30/2013....	0	0	0	0	0	0	0	0	8,573	0	0	0
60713126.....	WASECA.....	MN.....	.....	04/15/2013....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
19895100.....	WATONWAN.....	MN.....	.....	12/13/1999....	06/30/2013....	0	0	0	0	0	0	0	0	1,925	0	0	0
60712232.....	WATONWAN.....	MN.....	.....	09/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	28,000	0	0	0
60712314.....	WATONWAN.....	MN.....	.....	02/11/2013....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
00114500.....	YELLOW MEDICINE.....	MN.....	.....	11/05/2009....	06/30/2013....	0	0	0	0	0	0	0	0	3,500	0	0	0
10127700.....	YELLOW MEDICINE.....	MN.....	.....	04/24/2002....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
10663800.....	YELLOW MEDICINE.....	MN.....	.....	01/17/2006....	06/30/2013....	0	0	0	0	0	0	0	0	9,000	0	0	0
19864100.....	YELLOW MEDICINE.....	MN.....	.....	06/03/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,900	0	0	0
19873300.....	YELLOW MEDICINE.....	MN.....	.....	07/22/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
19886500.....	YELLOW MEDICINE.....	MN.....	.....	03/05/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712276.....	YELLOW MEDICINE.....	MN.....	.....	12/14/2012....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19768100.....	BATES.....	MO.....	.....	02/10/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,750	0	0	0
40141000.....	BATES.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(2,749)	0	0	(2,749)	0	0	18,297	0	0	0
19822800.....	BUTLER.....	MO.....	.....	12/03/1998....	06/30/2013....	0	0	0	0	0	0	0	0	22,000	0	0	0
19822900.....	BUTLER.....	MO.....	.....	12/03/1998....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
12559000.....	CALLAWAY.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(2,370)	0	0	(2,370)	0	0	14,076	0	0	0
60712161.....	CEDAR.....	MO.....	.....	06/18/2012....	06/30/2013....	0	0	0	0	0	0	0	0	23,000	0	0	0
40481000.....	DUNKLIN.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	15,682	0	0	0
60712256.....	HARRISON.....	MO.....	.....	11/15/2012....	06/30/2013....	0	0	0	0	0	0	0	0	42,219	0	0	0
10660000.....	HOWARD.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(8,020)	0	0	(8,020)	0	0	0	0	0	0
60712127.....	LINN.....	MO.....	.....	06/26/2012....	06/30/2013....	0	0	0	0	0	0	0	0	18,091	0	0	0
10640900.....	MILLER.....	MO.....	.....	11/26/2003....	06/30/2013....	0	0	0	0	0	0	0	0	92,000	0	0	0
60711197.....	MILLER.....	MO.....	.....	04/24/2012....	06/30/2013....	0	0	0	0	0	0	0	0	37,500	0	0	0
10173800.....	MONROE.....	MO.....	.....	02/28/2011....	06/30/2013....	0	0	0	0	0	0	0	0	2,437	0	0	0
10619100.....	MONROE.....	MO.....	.....	01/14/2002....	06/30/2013....	0	0	0	0	0	0	0	0	4,536	0	0	0
10660900.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(3,325)	0	0	(3,325)	0	0	12,397	0	0	0
12513000.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(1,125)	0	0	(1,125)	0	0	0	0	0	0
12514000.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(277)	0	0	(277)	0	0	0	0	0	0
40406000.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(2,639)	0	0	(2,639)	0	0	20,000	0	0	0
84009902.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(3,312)	0	0	(3,312)	0	0	0	0	0	0
11012200.....	MONTGOMERY.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(7,836)	0	0	(7,836)	0	0	0	0	0	0
12744000.....	PEMISCOT.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(34)	0	0	(34)	0	0	13,395	0	0	0
19738400.....	PIKE.....	MO.....	.....	03/04/1997....	06/30/2013....	0	0	0	0	0	0	0	0	4,050	0	0	0
11003000.....	RALLS.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(1,064)	0	0	(1,064)	0	0	0	0	0	0
19773400.....	RALLS.....	MO.....	.....	04/29/1999....	06/30/2013....	0	0	0	0	0	0	0	0	7,967	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
10670600.....	RANDOLPH.....	MO.....	.....	08/21/2007....	06/30/2013....	0	0	0	0	0	0	0	0	60,000	0	0	0
11007200.....	RAY.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(12,124)	0	0	(12,124)	0	0	19,500	0	0	0
22101500.....	SCHUYLER.....	MO.....	.....	05/01/2000....	06/30/2013....	0	0	0	0	0	0	0	0	16,800	0	0	0
12560000.....	SCOTLAND.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(5,452)	0	0	(5,452)	0	0	0	0	0	0
60712126.....	SCOTLAND.....	MO.....	.....	04/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	21,770	0	0	0
10247700.....	SHELBY.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(3,711)	0	0	(3,711)	0	0	0	0	0	0
11000300.....	SHELBY.....	MO.....	.....	03/23/2006....	06/30/2013....	0	0	0	0	0	0	0	0	5,799	0	0	0
12694000.....	SHELBY.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(475)	0	0	(475)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(1,294)	0	0	(1,294)	0	0	0	0	0	0
40342000.....	STODDARD.....	MO.....	.....	09/01/2012....	06/30/2013....	0	0	(413)	0	0	(413)	0	0	0	0	0	0
10272100.....	ISSAQUENA.....	MS.....	.....	06/29/2011....	06/30/2013....	0	0	0	0	0	0	0	0	8,794	0	0	0
60711129.....	ISSAQUENA.....	MS.....	.....	12/16/2011....	06/30/2013....	0	0	0	0	0	0	0	0	83,074	0	0	0
10004200.....	SHARKEY.....	MS.....	.....	01/12/2010....	06/30/2013....	0	0	0	0	0	0	0	0	22,636	0	0	0
10662400.....	YAZOO.....	MS.....	.....	11/02/2005....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	06/30/2013....	0	0	0	0	0	0	0	0	6,232	0	0	0
60712287.....	BLAINE.....	MT.....	.....	02/12/2013....	06/30/2013....	0	0	0	0	0	0	0	0	9,523	0	0	0
11627000.....	BROADWATER.....	MT.....	.....	10/11/2007....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19945100.....	CARBON.....	MT.....	.....	07/13/1998....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19769300.....	CARTER.....	MT.....	.....	02/25/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
11635200.....	CASCADE.....	MT.....	.....	09/14/2009....	06/30/2013....	0	0	0	0	0	0	0	0	14,413	0	0	0
19934700.....	CASCADE.....	MT.....	.....	11/18/1997....	06/30/2013....	0	0	0	0	0	0	0	0	5,498	0	0	0
19959400.....	CASCADE.....	MT.....	.....	06/02/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
10035100.....	CHOUTEAU.....	MT.....	.....	07/02/2010....	06/30/2013....	0	0	0	0	0	0	0	0	5,193	0	0	0
11617800.....	CHOUTEAU.....	MT.....	.....	06/06/2006....	06/30/2013....	0	0	0	0	0	0	0	0	7,500	0	0	0
11632700.....	CHOUTEAU.....	MT.....	.....	11/01/2008....	06/30/2013....	0	0	0	0	0	0	0	0	9,910	0	0	0
19957000.....	CHOUTEAU.....	MT.....	.....	04/05/1999....	06/30/2013....	0	0	0	0	0	0	0	0	3,250	0	0	0
19977900.....	CHOUTEAU.....	MT.....	.....	11/20/2001....	06/30/2013....	0	0	0	0	0	0	0	0	8,675	0	0	0
19978600.....	CHOUTEAU.....	MT.....	.....	12/27/2001....	06/30/2013....	0	0	0	0	0	0	0	0	6,500	0	0	0
19990300.....	CHOUTEAU.....	MT.....	.....	03/26/2003....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712283.....	CHOUTEAU.....	MT.....	.....	12/21/2012....	06/30/2013....	0	0	0	0	0	0	0	0	28,261	0	0	0
00114800.....	CUSTER.....	MT.....	.....	12/08/2009....	06/30/2013....	0	0	0	0	0	0	0	0	39,498	0	0	0
10212700.....	CUSTER.....	MT.....	.....	06/20/2011....	06/30/2013....	0	0	0	0	0	0	0	0	75,070	0	0	0
11611900.....	FERGUS.....	MT.....	.....	09/01/2012....	06/30/2013....	0	0	(7,377)	0	0	(7,377)	0	0	7,500	0	0	0
11615200.....	FERGUS.....	MT.....	.....	12/22/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,165	0	0	0
11615300.....	FERGUS.....	MT.....	.....	12/22/2005....	06/30/2013....	0	0	0	0	0	0	0	0	27,702	0	0	0
11615302.....	FERGUS.....	MT.....	.....	08/31/2006....	06/30/2013....	0	0	0	0	0	0	0	0	4,087	0	0	0
11626200.....	FERGUS.....	MT.....	.....	08/24/2007....	06/30/2013....	0	0	0	0	0	0	0	0	13,753	0	0	0
19994100.....	FERGUS.....	MT.....	.....	08/20/2003....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0

QE02.18

SCHEDULE B - PART 3

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

QE02.19

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712116.....	GALLATIN.....	MT.....		03/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,698	0	0	0
11615100.....	GARFIELD.....	MT.....		12/27/2005....	06/30/2013....	0	0	0	0	0	0	0	0	12,266	0	0	0
19999700.....	GOLDEN VALLEY.....	MT.....		10/20/2004....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
11631300.....	HILL.....	MT.....		08/11/2008....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
11631400.....	HILL.....	MT.....		08/11/2008....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
10035900.....	JUDITH BASIN.....	MT.....		09/01/2012....	06/30/2013....	0	0	(32,673)	0	0	(32,673)	0	0	146,894	0	0	0
19944500.....	JUDITH BASIN.....	MT.....		10/14/1998....	06/30/2013....	0	0	0	0	0	0	0	0	5,500	0	0	0
11627900.....	LIBERTY.....	MT.....		11/29/2007....	06/30/2013....	0	0	0	0	0	0	0	0	9,000	0	0	0
60711173.....	MADISON.....	MT.....		12/29/2011....	06/30/2013....	0	0	0	0	0	0	0	0	22,500	0	0	0
60711102.....	MCCONE.....	MT.....		06/01/2011....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19979702.....	MEAGHER.....	MT.....		02/26/2002....	06/30/2013....	0	0	0	0	0	0	0	0	11,955	0	0	0
19903900.....	PARK.....	MT.....		05/26/1994....	06/30/2013....	0	0	0	0	0	0	0	0	3,523	0	0	0
11630800.....	PETROLEUM.....	MT.....		07/01/2008....	06/30/2013....	0	0	0	0	0	0	0	0	29,000	0	0	0
11629800.....	PONDERA.....	MT.....		05/21/2008....	06/30/2013....	0	0	0	0	0	0	0	0	14,177	0	0	0
10159200.....	POWDER RIVER.....	MT.....		09/01/2012....	06/30/2013....	0	0	(21,892)	0	0	(21,892)	0	0	0	0	0	0
11622100.....	ROSEBUD.....	MT.....		04/10/2007....	06/30/2013....	0	0	0	0	0	0	0	0	6,460	0	0	0
11631100.....	ROSEBUD.....	MT.....		07/29/2008....	06/30/2013....	0	0	0	0	0	0	0	0	33,000	0	0	0
19935600.....	ROSEBUD.....	MT.....		01/06/1998....	06/30/2013....	0	0	0	0	0	0	0	0	0	0	0	0
19952900.....	ROSEBUD.....	MT.....		01/06/1999....	06/30/2013....	0	0	0	0	0	0	0	0	623,777	0	0	0
19986800.....	ROSEBUD.....	MT.....		11/20/2002....	06/30/2013....	0	0	0	0	0	0	0	0	14,247	0	0	0
11613400.....	SHERIDAN.....	MT.....		09/26/2005....	06/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
11624500.....	TETON.....	MT.....		07/26/2007....	06/30/2013....	0	0	0	0	0	0	0	0	7,610	0	0	0
11612100.....	TOOLE.....	MT.....		05/13/2005....	06/30/2013....	0	0	0	0	0	0	0	0	2,000	0	0	0
19966300.....	TOOLE.....	MT.....		04/11/2000....	06/30/2013....	0	0	0	0	0	0	0	0	10,563	0	0	0
60712203.....	TOOLE.....	MT.....		07/23/2012....	06/30/2013....	0	0	0	0	0	0	0	0	15,221	0	0	0
19989300.....	TREASURE.....	MT.....		03/24/2003....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
19992600.....	TREASURE.....	MT.....		05/19/2003....	06/30/2013....	0	0	0	0	0	0	0	0	44,500	0	0	0
11610900.....	WHEATLAND.....	MT.....		03/03/2005....	06/30/2013....	0	0	0	0	0	0	0	0	92,798	0	0	0
11611000.....	WHEATLAND.....	MT.....		03/10/2005....	06/30/2013....	0	0	0	0	0	0	0	0	5,829	0	0	0
11629700.....	WHEATLAND.....	MT.....		05/01/2008....	06/30/2013....	0	0	0	0	0	0	0	0	5,895	0	0	0
19956800.....	WHEATLAND.....	MT.....		03/30/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
19973500.....	WHEATLAND.....	MT.....		04/17/2001....	06/30/2013....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712289.....	YELLOWSTONE.....	MT.....		12/17/2012....	06/30/2013....	0	0	0	0	0	0	0	0	6,607	0	0	0
160000964.....	CHARLOTTE.....	NC.....		04/03/2013....	06/30/2013....	0	0	0	0	0	0	0	0	157,125	0	0	0
11002900.....	CASS.....	ND.....		12/21/2006....	06/30/2013....	0	0	0	0	0	0	0	0	19,750	0	0	0
10629500.....	RICHLAND.....	ND.....		02/26/2003....	06/30/2013....	0	0	0	0	0	0	0	0	8,640	0	0	0
11001500.....	RICHLAND.....	ND.....		06/29/2006....	06/30/2013....	0	0	0	0	0	0	0	0	2,625	0	0	0

SCHEDULE B - PART 3

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

QE02.20

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11002000.....	RICHLAND.....	ND.....		08/29/2006....	06/30/2013....	0	0	0	0	0	0	0	0	7,000	0	0	0
11010300.....	RICHLAND.....	ND.....		09/13/2007....	06/30/2013....	0	0	0	0	0	0	0	0	60,000	0	0	0
19890100.....	RICHLAND.....	ND.....		06/15/1999....	06/30/2013....	0	0	0	0	0	0	0	0	12,500	0	0	0
19892700.....	RICHLAND.....	ND.....		08/03/1999....	06/30/2013....	0	0	0	0	0	0	0	0	11,500	0	0	0
10675900.....	STARK.....	ND.....		09/30/2008....	06/30/2013....	0	0	0	0	0	0	0	0	7,278	0	0	0
10666600.....	ANTELOPE.....	NE.....		05/31/2006....	06/30/2013....	0	0	0	0	0	0	0	0	53,209	0	0	0
60712172.....	BUFFALO.....	NE.....		06/20/2012....	06/30/2013....	0	0	0	0	0	0	0	0	16,777	0	0	0
11019500.....	CASS.....	NE.....		09/01/2009....	06/30/2013....	0	0	0	0	0	0	0	0	7,102	0	0	0
22103000.....	CASS.....	NE.....		07/05/2000....	06/30/2013....	0	0	0	0	0	0	0	0	6,252	0	0	0
19772500.....	CHERRY.....	NE.....		04/29/1999....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
60711124.....	CHERRY.....	NE.....		11/15/2011....	06/30/2013....	0	0	0	0	0	0	0	0	4,924	0	0	0
10671300.....	CLAY.....	NE.....		08/01/2007....	06/30/2013....	0	0	0	0	0	0	0	0	5,177	0	0	0
10646400.....	DAWSON.....	NE.....		06/18/2004....	06/30/2013....	0	0	0	0	0	0	0	0	12,600	0	0	0
60711135.....	DAWSON.....	NE.....		11/16/2011....	06/30/2013....	0	0	0	0	0	0	0	0	6,912	0	0	0
10630800.....	DODGE.....	NE.....		03/18/2003....	06/30/2013....	0	0	0	0	0	0	0	0	6,267	0	0	0
19759000.....	DODGE.....	NE.....		08/13/1998....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
10623600.....	HAMILTON.....	NE.....		08/14/2002....	06/30/2013....	0	0	0	0	0	0	0	0	5,625	0	0	0
10646800.....	HAMILTON.....	NE.....		05/27/2004....	06/30/2013....	0	0	0	0	0	0	0	0	1,250	0	0	0
60711212.....	HOLT.....	NE.....		02/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	10,500	0	0	0
60712106.....	HOLT.....	NE.....		03/14/2012....	06/30/2013....	0	0	0	0	0	0	0	0	9,042	0	0	0
10615000.....	HOWARD.....	NE.....		07/02/2001....	06/30/2013....	0	0	0	0	0	0	0	0	6,060	0	0	0
60712134.....	JEFFERSON.....	NE.....		05/07/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,455	0	0	0
19763500.....	KEARNEY.....	NE.....		12/15/1998....	06/30/2013....	0	0	0	0	0	0	0	0	8,706	0	0	0
10654100.....	NUCKOLLS.....	NE.....		06/09/2005....	06/30/2013....	0	0	0	0	0	0	0	0	2,959	0	0	0
10654500.....	NUCKOLLS.....	NE.....		06/09/2005....	06/30/2013....	0	0	0	0	0	0	0	0	3,372	0	0	0
19755500.....	OTOE.....	NE.....		06/12/1998....	06/30/2013....	0	0	0	0	0	0	0	0	19,250	0	0	0
19774100.....	PAWNEE.....	NE.....		05/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	13,500	0	0	0
19774300.....	PERKINS.....	NE.....		05/26/1999....	06/30/2013....	0	0	0	0	0	0	0	0	10,012	0	0	0
11011400.....	SALINE.....	NE.....		12/13/2007....	06/30/2013....	0	0	0	0	0	0	0	0	2,157	0	0	0
19772600.....	STANTON.....	NE.....		06/03/1999....	06/30/2013....	0	0	0	0	0	0	0	0	7,118	0	0	0
10012000.....	THAYER.....	NE.....		01/25/2010....	06/30/2013....	0	0	0	0	0	0	0	0	7,352	0	0	0
10012200.....	THAYER.....	NE.....		01/25/2010....	06/30/2013....	0	0	0	0	0	0	0	0	6,075	0	0	0
60711191.....	THAYER.....	NE.....		02/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	16,613	0	0	0
19750100.....	THURSTON.....	NE.....		04/02/1998....	06/30/2013....	0	0	0	0	0	0	0	0	4,000	0	0	0
19773900.....	YORK.....	NE.....		05/20/1999....	06/30/2013....	0	0	0	0	0	0	0	0	32,880	0	0	0
160000932.....	CRANBURY.....	NJ.....		10/19/2011....	06/30/2013....	0	0	0	0	0	0	0	0	51,674	0	0	0
160000922.....	JERSEY CITY.....	NJ.....		06/03/2011....	06/30/2013....	0	0	0	0	0	0	0	0	432,533	0	0	0
10676800.....	PASSAIC.....	NJ.....		04/29/2009....	06/30/2013....	0	0	0	0	0	0	0	0	289,140	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
160000966.....	TEANECK.....	NJ.....		04/09/2013....	06/30/2013....	0	0	0	0	0	0	0	0	63,602	0	0	0
10620000.....	CATRON.....	NM.....		02/11/2002....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
10648400.....	CATRON.....	NM.....		06/24/2004....	06/30/2013....	0	0	0	0	0	0	0	0	13,000	0	0	0
10662500.....	CATRON.....	NM.....		12/16/2005....	06/30/2013....	0	0	0	0	0	0	0	0	14,000	0	0	0
60712147.....	CHAVES.....	NM.....		07/09/2012....	06/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
60712273.....	CHAVES.....	NM.....		02/01/2013....	06/30/2013....	0	0	0	0	0	0	0	0	95,067	0	0	0
60711132.....	COLFAX.....	NM.....		11/10/2011....	06/30/2013....	0	0	0	0	0	0	0	0	54,196	0	0	0
40410000.....	CURRY.....	NM.....		09/01/2012....	06/30/2013....	0	0	(22,042)	0	0	(22,042)	0	0	117,472	0	0	0
10061400.....	DONA ANA.....	NM.....		12/22/2010....	06/30/2013....	0	0	0	0	0	0	0	0	21,429	0	0	0
10623800.....	DONA ANA.....	NM.....		10/22/2002....	06/30/2013....	0	0	0	0	0	0	0	0	13,558	0	0	0
10647000.....	DONA ANA.....	NM.....		07/27/2004....	06/30/2013....	0	0	0	0	0	0	0	0	35,401	0	0	0
10671200.....	DONA ANA.....	NM.....		11/15/2007....	06/30/2013....	0	0	0	0	0	0	0	0	100,000	0	0	0
10677100.....	DONA ANA.....	NM.....		02/25/2009....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
19771900.....	DONA ANA.....	NM.....		03/22/1999....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
60711150.....	DONA ANA.....	NM.....		11/22/2011....	06/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
60711198.....	DONA ANA.....	NM.....		02/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	24,000	0	0	0
60711199.....	DONA ANA.....	NM.....		02/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	35,000	0	0	0
10627800.....	GUADALUPE.....	NM.....		01/27/2003....	06/30/2013....	0	0	0	0	0	0	0	0	40,000	0	0	0
60712201.....	HARDING.....	NM.....		07/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	119,600	0	0	0
10009900.....	LEA.....	NM.....		02/22/2010....	06/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
10033700.....	LEA.....	NM.....		03/08/2010....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
10666300.....	LEA.....	NM.....		05/25/2006....	06/30/2013....	0	0	0	0	0	0	0	0	15,000	0	0	0
60711156.....	LEA.....	NM.....		11/29/2011....	06/30/2013....	0	0	0	0	0	0	0	0	25,000	0	0	0
60711157.....	LEA.....	NM.....		11/29/2011....	06/30/2013....	0	0	0	0	0	0	0	0	410,000	0	0	0
60712216.....	LINCOLN.....	NM.....		09/26/2012....	06/30/2013....	0	0	0	0	0	0	0	0	37,000	0	0	0
10260900.....	SANTA FE.....	NM.....		06/30/2011....	06/30/2013....	0	0	0	0	0	0	0	0	32,397	0	0	0
10676600.....	SIERRA.....	NM.....		01/06/2009....	06/30/2013....	0	0	0	0	0	0	0	0	10,000	0	0	0
40503000.....	UNION.....	NM.....		09/01/2012....	06/30/2013....	0	0	(29,092)	0	0	(29,092)	0	0	0	0	0	0
11615400.....	EUREKA.....	NV.....		02/16/2006....	06/30/2013....	0	0	0	0	0	0	0	0	12,164	0	0	0
11630600.....	HUMBOLDT.....	NV.....		10/02/2008....	06/30/2013....	0	0	0	0	0	0	0	0	1,690,000	0	0	0
160000617.....	NEW YORK.....	NY.....		03/13/2001....	06/30/2013....	0	0	0	0	0	0	0	0	19,120	0	0	0
160000678.....	NEW YORK.....	NY.....		04/08/2005....	06/30/2013....	0	0	0	0	0	0	0	0	72,255	0	0	0
160000686.....	NEW YORK.....	NY.....		08/30/2005....	06/30/2013....	0	0	0	0	0	0	0	0	487,871	0	0	0
160000704.....	NEW YORK.....	NY.....		07/26/2006....	06/30/2013....	0	0	0	0	0	0	0	0	165,311	0	0	0
160000709.....	NEW YORK.....	NY.....		07/13/2006....	06/30/2013....	0	0	0	0	0	0	0	0	27,824	0	0	0
160000741.....	NEW YORK.....	NY.....		06/24/2008....	06/30/2013....	0	0	0	0	0	0	0	0	227,179	0	0	0
160000903.....	NEW YORK.....	NY.....		06/17/2009....	06/30/2013....	0	0	0	0	0	0	0	0	2,211,737	0	0	0

QE02.21

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
160000924.....	NEW YORK.....	NY.....	.....	06/28/2011....	06/30/2013....	0	0	0	0	0	0	0	0	84,848	0	0	0
160000941.....	NEW YORK.....	NY.....	.....	03/30/2012....	06/30/2013....	0	0	0	0	0	0	0	0	1,160,841	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	06/30/2013....	0	0	0	0	0	0	0	0	81,942	0	0	0
10654000.....	CHAMPAIGN.....	OH.....	.....	05/18/2005....	06/30/2013....	0	0	0	0	0	0	0	0	70,742	0	0	0
19797900.....	CHAMPAIGN.....	OH.....	.....	07/11/1997....	06/30/2013....	0	0	0	0	0	0	0	0	36,250	0	0	0
10628200.....	CLARK.....	OH.....	.....	03/17/2003....	06/30/2013....	0	0	0	0	0	0	0	0	8,200	0	0	0
10635400.....	CLARK.....	OH.....	.....	08/14/2003....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
12710000.....	MIAMI.....	OH.....	.....	09/01/2012....	06/30/2013....	0	0	(1,284)	0	0	(1,284)	0	0	32,015	0	0	0
12683000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	06/30/2013....	0	0	(3,700)	0	0	(3,700)	0	0	0	0	0	0
12791000.....	PICKAWAY.....	OH.....	.....	09/01/2012....	06/30/2013....	0	0	(25,490)	0	0	(25,490)	0	0	0	0	0	0
60711179.....	WAYNE.....	OH.....	.....	02/15/2012....	06/30/2013....	0	0	0	0	0	0	0	0	26,949	0	0	0
10645400.....	CRAIG.....	OK.....	.....	04/01/2004....	06/30/2013....	0	0	0	0	0	0	0	0	3,900	0	0	0
19754400.....	CUSTER.....	OK.....	.....	06/11/1998....	06/30/2013....	0	0	0	0	0	0	0	0	27,416	0	0	0
22102400.....	DEWEY.....	OK.....	.....	07/13/2000....	06/30/2013....	0	0	0	0	0	0	0	0	57,500	0	0	0
10655000.....	GRADY.....	OK.....	.....	05/18/2005....	06/30/2013....	0	0	0	0	0	0	0	0	75,657	0	0	0
19681100.....	GRANT.....	OK.....	.....	12/01/1992....	06/30/2013....	0	0	0	0	0	0	0	0	6,700	0	0	0
22104100.....	GRANT.....	OK.....	.....	11/07/2000....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
10659500.....	OKFUSKEE.....	OK.....	.....	08/24/2005....	06/30/2013....	0	0	0	0	0	0	0	0	30,000	0	0	0
10617000.....	WOODS.....	OK.....	.....	11/01/2001....	06/30/2013....	0	0	0	0	0	0	0	0	2,250	0	0	0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,643)	0	0	(1,643)	0	0	13,384	0	0	0
160000718.....	FAIRVIEW.....	OR.....	.....	04/03/2007....	06/30/2013....	0	0	0	0	0	0	0	0	43,012	0	0	0
11634800.....	GILLIAM.....	OR.....	.....	06/01/2009....	06/30/2013....	0	0	0	0	0	0	0	0	8,000	0	0	0
11621400.....	HARNEY.....	OR.....	.....	03/19/2007....	06/30/2013....	0	0	0	0	0	0	0	0	17,816	0	0	0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(16,116)	0	0	(16,116)	0	0	0	0	0	0
40442000.....	LINN.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(38)	0	0	(38)	0	0	0	0	0	0
11632600.....	MALHEUR.....	OR.....	.....	03/25/2009....	06/30/2013....	0	0	0	0	0	0	0	0	63,805	0	0	0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,706)	0	0	(1,706)	0	0	0	0	0	0
41258300.....	MARION.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(541)	0	0	(541)	0	0	8,846	0	0	0
00115700.....	MORROW.....	OR.....	.....	12/29/2009....	06/30/2013....	0	0	0	0	0	0	0	0	500,000	0	0	0
45012500.....	MORROW.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(1,794)	0	0	(1,794)	0	0	145,537	0	0	0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	24,453	0	0	0
160000920.....	PORTLAND.....	OR.....	.....	05/24/2011....	06/30/2013....	0	0	0	0	0	0	0	0	55,785	0	0	0
10014600.....	UMATILLA.....	OR.....	.....	09/01/2012....	06/30/2013....	0	0	(16,158)	0	0	(16,158)	0	0	19,814	0	0	0
11614400.....	UMATILLA.....	OR.....	.....	12/06/2005....	06/30/2013....	0	0	0	0	0	0	0	0	9,034	0	0	0
11617500.....	UMATILLA.....	OR.....	.....	07/17/2006....	06/30/2013....	0	0	0	0	0	0	0	0	46,246	0	0	0
11617600.....	UMATILLA.....	OR.....	.....	07/17/2006....	06/30/2013....	0	0	0	0	0	0	0	0	5,558	0	0	0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,587	0	0	0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,587	0	0	0

QE02.22

SCHEDULE B - PART 3

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

QE02.23

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
60711193.....	UMATILLA.....	OR.....	.....	07/31/2012...	06/30/2013...	0	0	0	0	0	0	0	0	73,500	0	0	0
60712143.....	UMATILLA.....	OR.....	.....	08/16/2012...	06/30/2013...	0	0	0	0	0	0	0	0	58,050	0	0	0
60712237.....	UMATILLA.....	OR.....	.....	10/24/2012...	06/30/2013...	0	0	0	0	0	0	0	0	140,750	0	0	0
10006500.....	UNION.....	OR.....	.....	09/01/2012...	06/30/2013...	0	0	(11,614)	0	0	(11,614)	0	0	13,795	0	0	0
11628300.....	UNION.....	OR.....	.....	01/15/2008...	06/30/2013...	0	0	0	0	0	0	0	0	6,432	0	0	0
60711174.....	UNION.....	OR.....	.....	12/05/2011...	06/30/2013...	0	0	0	0	0	0	0	0	40,262	0	0	0
12766000.....	WASCO.....	OR.....	.....	09/01/2012...	06/30/2013...	0	0	(6,480)	0	0	(6,480)	0	0	0	0	0	0
60712115.....	YAMHILL.....	OR.....	.....	03/27/2012...	06/30/2013...	0	0	0	0	0	0	0	0	24,810	0	0	0
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007...	06/30/2013...	0	0	0	0	0	0	0	0	108,461	0	0	0
160000674.....	PHILADELPHIA.....	PA.....	.....	11/23/2004...	06/30/2013...	0	0	0	0	0	0	0	0	106,454	0	0	0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012...	06/30/2013...	0	0	0	0	0	0	0	0	115,132	0	0	0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012...	06/30/2013...	0	0	0	0	0	0	0	0	71,166	0	0	0
10643000.....	BEADLE.....	SD.....	.....	02/18/2004...	06/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
11006100.....	BUFFALO.....	SD.....	.....	04/26/2007...	06/30/2013...	0	0	0	0	0	0	0	0	14,100	0	0	0
19779700.....	BUTTE.....	SD.....	.....	01/19/2000...	06/30/2013...	0	0	0	0	0	0	0	0	2,250	0	0	0
60711133.....	BUTTE.....	SD.....	.....	11/04/2011...	06/30/2013...	0	0	0	0	0	0	0	0	12,614	0	0	0
10668700.....	HAAKON.....	SD.....	.....	03/08/2007...	06/30/2013...	0	0	0	0	0	0	0	0	20,000	0	0	0
10670800.....	HAAKON.....	SD.....	.....	07/02/2007...	06/30/2013...	0	0	0	0	0	0	0	0	13,750	0	0	0
10671000.....	HAAKON.....	SD.....	.....	07/02/2007...	06/30/2013...	0	0	0	0	0	0	0	0	3,500	0	0	0
10673700.....	HAAKON.....	SD.....	.....	12/11/2007...	06/30/2013...	0	0	0	0	0	0	0	0	22,250	0	0	0
19753300.....	HAAKON.....	SD.....	.....	04/13/1998...	06/30/2013...	0	0	0	0	0	0	0	0	11,250	0	0	0
10667900.....	HARDING.....	SD.....	.....	01/19/2007...	06/30/2013...	0	0	0	0	0	0	0	0	28,125	0	0	0
10644600.....	HUGHES.....	SD.....	.....	01/21/2004...	06/30/2013...	0	0	0	0	0	0	0	0	8,125	0	0	0
10671100.....	HUGHES.....	SD.....	.....	08/13/2007...	06/30/2013...	0	0	0	0	0	0	0	0	31,250	0	0	0
10671600.....	HUGHES.....	SD.....	.....	08/20/2007...	06/30/2013...	0	0	0	0	0	0	0	0	180,000	0	0	0
10675800.....	HUGHES.....	SD.....	.....	07/16/2008...	06/30/2013...	0	0	0	0	0	0	0	0	120,000	0	0	0
10617100.....	HYDE.....	SD.....	.....	10/30/2001...	06/30/2013...	0	0	0	0	0	0	0	0	7,500	0	0	0
10636300.....	HYDE.....	SD.....	.....	08/25/2003...	06/30/2013...	0	0	0	0	0	0	0	0	25,000	0	0	0
60712274.....	HYDE.....	SD.....	.....	12/19/2012...	06/30/2013...	0	0	0	0	0	0	0	0	40,000	0	0	0
19761800.....	JONES.....	SD.....	.....	12/14/1998...	06/30/2013...	0	0	0	0	0	0	0	0	12,688	0	0	0
10657400.....	LAKE.....	SD.....	.....	07/19/2005...	06/30/2013...	0	0	0	0	0	0	0	0	6,000	0	0	0
10666100.....	LYMAN.....	SD.....	.....	03/30/2006...	06/30/2013...	0	0	0	0	0	0	0	0	17,000	0	0	0
60712137.....	LYMAN.....	SD.....	.....	04/04/2012...	06/30/2013...	0	0	0	0	0	0	0	0	3,039	0	0	0
60712261.....	LYMAN.....	SD.....	.....	10/25/2012...	06/30/2013...	0	0	0	0	0	0	0	0	5,781	0	0	0
60712278.....	LYMAN.....	SD.....	.....	11/15/2012...	06/30/2013...	0	0	0	0	0	0	0	0	5,450	0	0	0
60713137.....	MCPHERSON.....	SD.....	.....	04/01/2013...	06/30/2013...	0	0	0	0	0	0	0	0	10,369	0	0	0
19748400.....	MEADE.....	SD.....	.....	01/23/1998...	06/30/2013...	0	0	0	0	0	0	0	0	4,500	0	0	0
19778500.....	MEADE.....	SD.....	.....	12/21/1999...	06/30/2013...	0	0	0	0	0	0	0	0	15,000	0	0	0

QE02.24

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
60712130.....	MEADE.....	SD.....	.....	03/28/2012....	06/30/2013....	0	0	0	0	0	0	0	0	12,285	0	0	0
11004300.....	SPINK.....	SD.....	.....	01/16/2007....	06/30/2013....	0	0	0	0	0	0	0	0	8,793	0	0	0
11013500.....	SPINK.....	SD.....	.....	02/27/2008....	06/30/2013....	0	0	0	0	0	0	0	0	4,476	0	0	0
10659900.....	STANLEY.....	SD.....	.....	01/03/2006....	06/30/2013....	0	0	0	0	0	0	0	0	70,000	0	0	0
10678100.....	STANLEY.....	SD.....	.....	08/05/2009....	06/30/2013....	0	0	0	0	0	0	0	0	5,000	0	0	0
19755700.....	STANLEY.....	SD.....	.....	05/26/1998....	06/30/2013....	0	0	0	0	0	0	0	0	69,000	0	0	0
10140500.....	SULLY.....	SD.....	.....	12/23/2010....	06/30/2013....	0	0	0	0	0	0	0	0	55,000	0	0	0
10668400.....	SULLY.....	SD.....	.....	03/13/2007....	06/30/2013....	0	0	0	0	0	0	0	0	29,000	0	0	0
10670200.....	SULLY.....	SD.....	.....	07/12/2007....	06/30/2013....	0	0	0	0	0	0	0	0	210,000	0	0	0
10674600.....	SULLY.....	SD.....	.....	03/25/2008....	06/30/2013....	0	0	0	0	0	0	0	0	2,376	0	0	0
19774600.....	SULLY.....	SD.....	.....	06/15/1999....	06/30/2013....	0	0	0	0	0	0	0	0	68,900	0	0	0
10112000.....	UNION.....	SD.....	.....	01/08/2001....	06/30/2013....	0	0	0	0	0	0	0	0	2,650	0	0	0
10666700.....	ZIEBACH.....	SD.....	.....	06/22/2006....	06/30/2013....	0	0	0	0	0	0	0	0	13,613	0	0	0
10635900.....	CROCKETT.....	TN.....	.....	06/05/2003....	06/30/2013....	0	0	0	0	0	0	0	0	6,900	0	0	0
60711207.....	SHELBY.....	TN.....	.....	03/06/2012....	06/30/2013....	0	0	0	0	0	0	0	0	75,000	0	0	0
160000909.....	COLLEGE STATION.....	TX.....	.....	10/26/2010....	06/30/2013....	0	0	0	0	0	0	0	0	126,930	0	0	0
10674200.....	COMANCHE.....	TX.....	.....	01/22/2008....	06/30/2013....	0	0	0	0	0	0	0	0	10,818	0	0	0
10658900.....	DALLAM.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(16,944)	0	0	(16,944)	0	0	45,000	0	0	0
12805000.....	DAWSON.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(1,471)	0	0	(1,471)	0	0	8,736	0	0	0
40432000.....	DAWSON.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(1,923)	0	0	(1,923)	0	0	14,688	0	0	0
10673100.....	DEAF SMITH.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(5,795)	0	0	(5,795)	0	0	16,500	0	0	0
61187802.....	DEAF SMITH.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(4,234)	0	0	(4,234)	0	0	21,312	0	0	0
160000733.....	GRAND PRAIRIE.....	TX.....	.....	11/30/2007....	06/30/2013....	0	0	0	0	0	0	0	0	60,326	0	0	0
160000949.....	HOUSTON.....	TX.....	.....	05/30/2012....	06/30/2013....	0	0	0	0	0	0	0	0	450,176	0	0	0
10610300.....	JIM HOGG.....	TX.....	.....	12/18/2000....	06/30/2013....	0	0	0	0	0	0	0	0	3,657	0	0	0
19698400.....	REFUGIO.....	TX.....	.....	11/03/1993....	06/30/2013....	0	0	0	0	0	0	0	0	1,356	0	0	0
40475000.....	ROBERTSON.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(4,713)	0	0	(4,713)	0	0	27,534	0	0	0
10669300.....	SAN PATRICIO.....	TX.....	.....	07/20/2007....	06/30/2013....	0	0	0	0	0	0	0	0	7,684	0	0	0
12698000.....	SHERMAN.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(1,155)	0	0	(1,155)	0	0	0	0	0	0
60712132.....	SHERMAN.....	TX.....	.....	04/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	32,500	0	0	0
81169602.....	TOM GREEN.....	TX.....	.....	09/01/2012....	06/30/2013....	0	0	(821)	0	0	(821)	0	0	17,500	0	0	0
19762000.....	WILLACY.....	TX.....	.....	10/07/1998....	06/30/2013....	0	0	0	0	0	0	0	0	6,000	0	0	0
60713101.....	WILLIAMSON.....	TX.....	.....	03/18/2013....	06/30/2013....	0	0	0	0	0	0	0	0	49,710	0	0	0
11620500.....	RICH.....	UT.....	.....	09/01/2012....	06/30/2013....	0	0	23	0	0	23	0	0	22,051	0	0	0
160000717.....	ALEXANDRIA.....	VA.....	.....	12/05/2006....	06/30/2013....	0	0	0	0	0	0	0	0	91,846	0	0	0
160000801.....	ARLINGTON.....	VA.....	.....	11/15/2007....	06/30/2013....	0	0	0	0	0	0	0	0	333,038	0	0	0
160000728.....	RICHMOND.....	VA.....	.....	10/11/2007....	06/30/2013....	0	0	0	0	0	0	0	0	78,890	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
11611400.....	ADAMS.....	WA.....	.....	03/24/2005....	06/30/2013....	0	0	0	0	0	0	0	0	9,266	0	0	0
11614000.....	ADAMS.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(2,943)	0	0	(2,943)	0	0	16,392	0	0	0
11619700.....	ADAMS.....	WA.....	.....	12/12/2006....	06/30/2013....	0	0	0	0	0	0	0	0	4,429	0	0	0
11620900.....	ADAMS.....	WA.....	.....	03/21/2007....	06/30/2013....	0	0	0	0	0	0	0	0	2,750	0	0	0
11621700.....	ADAMS.....	WA.....	.....	04/03/2007....	06/30/2013....	0	0	0	0	0	0	0	0	3,000	0	0	0
11635800.....	ADAMS.....	WA.....	.....	09/03/2009....	06/30/2013....	0	0	0	0	0	0	0	0	21,882	0	0	0
12655000.....	ADAMS.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(7,789)	0	0	(7,789)	0	0	46,719	0	0	0
12655002.....	ADAMS.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(2,395)	0	0	(2,395)	0	0	15,246	0	0	0
19942500.....	ADAMS.....	WA.....	.....	05/11/1998....	06/30/2013....	0	0	0	0	0	0	0	0	11,178	0	0	0
40471000.....	ADAMS.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(14,054)	0	0	(14,054)	0	0	0	0	0	0
19948800.....	BENTON.....	WA.....	.....	11/17/1998....	06/30/2013....	0	0	0	0	0	0	0	0	8,886	0	0	0
19989400.....	BENTON.....	WA.....	.....	05/01/2003....	06/30/2013....	0	0	0	0	0	0	0	0	4,730	0	0	0
60711182.....	BENTON.....	WA.....	.....	01/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	48,455	0	0	0
60712173.....	BENTON.....	WA.....	.....	08/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	173,475	0	0	0
60712282.....	BENTON.....	WA.....	.....	11/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	38,954	0	0	0
10257700.....	FRANKLIN.....	WA.....	.....	05/23/2011....	06/30/2013....	0	0	0	0	0	0	0	0	16,619	0	0	0
11622000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(5,386)	0	0	(5,386)	0	0	29,586	0	0	0
12634000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(3,548)	0	0	(3,548)	0	0	0	0	0	0
12662000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	0	0	0	0	0	0	8,325	0	0	0
12763000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(1,513)	0	0	(1,513)	0	0	0	0	0	0
60711171.....	FRANKLIN.....	WA.....	.....	02/09/2012....	06/30/2013....	0	0	0	0	0	0	0	0	26,466	0	0	0
60712187.....	FRANKLIN.....	WA.....	.....	06/15/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,350	0	0	0
11616800.....	GARFIELD.....	WA.....	.....	06/19/2006....	06/30/2013....	0	0	0	0	0	0	0	0	8,110	0	0	0
10008800.....	GRANT.....	WA.....	.....	01/15/2010....	06/30/2013....	0	0	0	0	0	0	0	0	81,330	0	0	0
10076200.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(20,058)	0	0	(20,058)	0	0	0	0	0	0
10180500.....	GRANT.....	WA.....	.....	01/10/2011....	06/30/2013....	0	0	0	0	0	0	0	0	6,345	0	0	0
11611800.....	GRANT.....	WA.....	.....	09/29/2005....	06/30/2013....	0	0	0	0	0	0	0	0	5,260	0	0	0
11616500.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(11,440)	0	0	(11,440)	0	0	0	0	0	0
11617200.....	GRANT.....	WA.....	.....	05/09/2006....	06/30/2013....	0	0	0	0	0	0	0	0	142,350	0	0	0
11620700.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(22,162)	0	0	(22,162)	0	0	0	0	0	0
11622600.....	GRANT.....	WA.....	.....	11/15/2007....	06/30/2013....	0	0	0	0	0	0	0	0	284,932	0	0	0
11632300.....	GRANT.....	WA.....	.....	10/29/2008....	06/30/2013....	0	0	0	0	0	0	0	0	29,136	0	0	0
11633800.....	GRANT.....	WA.....	.....	04/14/2009....	06/30/2013....	0	0	0	0	0	0	0	0	15,530	0	0	0
11634200.....	GRANT.....	WA.....	.....	05/11/2009....	06/30/2013....	0	0	0	0	0	0	0	0	13,166	0	0	0
11635500.....	GRANT.....	WA.....	.....	07/22/2009....	06/30/2013....	0	0	0	0	0	0	0	0	7,890	0	0	0
11636100.....	GRANT.....	WA.....	.....	10/01/2009....	06/30/2013....	0	0	0	0	0	0	0	0	70,078	0	0	0
12753000.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2013....	0	0	(4,408)	0	0	(4,408)	0	0	0	0	0	0
19968300.....	GRANT.....	WA.....	.....	07/27/2000....	06/30/2013....	0	0	0	0	0	0	0	0	10,209	0	0	0

QE02.25

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
19979900.....	GRANT.....	WA.....		02/14/2002....	06/30/2013....	0	0	0	0	0	0	0	0	28,430	0	0	0
19983100.....	GRANT.....	WA.....		05/02/2002....	06/30/2013....	0	0	0	0	0	0	0	0	14,701	0	0	0
19990900.....	GRANT.....	WA.....		04/04/2003....	06/30/2013....	0	0	0	0	0	0	0	0	8,384	0	0	0
19998100.....	GRANT.....	WA.....		08/02/2004....	06/30/2013....	0	0	0	0	0	0	0	0	8,208	0	0	0
19999500.....	GRANT.....	WA.....		11/10/2004....	06/30/2013....	0	0	0	0	0	0	0	0	7,988	0	0	0
60711104.....	GRANT.....	WA.....		08/22/2011....	06/30/2013....	0	0	0	0	0	0	0	0	50,000	0	0	0
60711195.....	GRANT.....	WA.....		02/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	19,039	0	0	0
60711196.....	GRANT.....	WA.....		02/13/2012....	06/30/2013....	0	0	0	0	0	0	0	0	17,715	0	0	0
60711210.....	GRANT.....	WA.....		02/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	46,646	0	0	0
60712196.....	GRANT.....	WA.....		08/23/2012....	06/30/2013....	0	0	0	0	0	0	0	0	9,464	0	0	0
60712231.....	GRANT.....	WA.....		08/31/2012....	06/30/2013....	0	0	0	0	0	0	0	0	6,950	0	0	0
60712307.....	GRANT.....	WA.....		02/11/2013....	06/30/2013....	0	0	0	0	0	0	0	0	26,069	0	0	0
10008500.....	LINCOLN.....	WA.....		12/09/2009....	06/30/2013....	0	0	0	0	0	0	0	0	18,668	0	0	0
11619100.....	LINCOLN.....	WA.....		09/20/2006....	06/30/2013....	0	0	0	0	0	0	0	0	18,962	0	0	0
11622200.....	LINCOLN.....	WA.....		05/01/2007....	06/30/2013....	0	0	0	0	0	0	0	0	95,500	0	0	0
11623200.....	LINCOLN.....	WA.....		05/24/2007....	06/30/2013....	0	0	0	0	0	0	0	0	100,164	0	0	0
19973600.....	LINCOLN.....	WA.....		04/05/2001....	06/30/2013....	0	0	0	0	0	0	0	0	8,803	0	0	0
19993900.....	LINCOLN.....	WA.....		08/07/2003....	06/30/2013....	0	0	0	0	0	0	0	0	25,273	0	0	0
60712133.....	OKANOGAN.....	WA.....		04/23/2012....	06/30/2013....	0	0	0	0	0	0	0	0	16,763	0	0	0
60712281.....	OKANOGAN.....	WA.....		11/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	101,035	0	0	0
160000720.....	SEATTLE.....	WA.....		03/15/2007....	06/30/2013....	0	0	0	0	0	0	0	0	89,049	0	0	0
19980300.....	WHITMAN.....	WA.....		02/14/2002....	06/30/2013....	0	0	0	0	0	0	0	0	16,665	0	0	0
19990600.....	WHITMAN.....	WA.....		04/28/2003....	06/30/2013....	0	0	0	0	0	0	0	0	7,615	0	0	0
11626400.....	YAKIMA.....	WA.....		10/02/2007....	06/30/2013....	0	0	0	0	0	0	0	0	16,927	0	0	0
19941900.....	YAKIMA.....	WA.....		04/23/1998....	06/30/2013....	0	0	0	0	0	0	0	0	33,599	0	0	0
19951400.....	YAKIMA.....	WA.....		11/16/1998....	06/30/2013....	0	0	0	0	0	0	0	0	12,000	0	0	0
19975100.....	YAKIMA.....	WA.....		06/26/2001....	06/30/2013....	0	0	0	0	0	0	0	0	12,651	0	0	0
60712166.....	YAKIMA.....	WA.....		05/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	19,480	0	0	0
60712189.....	YAKIMA.....	WA.....		07/31/2012....	06/30/2013....	0	0	0	0	0	0	0	0	113,274	0	0	0
61217300.....	YAKIMA.....	WA.....		09/01/2012....	06/30/2013....	0	0	(1,385)	0	0	(1,385)	0	0	37,299	0	0	0
61217302.....	YAKIMA.....	WA.....		09/01/2012....	06/30/2013....	0	0	(698)	0	0	(698)	0	0	5,757	0	0	0
60712110.....	IOWA.....	WI.....		03/08/2012....	06/30/2013....	0	0	0	0	0	0	0	0	10,471	0	0	0
10658000.....	LAFAYETTE.....	WI.....		09/01/2012....	06/30/2013....	0	0	(20,995)	0	0	(20,995)	0	0	24,630	0	0	0
10661300.....	LAFAYETTE.....	WI.....		12/01/2005....	06/30/2013....	0	0	0	0	0	0	0	0	4,964	0	0	0
10667000.....	LAFAYETTE.....	WI.....		08/10/2006....	06/30/2013....	0	0	0	0	0	0	0	0	7,661	0	0	0
11003600.....	LAFAYETTE.....	WI.....		01/10/2007....	06/30/2013....	0	0	0	0	0	0	0	0	1,842	0	0	0
12746000.....	LAFAYETTE.....	WI.....		09/01/2012....	06/30/2013....	0	0	(4,500)	0	0	(4,500)	0	0	14,108	0	0	0

QE02.26

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
60711177.....	LAFAYETTE.....	WI.....	.....	12/23/2011....	06/30/2013....	0	0	0	0	0	0	0	0	96,264	0	0	0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	7,513	0	0	0
60712164.....	LAFAYETTE.....	WI.....	.....	05/24/2012....	06/30/2013....	0	0	0	0	0	0	0	0	4,126	0	0	0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012....	06/30/2013....	0	0	0	0	0	0	0	0	19,906	0	0	0
60712238.....	LAFAYETTE.....	WI.....	.....	09/17/2012....	06/30/2013....	0	0	0	0	0	0	0	0	22,606	0	0	0
00115800.....	POLK.....	WI.....	.....	12/22/2009....	06/30/2013....	0	0	0	0	0	0	0	0	7,559	0	0	0
11018600.....	POLK.....	WI.....	.....	08/06/2009....	06/30/2013....	0	0	0	0	0	0	0	0	6,903	0	0	0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012....	06/30/2013....	0	0	(3,291)	0	0	(3,291)	0	0	10,663	0	0	0
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013....	06/30/2013....	0	0	0	0	0	0	0	0	18,435	0	0	0
60712180.....	ALBANY.....	WY.....	.....	07/02/2012....	06/30/2013....	0	0	0	0	0	0	0	0	51,000	0	0	0
60712181.....	ALBANY.....	WY.....	.....	07/02/2012....	06/30/2013....	0	0	0	0	0	0	0	0	92,000	0	0	0
10629800.....	BIG HORN.....	WY.....	.....	03/28/2003....	06/30/2013....	0	0	0	0	0	0	0	0	32,135	0	0	0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	06/30/2013....	0	0	0	0	0	0	0	0	16,922	0	0	0
19767200.....	CARBON.....	WY.....	.....	01/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	9,500	0	0	0
10669800.....	JOHNSON.....	WY.....	.....	05/07/2007....	06/30/2013....	0	0	0	0	0	0	0	0	11,500	0	0	0
19773300.....	JOHNSON.....	WY.....	.....	04/19/1999....	06/30/2013....	0	0	0	0	0	0	0	0	4,500	0	0	0
10646600.....	LARAMIE.....	WY.....	.....	06/16/2004....	06/30/2013....	0	0	0	0	0	0	0	0	53,500	0	0	0
19767600.....	LINCOLN.....	WY.....	.....	02/01/1999....	06/30/2013....	0	0	0	0	0	0	0	0	61,279	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013....	06/30/2013....	0	0	0	0	0	0	0	0	4,282	0	0	0
10673600.....	WESTON.....	WY.....	.....	12/21/2007....	06/30/2013....	0	0	0	0	0	0	0	0	8,125	0	0	0
19752700.....	WESTON.....	WY.....	.....	04/08/1998....	06/30/2013....	0	0	0	0	0	0	0	0	5,250	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(842,474)	0	0	(842,474)	0	0	31,517,411	0	0	0
0599999. Total Mortgages.....						183,194,699	0	(1,015,709)	0	0	(1,015,709)	0	181,514,965	213,032,376	0	0	0

QE02.27

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
CUSIP Identification	Name or Description			3	4	Name of Vendor or General Partner	NAIC Design- ation	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
				City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000 00 0	AISLING CAPITAL II, L.P.....			WILMINGTON.....	DE.....	AISLING CAPITAL.....	.....	01/01/2006....	3	0	189,419	0	114,522	0.0
000000 00 0	AISLING CAPITAL III, L.P.....			WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	.....	09/18/2008....	3	0	1,137,542	0	4,067,233	0.0
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.....			NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	.....	06/23/2003....	3	0	94,834	0	446,507	0.0
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....			WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	.....	09/18/2008....	3	0	6,768	0	5,085,703	0.0
000000 00 0	APAX EUROPE V-A, L.P.....			WILMINGTON.....	DE.....	APAX EUROPE V GP CO. LTD.....	.....	04/09/2001....	3	0	539,548	0	0	0.0
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....			WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	.....	09/14/2005....	3	0	3,136,496	0	2,109,485	0.0
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....			WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	.....	09/20/2007....	3	0	2,194,684	0	6,230,533	0.0
000000 00 0	AXA EARLY SECONDARY FUND V.....			UNITED KINGDOM.....	UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....	.....	03/31/2013....	3	0	1,000,000	0	34,065,427	0.1
000000 00 0	AXA EXPANSION FUND III.....			FRANCE.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	.....	03/31/2013....	3	0	(62,685)	0	11,322,041	0.0
000000 00 0	AXA LBO FUND V.....			PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	.....	02/09/2012....	3	0	(1,434,561)	0	30,819,232	0.0
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.....			ISLAND OF JERSEY.....	-.....	AXA PRIVATE EQUITY.....	.....	10/01/2004....	3	0	372,172	0	575,294	0.1
000000 00 0	AXA SECONDARY FUND V L.P.....			SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	.....	02/10/2011....	3	0	4,941,402	0	36,206,766	0.0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.....			LAKE FOREST.....	IL.....	BDCM OPPORTUNIT FUND II G.P., LLC.....	.....	01/27/2006....	3	0	858,322	0	1,055,436	0.0
000000 00 0	BLUEMOUNTAIN MONTENVERS FUND, LP.....			WILMINGTON.....	DE.....	BLUEMOUNTAIN CAPITAL MANAGEMENT.....	.....	04/30/2013....	5	110,000,000	0	0	0	1.0
000000 00 0	BRIDGEPOINT EUROPE III, L.P.....			CAYMAN ISLAND.....	CAYMAN ISLAND.....	BRIDGEPOINT CAPITAL.....	.....	05/18/2005....	3	0	777,387	0	1,793,572	0.0
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....			LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....	.....	05/14/2008....	3	0	134,275	0	5,219,551	0.0
000000 00 0	CARLYLE PARTNERS III, L.P.....			WASHINGTON.....	D.C.....	CARLYLE PARTNERS.....	.....	02/02/2000....	3	0	88,127	0	1,394,177	0.0
000000 00 0	CARLYLE PARTNERS IV, L.P.....			WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	.....	11/11/2004....	3	0	2,289,223	0	1,457,978	0.0
000000 00 0	CARLYLE PARTNERS V, L.P.....			WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	.....	05/15/2007....	3	0	592,702	0	5,788,219	0.0
000000 00 0	CINVEN CAPITAL MANAGEMENT IV, L.P.....			WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....	.....	05/03/2006....	1	0	2,449,353	0	0	0.0
000000 00 0	CLAYTON & DUBILIER FUND VI.....			GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....	.....	01/06/1999....	3	0	301,069	0	893,085	0.0
000000 00 0	CLAYTON & DUBILIER V, L.P.....			GREENWICH.....	CT.....	RICHARD A. EISNER & COMPANY.....	.....	03/08/1995....	3	0	37,569	0	86,303	0.0
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....			CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	.....	02/16/2005....	3	0	1,084,485	0	1,295,422	0.0
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....			CAYMAN ISLANDS.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	.....	02/12/2008....	3	0	(127,276)	0	4,358,125	0.0
000000 00 0	COBALT PARTNERS L.P.....			WILMINGTON.....	DE.....	COBALT INVESTORS.....	.....	07/02/2001....	5	0	2,000,000	0	0	0.0
000000 00 0	CPCR OPPORTUNITY FUND II, LLC.....			NEW YORK.....	NY.....	CPC RESOURCES INC.....	.....	01/31/2005....	3	0	21,374	0	1,517,918	0.1
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.....			NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	.....	09/11/2003....	3	0	121,581	0	2,054,439	1.0
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....			NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	.....	02/16/2005....	3	0	(34,272)	0	378,086	1.0
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....			NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....	.....	05/22/2007....	3	0	1,296,069	0	14,931,507	1.0
000000 00 0	DAVIDSON KEMPNER PARTNERS.....			NEW YORK.....	NY.....	MHD MANAGEMENT CO.....	.....	01/02/2002....	1	0	2,000,000	0	0	0.0
000000 00 0	DLJ INVESTMENT PARTNERS II.....			NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	.....	11/17/1999....	2	0	9,095	0	0	0.0
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.....			NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....	.....	05/16/2006....	2	0	768,289	0	10,045,349	0.0
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....			NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	.....	05/16/2006....	3	0	251,928	0	416,767	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P.....			HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	.....	06/22/2004....	3	0	(37,458)	0	133,706	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.....			HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	.....	05/16/2006....	3	0	122,986	0	209,037	0.0
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.....			HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, LP.....	.....	09/19/2007....	3	0	155,768	0	3,638,798	0.0
000000 00 0	EVERCORE PARTNERS II, L.P.....			NEW YORK.....	NY.....	EVERCORE PARTNERS.....	.....	04/28/1997....	3	0	(125,132)	0	286,449	0.0
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....			WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	.....	04/01/2007....	1	0	447,300	0	1,041,549	0.0
000000 00 0	HBK FUND L.P.....			WILMINGTON.....	DE.....	HBK CAPITAL.....	.....	01/02/2002....	1	0	8,066	0	0	0.1
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.).....			WILMINGTON.....	DE.....	AIG GLOBAL INVESTMENT CORP.....	.....	05/15/2007....	3	0	(247,309)	0	1,336,178	0.0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000 00 0	E-WALK INVESTORS, LLC.....	NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	.....	07/01/1997....	1	0	116,454	0	0	8.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	116,454	0	0	XXX.....
3999999. Subtotal - Unaffiliated.....								143,223,514	49,113,354	0	281,565,785	XXX.....
4199999. Totals.....								143,223,514	49,113,354	0	281,565,785	XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year Depreciation or Amortization Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	09/18/2008	06/30/2013	4,447,586	(195,277)	0	0	0	(195,277)	0	0	630,122	0	0	0	355,977
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MGMT..	11/28/2006	06/30/2013	4,665,838	730,730	0	0	0	730,730	0	0	143,335	0	0	0	(28,675)
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.....	NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	06/23/2003	06/30/2013	8,093,343	80,876	0	0	0	80,876	0	0	94,834	0	0	0	63,618
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.	09/18/2008	06/30/2013	22,982,661	(158,211)	0	0	0	(158,211)	0	0	96,789	0	0	0	6,768
000000 00 0	APAX EUROPE V-A, L.P.....	WILMINGTON.....	DE.....	APAX EUROPE V GP CO. LTD.....	04/09/2001	06/30/2013	2,460,191	(1,222,577)	0	0	0	(1,222,577)	0	0	734,038	0	0	0	539,548
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	06/30/2013	18,961,138	(977,921)	0	0	0	(977,921)	0	0	4,269,647	0	0	0	3,136,496
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	06/30/2013	18,364,183	(164,848)	0	0	0	(164,848)	0	0	3,599,329	0	0	0	2,349,580
000000 00 0	AXA EQUITABLE AGRIFINANCE LLC.....	Cedar Rapids.....	IA.....	AEGON USA REALTY ADVISORS, LLC.....	07/08/2011	06/30/2013	552,603	321,122	0	0	0	321,122	0	0	300,000	0	0	0	0
000000 00 0	AXA EXPANSION FUND III.....	.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.	09/12/2012	06/30/2013	0	(269,247)	0	0	0	(269,247)	0	0	501,823	0	0	0	(44,233)
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.	ISLAND OF JERSEY.....	.....	AXA PRIVATE EQUITY.....	10/01/2004	06/30/2013	6,175,456	(171,110)	0	0	0	(171,110)	0	0	372,172	0	0	0	372,172
000000 00 0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	06/30/2013	35,352,470	907,456	0	0	0	907,456	0	0	814,434	0	0	0	0
000000 00 0	B III CAPITAL PARTNERS, L.P.....	BOSTON.....	MA.....	DDJ CAPITAL III.....	05/12/1997	06/30/2013	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000 00 0	BANC FUND VI L.P.....	CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	06/30/2013	9,879,029	770,940	0	0	0	770,940	0	0	1,125,000	0	0	0	0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.....	LAKE FOREST.....	IL.....	BDCM OPPORTUNIT FUND II G.P., LLC.....	01/27/2006	06/30/2013	23,893,443	656,594	0	0	0	656,594	0	0	1,682,422	0	0	0	549,208
000000 00 0	BRIDGEPOINT EUROPE III, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND	BRIDGEPOINT CAPITAL.....	05/18/2005	06/30/2013	14,432,283	(1,204,610)	0	0	0	(1,204,610)	0	0	1,066,224	0	0	0	777,387
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....	05/14/2008	06/30/2013	13,865,298	(802,120)	0	0	0	(802,120)	0	0	1,026,279	0	0	0	134,275
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	12/06/2007	06/30/2013	8,431,726	338,460	0	0	0	338,460	0	0	487,757	0	0	0	0
000000 00 0	CARLYLE PARTNERS III, L.P.....	WASHINGTON.....	D.C.....	CARLYLE PARTNERS.....	02/02/2000	06/30/2013	50,002	(24,533)	0	0	0	(24,533)	0	0	88,127	0	0	0	88,127
000000 00 0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC...	11/11/2004	06/30/2013	17,736,354	129,192	0	0	0	129,192	0	0	3,269,389	0	0	0	2,289,223
000000 00 0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC...	05/15/2007	06/30/2013	21,163,627	872,619	0	0	0	872,619	0	0	1,219,186	0	0	0	592,682
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	06/30/2013	18,983,042	365,521	0	0	0	365,521	0	0	2,074,075	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

QE03.3

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification			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 Depreciation or Amortization Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0		CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES....	05/03/2006	06/30/2013	23,978,718	(3,157,452)	0	0	0	(3,157,452)	0	0	2,838,677	0	0	0	2,403,956
000000 00 0		CLAYTON & DUBILIER FUND VI.....	GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....	01/06/1999	06/30/2013	3,204,234	(102,458)	0	0	0	(102,458)	0	0	616,171	0	0	0	241,841
000000 00 0		CLAYTON & DUBILIER V, L.P.....	GREENWICH.....	CT.....	RICHARD A. EISNER & COMPANY.....	03/08/1995	06/30/2013	3,548,110	250,484	0	0	0	250,484	0	0	724,864	0	0	0	22,427
000000 00 0		CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	06/30/2013	12,713,124	(253,393)	0	0	0	(253,393)	0	0	1,444,259	0	0	0	1,073,970
000000 00 0		COBALT PARTNERS L.P.....	WILMINGTON.....	DE.....	COBALT INVESTORS.....	07/02/2001	06/30/2013	11,613,712	(1,952,133)	0	0	0	(1,952,133)	0	0	2,000,000	0	0	0	2,000,000
000000 00 0		CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....	01/31/2005	06/30/2013	351,570	(15,356)	0	50,570	0	(65,926)	0	0	60,532	0	0	0	16,408
000000 00 0		CSFB PRIVATE EQUITY STRATEGIES (2003) L.P....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	09/11/2003	06/30/2013	3,722,869	385,120	0	406,406	0	(21,286)	0	0	174,089	0	0	0	109,293
000000 00 0		CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	02/16/2005	06/30/2013	13,028,588	(122,280)	0	0	0	(122,280)	0	0	286,360	0	0	0	8,786
000000 00 0		CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....	05/22/2007	06/30/2013	38,643,166	518,691	0	0	0	518,691	0	0	2,200,908	0	0	0	896,916
000000 00 0		DAVIDSON KEMPNER PARTNERS.....	NEW YORK.....	NY.....	MHD MANAGEMENT CO.....	01/02/2002	06/30/2013	18,082,689	(1,522,346)	0	0	0	(1,522,346)	0	0	2,000,000	0	0	0	2,000,000
000000 00 0		DLJ INVESTMENT PARTNERS II.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	11/17/1999	06/30/2013	247,687	32,871	0	0	0	32,871	0	0	9,095	0	0	0	8,797
000000 00 0		DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....	05/16/2006	06/30/2013	4,143,807	274,268	0	0	0	274,268	0	0	1,325,874	0	0	0	169,767
000000 00 0		DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	06/30/2013	4,898,828	(155,626)	0	0	0	(155,626)	0	0	318,585	0	0	0	218,346
000000 00 0		EN CAP ENERGY CAPITAL FUND V, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	06/22/2004	06/30/2013	3,039,677	350,777	0	0	0	350,777	0	0	570,807	0	0	0	(37,458)
000000 00 0		EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	05/16/2006	06/30/2013	5,693,182	6,864	0	0	0	6,864	0	0	821,694	0	0	0	122,986
000000 00 0		EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, LP.....	09/19/2007	06/30/2013	7,589,168	246,619	0	0	0	246,619	0	0	587,719	0	0	0	152,828
000000 00 0		EOS CREDIT OPPORTUNITIES FUND.....	WILMINGTON.....	DE.....	EOS CAPITAL MANAGEMENT.....	05/01/2008	06/30/2013	786,712	22,729	0	50,182	0	(27,453)	0	0	62,308	0	0	0	0
000000 00 0		EVERCORE PARTNERS II, L.P.....	NEW YORK.....	NY.....	EVERCORE PARTNERS.....	04/28/1997	06/30/2013	4,272,558	122,446	0	0	0	122,446	0	0	278,684	0	0	0	(128,247)
000000 00 0		GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	06/30/2013	20,539,893	78,920	0	0	0	78,920	0	0	276,347	0	0	0	0
000000 00 0		GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	06/30/2013	21,496,715	471,165	0	0	0	471,165	0	0	751,200	0	0	0	0
000000 00 0		GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	06/30/2013	15,933,305	618,420	0	0	0	618,420	0	0	577,972	0	0	0	447,300
000000 00 0		HBK FUND L.P.....	WILMINGTON.....	DE.....	HBK CAPITAL.....	01/02/2002	06/30/2013	10,087,016	162,935	0	0	0	162,935	0	0	8,066	0	0	0	8,066
000000 00 0		HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.)	WILMINGTON.....	DE.....	AIG GLOBAL INVESTMENT CORP.....	05/15/2007	06/30/2013	27,838,638	1,441,331	0	0	0	1,441,331	0	0	1,438,577	0	0	0	(152,726)
000000 00 0		HINES U.S. OFFICE VALUE ADDED FUND II, L.P....	WILMINGTON.....	DE.....	HINES, LLC.....	01/31/2007	06/30/2013	7,303,090	68,572	0	0	0	68,572	0	0	483,153	0	0	0	(52,995)
000000 00 0		IRONWOOD MEZZANINE FUND II, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	10/31/2006	06/30/2013	3,493,243	63,719	0	0	0	63,719	0	0	71,038	0	0	0	0
000000 00 0		IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON.....	CT.....	IRONWOOD CAPITAL LIMITED.....	12/19/2002	06/30/2013	480,430	(48,380)	0	0	0	(48,380)	0	0	57,678	0	0	0	57,678
000000 00 0		JBC OPPORTUNITY FUND III, L.P.....	CHICAGO.....	IL.....	BUCK MANAGEMENT GROUP.....	05/16/2006	06/30/2013	5,010,384	(2,061)	0	0	0	(2,061)	0	0	176,439	0	0	0	0
000000 00 0		JEFFERIES CAPITAL PARTNERS IV, L.P.....	NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....	05/18/2005	06/30/2013	8,374,374	(1,100,625)	0	0	0	(1,100,625)	0	0	3,175,866	0	0	0	2,526,697
000000 00 0		KELSO INVESTMENT ASSOCIATES VII, L.P.....	WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....	09/25/2003	06/30/2013	14,683,934	(793,771)	0	0	0	(793,771)	0	0	1,023,344	0	0	0	592,032
000000 00 0		KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....	07/20/2007	06/30/2013	19,162,169	625,518	0	0	0	625,518	0	0	130,964	0	0	0	(75,394)
000000 00 0		KIMCO INCOME FUND I, L.P.....	WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....	03/08/2004	06/30/2013	11,482,416	141,832	0	0	0	141,832	0	0	123,153	0	0	0	123,153
000000 00 0		KOHLBERG INVESTOR VI, L.P.....	WILMINGTON.....	DE.....	KOHLBERG COMPANY.....	06/21/2007	06/30/2013	12,019,901	(189,859)	0	0	0	(189,859)	0	0	407,941	0	0	0	245,446
000000 00 0		KOHLBERG INVESTORS V, L.P.....	WILMINGTON.....	DE.....	KOLBERG & COMPANY.....	06/22/2004	06/30/2013	10,309,285	213,696	0	0	0	213,696	0	0	848,320	0	0	0	226,963
000000 00 0		LINX PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LINX PARTNERS II LLC.....	10/24/2006	06/30/2013	5,087,626	(469,649)	0	0	0	(469,649)	0	0	99,686	0	0	0	38,288
000000 00 0		LONGACRE CAPITAL PARTNERS (QP), L.P.....	DELAWARE.....	MD.....	LONGACRE MANAGEMENT, LLC.....	05/01/2005	06/30/2013	336,638	18,641	0	0	0	18,641	0	0	203,256	0	0	0	0
000000 00 0		LS POWER EQUITY PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....	05/07/2007	06/30/2013	8,339,416	439,126	0	0	0	439,126	0	0	1,298,694	0	0	0	468,626
000000 00 0		MACQUARIE INFRASTRUCTURE PARTNERS, L.P..	DELAWARE.....	MD.....	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC	03/23/2007	06/30/2013	26,215,717	541,184	0	0	0	541,184	0	0	372,874	0	0	0	139,828
000000 00 0		MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006	06/30/2013	14,841,570	2,075,333	0	0	0	2,075,333	0	0	314,302	0	0	0	264,669

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year Depreciation or Amortization Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	NGP FUND IX.....	10/01/2007	06/30/2013	23,211,156	(2,119,083)	0	0	0	(2,119,083)	0	0	5,628,977	0	0	0	3,437,815
000000 00 0	NATURAL GAS PARTNERS VII L.P.....		NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	12/19/2002	06/30/2013	5,050,918	803,481	0	0	0	803,481	0	0	1,088,716	0	0	0	0
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.....		NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	11/16/2005	06/30/2013	15,412,873	(570,774)	0	0	0	(570,774)	0	0	2,082,614	0	0	0	1,455,850
000000 00 0	NEW BOSTON INSTITUTIONAL FUND, L.P. VI (884)		BOSTON.....	MA.....	NEW BOSTON FUND, INC.....	12/31/2003	06/30/2013	2,648,802	819,505	0	0	0	819,505	0	0	6,176	0	0	0	6,176
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....		WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	06/30/2013	12,536,874	27,731	0	0	0	27,731	0	0	504,944	0	0	0	143,272
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....		WILMINGTON.....	DE.....	NVPG IV LLC.....	05/08/2006	06/30/2013	7,434,475	211,601	0	1,368,207	0	(1,156,606)	0	0	129,783	0	0	0	0
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....		WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005	06/30/2013	8,569,354	284,019	0	0	0	284,019	0	0	815,376	0	0	0	164,958
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....		CAYMAN ISLANDS.....	CAYMAN ISLAND	OHCP GENPAR III, L.P.....	02/12/2008	06/30/2013	16,649,226	533,100	0	0	0	533,100	0	0	384,719	0	0	0	(79,573)
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....		CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP	01/31/2007	06/30/2013	14,176,621	253,082	0	0	0	253,082	0	0	11,577,137	0	0	0	332,867
000000 00 0	PERRY PARTNERS, L.P.....		WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	06/30/2013	802,516	(10,249)	0	0	0	(10,249)	0	0	172,476	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS IV.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	10/25/2000	06/30/2013	1,167,843	785	0	0	0	785	0	0	53,165	0	0	0	8,941
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	08/11/2004	06/30/2013	8,093,578	202,411	0	0	0	202,411	0	0	313,711	0	0	0	36,226
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	06/30/2013	22,517,274	3,545	0	0	0	3,545	0	0	152,093	0	0	0	107,622
000000 00 0	PROVIDENCE GROWTH PARTNERS.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	01/19/2000	06/30/2013	605,958	(160,596)	0	0	0	(160,596)	0	0	234,870	0	0	0	145,464
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.		WILMINGTON.....	DE.....	THE RIVERSIDE COMPANY.....	01/01/2004	06/30/2013	2,438,410	56,842	0	0	0	56,842	0	0	191,045	0	0	0	0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.		WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....	05/14/2008	06/30/2013	18,256,171	459,820	0	0	0	459,820	0	0	60,643	0	0	0	39,275
000000 00 0	SANDERLING VENTURE PARTNERS VI, LP.....		WILMINGTON.....	DE.....	SANDERLING VENTURE PARTNERS.....	06/24/2004	06/30/2013	16,182,046	680,249	0	0	0	680,249	0	0	558,577	0	0	0	334,575
000000 00 0	SOFTBANK TECHNOLOGY VENTURES IV, L.P.....		WESTPORT.....	CT.....	SOFTBANK TECHNOLOGY VENTURES.....	11/12/1997	06/30/2013	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	06/30/2013	8,804,791	303,840	0	0	0	303,840	0	0	406,014	0	0	0	0
000000 00 0	SPG L.L.C.....		WILMINGTON.....	DE.....	SPG GP, L.L.C.....	06/29/2007	06/30/2013	9,896,400	278,417	0	0	0	278,417	0	0	51,195	0	0	0	51,195
000000 00 0	SPROUT CAPITAL IX, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	09/22/2000	06/30/2013	1,009,286	157,330	0	215,088	0	(57,758)	0	0	293,875	0	0	0	175,120
000000 00 0	SPROUT CAPITAL VII, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	02/24/1995	06/30/2013	195,629	0	0	0	0	0	0	0	4,443	0	0	0	4,443
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.....		WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	06/30/2013	15,596,692	(939,472)	0	0	0	(939,472)	0	0	1,415,421	0	0	0	1,415,421
000000 00 0	TECHNOLOGY CROSSOVER VENTURES IV.....		NEW YORK.....	NY.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	08/17/2000	06/30/2013	376,529	1,432	0	0	0	1,432	0	0	263,737	0	0	0	0
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....		WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	06/30/2013	4,902,277	636,934	0	0	0	636,934	0	0	654,123	0	0	0	0
000000 00 0	VECTOR CAPITAL III, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL III, L.P.....	11/11/2004	06/30/2013	10,260,057	(104,839)	0	0	0	(104,839)	0	0	2,731,747	0	0	0	1,149,699
000000 00 0	VECTOR CAPITAL IV, L.P.....		WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....	05/30/2007	06/30/2013	11,089,304	711,271	0	0	0	711,271	0	0	1,374,675	0	0	0	830,400
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	06/30/2013	13,495,365	(509,929)	0	0	0	(509,929)	0	0	1,690,560	0	0	0	1,017,367
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002	06/30/2013	18,805,322	(1,031,469)	0	0	0	(1,031,469)	0	0	1,796,555	0	0	0	1,082,473
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	06/30/2013	24,197,511	775,330	0	0	0	775,330	0	0	989,325	0	0	0	0
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	06/30/2013	6,547,583	(440,722)	0	0	0	(440,722)	0	0	200,800	0	0	0	100,800
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.....		WILMINGTON.....	DE.....	WILLIS STEIN & PARTNERS.....	04/11/2001	06/30/2013	837,211	207,334	0	0	0	207,334	0	0	92,685	0	0	0	53,935
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								954,852,486	789,852	0	2,090,453	0	(1,300,601)	0	0	87,674,655	0	0	0	37,334,721

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
859285	9A	8	STERLING AMERICAN III.....	NEW YORK.....	NY.....	SAP REAL ESTATE FUNDING.....	10/01/1999	06/30/2013	1,599,092	0	0	0	0	0	226,210	226,210	0	0	0	0
80305#	AA	8	STERLING AMERICAN PROP IV.....	NEW YORK.....	NY.....	SAP REAL ESTATE FUNDING.....	07/10/2002	06/30/2013	5,041,752	0	0	0	0	0	153,397	153,397	0	0	0	0
000000	00	0	E-WALK INVESTORS, LLC.....	NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	06/30/2013	0	0	0	0	0	0	0	166,013	0	0	0	116,454

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year 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
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								6,640,844	0	0	0	0	0	379,607	545,620	0	0	0	116,454
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
247361 99 1	DELTA AIR LINES INC.....	WILMINGTON.....	DE.....	DELTA AIRLINES.....	06/28/2007	06/30/2013	514,399	0	0	0	0	0	0	0	46,409	0	46,409	46,409	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								514,399	0	0	0	0	0	0	46,409	0	46,409	46,409	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENTS IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	06/30/2013	8,970,680	0	0	0	0	0	0	252,160	1,798,400	0	...1,546,240	1,546,240	0
3799999. Total - Any Other Class of Asset - Unaffiliated.....								8,970,680	0	0	0	0	0	252,160	1,798,400	0	...1,546,240	1,546,240	0
3999999. Subtotal - Unaffiliated.....								970,978,409	789,852	0	2,090,453	0	(1,300,601)	631,767	90,065,084	0	...1,592,649	1,592,649	...37,451,175
4199999. Totals.....								970,978,409	789,852	0	2,090,453	0	(1,300,601)	631,767	90,065,084	0	...1,592,649	1,592,649	...37,451,175

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912803 DZ 3	UNITED STATES OF AMERICA TREASURY.....			...04/10/2013	CHASE SECURITIES.....		19,365,500	50,000,000	0	1.....
912803 EA 7	UNITED STATES OF AMERICA TREASURY.....			...05/10/2013	VARIOUS.....		54,038,700	140,000,000	0	1.....
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....			...05/31/2013	CAPITALIZED INTEREST.....		0	1,186,560	0	1.....
912810 QP 6	U.S. TREASURY INFLATION INDEX.....			...05/31/2013	CAPITALIZED INTEREST.....		0	6,378,850	0	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....			...06/26/2013	DIRECT.....		50,491,172	50,000,000	249,660	1.....
912810 QS 0	UNITED STATES OF AMERICA TREASURY.....			...06/14/2013	DIRECT.....		273,607,778	250,000,000	3,081,837	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....			...04/03/2013	DIRECT.....		25,057,177	25,000,000	0	1.....
912810 QU 5	UNITED STATES OF AMERICA TREASURY.....			...04/01/2013	RBS GREENWICH CAPITAL.....		167,841,563	166,000,000	659,185	1.....
912810 QV 3	U.S. TREASURY INFLATION INDEX.....			...05/31/2013	CAPITALIZED INTEREST.....		0	3,378,180	0	1.....
912810 QY 7	UNITED STATES OF AMERICA TREASURY.....			...04/24/2013	VARIOUS.....		152,600,996	164,000,000	1,771,623	1.....
912810 QZ 4	UNITED STATES OF AMERICA TREASURY.....			...04/24/2013	VARIOUS.....		276,056,219	276,200,000	1,524,102	1.....
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			...05/31/2013	CAPITALIZED INTEREST.....		0	1,098,000	0	1.....
912828 VE 7	UNITED STATES OF AMERICA TREASURY.....			...06/26/2013	BANK OF AMERICA.....		78,469	80,000	59	1.....
912834 LK 2	UNITED STATES OF AMERICA TREASURY.....			...04/02/2013	VARIOUS.....		11,857,224	31,300,000	0	1.....
912834 LR 7	UNITED STATES OF AMERICA TREASURY.....			...04/02/2013	VARIOUS.....		11,395,246	30,400,000	0	1.....
912834 LX 4	UNITED STATES OF AMERICA TREASURY.....			...04/02/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		11,290,560	30,400,000	0	1.....
0599999.	Total - Bonds - U.S. Government.....						1,053,680,604	1,225,421,590	7,286,466	XXX.....
Bonds - U.S. States, Territories and Possessions										
68323A BN 3	ONTARIO.....		C.....	...05/21/2013	LAURENTIAN BAN SECURITIES.....		4,994,535	4,834,352	67,119	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						4,994,535	4,834,352	67,119	XXX.....
Bonds - U.S. Special Revenue and Special Assessment										
31410K XL 3	FED NATIONAL MTG ASSN.....			...04/01/2013	CAPITALIZED INTEREST.....		0	(1)	0	1.....
31416B RR 1	FED NATIONAL MTG ASSN.....			...04/01/2013	CAPITALIZED INTEREST.....		0	(2)	0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....						0	(3)	0	XXX.....
Bonds - Industrial and Miscellaneous										
00101J AF 3	ADT CORP/THE.....			...05/03/2013	DIRECT.....		13,696,985	13,727,000	144,134	2FE.....
00130H BQ 7	AES CORP/THE.....			...04/29/2013	GOLDMAN SACHS.....		1,098,000	900,000	4,144	3FE.....
00165A AB 4	AMC ENTERTAINMENT INC.....			...05/17/2013	VARIOUS.....		1,062,419	961,000	39,742	4FE.....
007643 AB 5	AERCAP AVIATION SOLUTIONS BV.....			...05/28/2013	CL KING.....		217,000	200,000	0	3FE.....
02406P AG 5	AMERICAN AXLE & MFG INC.....			...05/17/2013	BANK OF AMERICA.....		596,775	545,000	17,784	3FE.....
024747 AC 1	AMERICAN BUILDERS & CONTRACTOR.....			...04/24/2013	DEUTSCHE-ALEX BROWN, EUROPE.....		524,425	512,000	721	4FE.....
03674P AC 7	ANTERO RESOURCES FINANCE CORP.....			...05/01/2013	BARCLAYS CAPITAL.....		474,150	435,000	17,559	4FE.....
037833 AK 6	APPLE INC.....			...04/30/2013	GOLDMAN SACHS.....		74,631,608	74,731,000	0	1FE.....
043353 AJ 0	ARVINMERITOR INC.....			...05/21/2013	MORGAN STANLEY.....		138,906	125,000	2,546	4FE.....
043436 AL 8	ASBURY AUTOMOTIVE GROUP INC.....			...06/17/2013	BANK OF AMERICA.....		82,313	75,000	611	4FE.....
044209 AG 9	ASHLAND IN.....			...05/16/2013	CIT GROUP INC.....		886,625	865,000	6,127	3FE.....
044209 AJ 3	ASHLAND INC.....			...04/26/2013	CIT GROUP INC.....		397,031	385,000	2,694	3FE.....
050095 AM 0	ATWOOD OCEANICS INC.....			...06/18/2013	BARCLAYS CAPITAL.....		380,513	365,000	9,226	3FE.....
05070G AA 6	AUDATEX NORTH AMERICA INC.....			...04/30/2013	JP MORGAN INC.....		929,875	860,000	22,253	3FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05070G AD 0	AUDATEX NORTH AMERICA INC.....			...06/24/2013	DIRECT.....		924,772	860,000	1,451	3FE.....
053611 AG 4	AVERY DENNISON CORP.....			...04/10/2013	BANK OF AMERICA.....		5,669,038	5,673,000	1,563	2FE.....
05367A AE 3	AVIATION CAPITAL GROUP CORP.....			...06/06/2013	SEAPORT SECURITIES.....		422,300	410,000	7,374	3FE.....
053773 AS 6	AVIS BUDGET CAR RENTAL.....			...04/30/2013	BARCLAYS.....		547,300	520,000	12,323	4FE.....
05508R AD 8	B&G FOODS INC.....			...04/29/2013	CREDIT SUISSE.....		360,125	335,000	7,592	4FE.....
058498 AN 6	BALL CORP.....			...05/13/2013	BANK OF AMERICA.....		8,810	8,000	123	3FE.....
059511 BA 2	BANC OF AMERICA COMM MTGE INC.....			...04/01/2013	CAPITALIZED INTEREST.....		0	72,785	0	1FM.....
06846N AB 0	BILL BARRETT CORP.....			...06/05/2013	WELLS FARGO INSTITUTIONAL.....		564,425	535,000	21,279	4FE.....
07387B EN 9	BEAR STEARNS COMM MTGE SECS.....			...06/27/2013	DIRECT.....		9,800	9,800	0	1Z*.....
07388L AR 1	BEAR STEARNS COMM MTGE SECS.....			...06/27/2013	DIRECT.....		75,066	75,066	0	1Z*.....
080555 AJ 4	BELO CORP.....			...05/17/2013	WELLS FARGO INSTITUTIONAL.....		288,900	270,000	420	3FE.....
088611 AA 6	BI-LO LLC / BI-LO FINANCE CORP.....			...06/24/2013	VARIOUS.....		56,459	52,000	1,678	4FE.....
09747F AC 9	BOISE PAPER HOLDINGS LLC.....			...06/19/2013	VARIOUS.....		550,469	515,000	5,271	3FE.....
097793 AA 1	BONANZA CREEK ENERGY INC.....			...04/04/2013	WELLS FARGO WACHOVIA CORP.....		79,000	79,000	0	4FE.....
121207 AA 2	BURGER KING CORP.....			...04/29/2013	JPMORGAN CHASE BANK.....		520,406	455,000	2,122	4FE.....
12467A AA 6	C&S GROUP ENTERPRISES LLC.....			...06/11/2013	JPMORGAN CHASE BANK.....		595,794	550,000	1,155	4FE.....
12513G AX 7	CDW LLC / CDW FINANCE.....			...06/11/2013	VARIOUS.....		189,651	169,000	1,992	4FE.....
125581 GM 4	CIT GROUP INC/NEW.....			...04/25/2013	BANK OF AMERICA SECURITIES.....		589,950	540,000	12,375	3FE.....
125581 GP 7	CIT GROUP INC.....			...06/13/2013	VARIOUS.....		715,964	679,000	6,985	3FE.....
12623E AB 7	CNH CAPITAL LLC.....			...04/29/2013	CREDIT SUISSE.....		860,250	775,000	135	3FE.....
12623E AD 3	CNH CAPITAL LLC.....			...04/29/2013	CREDIT SUISSE.....		534,313	515,000	55	3FE.....
12686C AY 5	CABLEVISION SYSTEMS CORP.....			...04/30/2013	BNP.....		1,124,550	945,000	10,868	4FE.....
131347 BP 0	CALPINE CORP.....			...05/16/2013	VARIOUS.....		502,313	475,000	3,004	3FE.....
14161H AE 8	CARDTRONICS INC.....			...05/22/2013	WELLS FARGO INSTITUTIONAL.....		477,956	435,000	8,673	4FE.....
144577 AC 7	CARRIZO OIL & GAS INC.....			...06/11/2013	VARIOUS.....		53,535	49,000	563	4FE.....
14743R AB 9	CASE CORP.....			...05/23/2013	MORGAN STANLEY.....		628,600	560,000	15,112	3FE.....
147446 AR 9	CASE NEW HOLLAND INC.....			...04/25/2013	BARCLAYS.....		702,100	590,000	19,230	3FE.....
148411 AE 1	AM CASTLE & CO.....			...04/30/2013	LAZARD CAPITAL MARKETS.....		564,063	475,000	23,216	4FE.....
15089Q AB 0	CELANESE US HOLDINGS LLC.....			...06/05/2013	VARIOUS.....		752,719	695,000	5,229	3FE.....
15135B AC 5	CENTENE CORP.....			...06/10/2013	VARIOUS.....		524,110	488,000	4,021	3FE.....
156431 AJ 7	CENTURY ALUMINUM CO.....			...04/29/2013	MILLER TABAK ROBERTS SECURITIES, LLC.....		351,313	350,000	12,989	4FE.....
163893 AC 4	CHEMTURA CORP.....			...04/26/2013	BANK OF AMERICA SECURITIES.....		352,400	320,000	4,200	4FE.....
165167 BS 5	CHESAPEAKE ENERGY CORP.....			...04/26/2013	J.P. MORGAN.....		374,363	335,000	4,597	3FE.....
165167 CD 7	CHESAPEAKE ENERGY CORP.....			...04/25/2013	RBC DOMINION SEC CORP (OASYS).....		1,024,913	905,000	17,911	3FE.....
172441 AS 6	CINEMARK USA INC.....			...04/30/2013	BARCLAYS.....		498,375	450,000	14,878	4FE.....
179584 AM 9	CLAIRE'S STORES INC.....			...06/13/2013	WELLS FARGO INSTITUTIONAL.....		2,205	2,000	47	4FE.....
18948K AB 8	CLUBCORP CLUB OPERATIONS INC.....			...05/06/2013	CL KING.....		317,100	280,000	12,151	4FE.....
193459 AH 7	COLEMAN CABLE INC.....			...05/31/2013	SEAPORT SECURITIES.....		96,975	90,000	2,430	4FE.....
203372 AH 0	COMMSCOPE INC.....			...06/20/2013	VARIOUS.....		401,053	368,000	12,298	4FE.....
20605P AA 9	CONCHO RESOURCES INC.....			...05/10/2013	BARCLAYS CAPITAL.....		571,781	535,000	5,640	3FE.....

QE04.1

SCHEDULE D - PART 3

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

QE04.2

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
20854P AD 1	CONSOL ENERGY INC.....		.....	...04/30/2013	GOLDMAN SACHS.....	.....	.....293,625	270,000	1,920	4FE.....
21036P AD 0	CONSTELLATION BRANDS INC.....		.....	...06/07/2013	DEUTSCHE BANK SECURITIES, INC.....	.....	.....744,250	650,000	13,221	3FE.....
210795 PW 4	CONTINENTAL AIRLINES INC.....		.....	...04/30/2013	GOLDMAN SACHS.....	.....	.....660,240	630,000	5,670	3FE.....
224044 CA 3	COX COMMUNICATIONS INC.....		.....	...04/24/2013	CHASE SECURITIES.....	.....	.....45,797,600	46,000,000	0	2FE.....
22541S WR 5	CS FIRST BOSTON MTGE SECS.....		.....	...06/27/2013	DIRECT.....	.....	.....149,126	149,126	0	6Z*.....
235825 AA 4	DANA HOLDING CORP.....		.....	...04/24/2013	CHASE SECURITIES.....	.....	.....91,906	85,000	1,136	4FE.....
237266 AD 3	DARLING INTERNATIONAL INC.....		.....	...06/10/2013	JPMORGAN CHASE BANK.....	.....	.....728,000	650,000	27,318	3FE.....
23918K AL 2	DAVITA HEALTHCARE PARTNERS INC.....		.....	...04/29/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....402,188	375,000	66	4FE.....
24823U AG 3	DENBURY RESOURCES INC.....		.....	...05/15/2013	VARIOUS.....	.....	.....580,388	510,000	10,279	4FE.....
25389M AD 1	DIGITALGLOBE INC.....		.....	...05/24/2013	MORGAN STANLEY DEAN WITTER.....	.....	.....525,300	515,000	9,013	4FE.....
254423 AB 2	DINEEQUITY INC.....		.....	...04/29/2013	CREDIT SUISSE.....	.....	.....651,938	570,000	301	4FE.....
25470X AH 8	ECHOSTAR DBS CORP.....		.....	...04/26/2013	CITIBANK JAPAN LTD.....	.....	.....752,025	740,000	10,077	3FE.....
25470X AR 6	DISH DBS CORP.....		.....	...05/15/2013	BARCLAYS CAPITAL.....	.....	.....600,000	600,000	0	3FE.....
26613T AC 4	DUPONT FABROS TECHNOLOGY LP.....		.....	...06/05/2013	VARIOUS.....	.....	.....917,313	850,000	32,147	3FE.....
27876G BE 7	ECHOSTAR DBS CORP.....		.....	...06/03/2013	DEUTSCHE BANK SECURITIES, INC.....	.....	.....631,781	575,000	14,225	3FE.....
29100P AB 8	EMERGENCY MEDICAL SERVICES CORP.....		.....	...06/11/2013	VARIOUS.....	.....	.....536,431	485,000	15,743	4FE.....
29276K AP 6	ENERGY XXI GULF COAST INC.....		.....	...06/20/2013	VARIOUS.....	.....	.....180,056	163,000	4,866	4FE.....
29717P AD 9	ESSEX PROPERTY TRUST INC.....		.....	...05/01/2013	DIRECT.....	.....	.....21,348,290	21,553,000	164,940	2FE.....
29717P AE 7	ESSEX PORTFOLIO LP.....		.....	...04/08/2013	WELLS FARGO WACHOVIA CORP.....	.....	.....5,266,954	5,312,000	0	2FE.....
30251G AC 1	FMG RESOURCES AUGUST 2006 PTY LTD.....		.....	...05/16/2013	J.P. MORGAN.....	.....	.....555,188	525,000	11,029	4FE.....
30251G AH 0	FMG FINANCE PTY LTD.....		.....	...05/23/2013	VARIOUS.....	.....	.....320,900	292,000	464	4FE.....
31430Q BA 4	FELCOR LODGING TRUST INC.....		.....	...05/22/2013	VARIOUS.....	.....	.....614,524	555,000	7,274	4FE.....
336130 AA 7	FIRST QUALITY FINANCE CO.....		.....	...05/17/2013	WELLS FARGO WACHOVIA CORP.....	.....	.....831,111	829,000	213	4FE.....
35803Q AD 9	FRESENIUS MEDICAL CARE US FINANCIAL.....		.....	...05/17/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....337,488	290,000	7,034	3FE.....
35804G AF 5	FRESENIUS US FINANCE II INC.....		.....	...05/17/2013	BARCLAYS CAPITAL.....	.....	.....802,725	695,000	22,066	3FE.....
35906A AF 5	FRONTIER COMMUNICATIONS CORP.....		.....	...05/16/2013	BANK OF AMERICA.....	.....	.....554,600	470,000	3,878	3FE.....
36159R AC 7	GEO GROUP INC/THE.....		.....	...06/07/2013	VARIOUS.....	.....	.....499,205	470,000	3,081	4FE.....
36190Q AB 2	GXS WORLDWIDE INC.....		.....	...04/29/2013	LAZARD CAPITAL MARKETS.....	.....	.....802,125	775,000	28,756	4FE.....
361990 AB 0	GWR OPERATING PARTNERSHIP LLP.....		.....	...06/06/2013	BANK OF AMERICA.....	.....	.....53,040	48,000	1,015	4FE.....
36228C XK 4	GS MTGE SECS CORP.....		.....	...06/27/2013	DIRECT.....	.....	.....28,796	28,796	0	1Z*.....
37045X AF 3	GENERAL MOTORS FINANCIAL CO.....		.....	...06/10/2013	VARIOUS.....	.....	.....599,799	596,000	317	3FE.....
37045X AH 9	GENERAL MOTORS FINANCIAL CO.....		.....	...06/12/2013	VARIOUS.....	.....	.....211,134	214,000	353	3FE.....
37185L AB 8	GENESIS ENERGY LP/GENESIS.....		.....	...05/16/2013	VARIOUS.....	.....	.....340,587	309,000	9,883	4FE.....
384313 AC 6	GRAFTECH INTERNATIONAL LTD.....		.....	...04/24/2013	CHASE SECURITIES.....	.....	.....315,750	300,000	8,447	3FE.....
398433 AF 9	GRIFFON CORP.....		.....	...06/06/2013	BARCLAYS CAPITAL.....	.....	.....466,538	435,000	6,027	4FE.....
404119 AL 3	HCA INC/DE.....		.....	...04/30/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....539,500	520,000	3,987	4FE.....
404119 BF 5	HCA INC/DE.....		.....	...05/03/2013	CIT GROUP INC.....	.....	.....853,738	770,000	4,182	3FE.....
404119 BJ 7	HCA INC/DE.....		.....	...06/05/2013	VARIOUS.....	.....	.....745,110	681,000	16,319	3FE.....
40415R AF 2	HD SUPPLY INC.....		.....	...05/17/2013	JPMORGAN CHASE BANK.....	.....	.....761,063	675,000	5,637	4FE.....
410345 AF 9	HANESBRANDS INC.....		.....	...04/29/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....464,400	430,000	13,091	3FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
410345 AG 7	HANESBRANDS INC.....			...06/20/2013	VARIOUS.....		484,408	441,000	11,685	3FE.....
41242* AT 9	HARDWOOD FUNDING LLC.....			...06/07/2013	BANK OF AMERICA.....		10,000,000	10,000,000	0	2Z.....
420088 AA 4	HAWK ACQUISITION SUB INC.....			...06/19/2013	MORGAN STANLEY DEAN WITTER.....		490,000	500,000	4,899	3FE.....
428040 CJ 6	HERTZ CORP.....			...05/16/2013	BARCLAYS CAPITAL.....		98,325	90,000	608	4FE.....
428040 CQ 0	HERTZ CORP.....			...04/29/2013	BARCLAYS CAPITAL.....		297,113	285,000	1,144	4FE.....
43129T AA 0	HILAND PARTNERS LP.....			...04/23/2013	BANK OF AMERICA.....		130,800	120,000	604	4FE.....
435765 AD 4	HOLLY ENERGY PARTNERS LP.....			...05/17/2013	CITIBANK, NEW YORK.....		353,031	325,000	4,990	4FE.....
446413 AB 2	HUNTINGTON INGALLS INDUSTRIES.....			...05/09/2013	WELLS FARGO WACHOVIA CORP.....		619,519	555,000	6,253	3FE.....
45169U AC 9	IGATE CORP.....			...04/25/2013	CIT GROUP INC.....		1,018,350	930,000	41,618	4FE.....
45840J AB 3	IGLOO HOLDINGS CORP.....			...04/30/2013	BARCLAYS.....		325,613	285,000	7,465	4FE.....
45874Q AB 6	INTERLINE BRANDS INC.....			...04/16/2013	BARCLAYS CAPITAL.....		135,313	125,000	4,010	4FE.....
459745 FW 0	INTERNATIONAL LEASE FINANCE CORP.....			...04/29/2013	BANK OF AMERICA SECURITIES.....		851,163	745,000	8,389	3FE.....
459745 GG 4	INTERNATIONAL LEASE FINANCE CORP.....			...05/31/2013	GOLDMAN SACHS.....		148,750	125,000	2,431	3FE.....
459745 GP 4	INTERNATIONAL LEASE FINANCE CORP.....			...04/29/2013	mitsubishi securities tokyo.....		609,000	600,000	3,294	3FE.....
459745 GR 0	INTERNATIONAL LEASE FINANCE CORP.....			...05/21/2013	GOLDMAN SACHS.....		357,000	357,000	0	3FE.....
460377 AB 0	INTERNATIONAL STEEL GROUP.....			...05/23/2013	R.W. PRESSPRICH & CO. INC.....		433,260	415,000	3,297	3FE.....
46284P AM 6	IRON MOUNTAIN INC.....			...05/29/2013	BANK OF AMERICA.....		152,075	140,000	3,518	4FE.....
46361# AU 6	THE IRVINE COMPANY.....			...04/15/2013	DIRECT.....		30,000,000	30,000,000	0	1Z.....
46625Y C7 6	JP MORGAN CHASE COMM MTGE.....			...04/01/2013	CAPITALIZED INTEREST.....		0	328	0	6FM.....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			...04/01/2013	CAPITALIZED INTEREST.....		0	3,672	0	1FM.....
46631B AR 6	JP MORGAN CHASE COMM MTGE.....			...06/27/2013	DIRECT.....		503,726	503,726	0	1Z*.....
471109 AB 4	JARDEN CORP.....			...04/30/2013	DEUTSCHE BANK SECURITIES, INC.....		327,750	285,000	119	4FE.....
49455W AD 8	KINDER MORGAN FINANCE.....			...05/16/2013	RBC DOMINION SEC CORP (OASYS).....		904,050	820,000	17,657	3FE.....
500605 AE 0	KOPPERS INC.....			...06/06/2013	CANTOR FITZGERALD CO INC.....		73,198	67,000	147	4FE.....
501889 AA 7	LKQ CORP.....			...05/08/2013	BANK OF AMERICA.....		520,450	510,000	144	3FE.....
513075 AV 3	LAMAR MEDIA CORP.....			...05/17/2013	BANK OF AMERICA.....		578,475	540,000	7,459	3FE.....
513075 AY 7	LAMAR MEDIA CORP.....			...05/17/2013	BANK OF AMERICA.....		294,300	270,000	2,185	4FE.....
52736R BB 7	LEVI STRAUSS & CO.....			...05/06/2013	VARIOUS.....		419,506	375,000	13,587	4FE.....
532716 AM 9	LIMITED BRANDS INC.....			...06/06/2013	BAIRD (ROBERT W.) CO INC.....		789,188	690,000	19,309	3FE.....
536022 AC 0	LINN ENERGY LLC.....			...06/19/2013	VARIOUS.....		104,750	95,000	970	4FE.....
55303Q AC 4	MGM RESORTS INTERNATIONAL.....			...05/17/2013	BARCLAYS CAPITAL.....		589,800	480,000	2,800	4FE.....
55932R AH 0	MAGNACHIP SEMICONDUCTOR.....			...05/20/2013	GOLDMAN, SACHS & CO.....		437,775	390,000	4,323	4FE.....
563571 AG 3	MANITOWOC CO.....			...05/15/2013	JPMORGAN CHASE BANK.....		647,535	588,000	14,741	4FE.....
563571 AH 1	MANITOWOC CO.....			...05/14/2013	RBC DOMINION SEC CORP (OASYS).....		401,625	350,000	1,322	4FE.....
574599 BD 7	MASCO CORP.....			...05/21/2013	VARIOUS.....		211,544	188,000	1,423	3FE.....
58445M AM 4	MEDIACOM LLC/MEDIACOM CAPITAL.....			...05/16/2013	BANK OF AMERICA.....		269,318	241,000	5,864	4FE.....
59022H EB 4	MERRILL LYNCH MTGE TRUST.....			...06/27/2013	DIRECT.....		81,077	81,077	0	6Z*.....
591709 AK 6	METROPICS WIRELESS INC.....			...05/16/2013	VARIOUS.....		436,590	396,000	6,585	3FE.....
594087 AR 9	MICHAELS STORES INC.....			...05/10/2013	BANK OF AMERICA.....		486,200	440,000	1,326	4FE.....
61751X AM 2	MORGAN STANLEY CAPITAL I.....			...05/13/2013	VARIOUS.....		0	18,815	0	1FM.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
628782 AH 7	CARLYLE GROUP/THE.....		.....	...04/30/2013	BARCLAYS.....	.....	.....637,744	565,000	4,520	4FE.....
62947Q AQ 1	NXP BV/NXP FUNDING LLC.....		.....	...05/06/2013	MORGAN STANLEY.....	.....	.....230,000	230,000	0	4FE.....
645869 D* 6	NEW JERSEY NATURAL GAS CO.....		.....	...04/15/2013	DIRECT.....	.....	.....10,000,000	10,000,000	0	1Z.....
651290 AK 4	NEWFIELD EXPLORATION CO.....		.....	...06/24/2013	VARIOUS.....	.....	.....445,725	430,000	1,722	3FE.....
65339E AB 0	NEXSTAR BROADCASTING INC.....		.....	...05/13/2013	VARIOUS.....	.....	.....412,081	375,000	2,836	4FE.....
65409Q AY 8	NIELSEN FINANCE LLC.....		.....	...05/10/2013	BARCLAYS CAPITAL.....	.....	.....620,213	555,000	3,584	3FE.....
67088C AA 5	OMX TIMBER FIN INV LLC 2.....		.....	...04/11/2013	CAPITALIZED INTEREST.....	.....	.....0	3,894,476	0	6.....
674215 AC 2	OASIS PETROLEUM INC.....		.....	...05/22/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....47,878	44,000	990	4FE.....
688225 AB 7	OSHKOSH CORP.....		.....	...05/17/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....592,688	545,000	10,117	4FE.....
695160 AA 9	PACKAGING DYNAMICS CORP.....		.....	...06/11/2013	STERNE AGEE LEACH.....	.....	.....598,000	575,000	18,588	4FE.....
723456 AK 5	PINNACLE ENTERTAINMENT INC.....		.....	...05/16/2013	BANK OF AMERICA.....	.....	.....329,433	313,000	8,249	3FE.....
726505 AH 3	PLAINS EXPLORATION & PRODUCTION.....		.....	...05/01/2013	CL KING.....	.....	.....317,450	280,000	1,409	2FE.....
726505 AM 2	PLAINS EXPLORATION & PRODUCTION.....		.....	...04/25/2013	CREDIT SUISSE.....	.....	.....304,906	275,000	6,316	2FE.....
73179V AF 0	POLYPORE INTERNATIONAL INC.....		.....	...05/09/2013	BARCLAYS CAPITAL.....	.....	.....405,469	375,000	13,984	4FE.....
74112B AE 5	PRESTIGE BRANDS INC.....		.....	...05/16/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....415,150	380,000	4,354	3FE.....
74977X AA 9	RSI HOME PRODUCTS INC.....		.....	...05/15/2013	DEUTSCHE BANK SECURITIES, INC.....	.....	.....593,250	565,000	9,495	4FE.....
75144* AA 7	RAMCO-GERSHENSON PROPERTIES LP.....		.....	...06/27/2013	DEUTSCHE BANK NEW YORK.....	.....	.....12,000,000	12,000,000	0	2Z.....
75144* AB 5	RAMCO-GERSHENSON PROPERTIES LP.....		.....	...06/27/2013	DEUTSCHE BANK NEW YORK.....	.....	.....18,000,000	18,000,000	0	2Z.....
75281A AK 5	RANGE RESOURCES CORP.....		.....	...06/03/2013	VARIOUS.....	.....	.....208,211	190,000	190	3FE.....
75524D AN 0	RBS GLOBAL INC / REXNORD LLC.....		.....	...05/16/2013	BARCLAYS CAPITAL.....	.....	.....1,018,350	930,000	4,392	4FE.....
75605E BX 7	REALOGY GROUP LLC.....		.....	...06/19/2013	VARIOUS.....	.....	.....637,425	560,000	15,843	4FE.....
758753 AD 9	REGAL CINEMAS CORP.....		.....	...05/16/2013	CIT GROUP INC.....	.....	.....199,575	180,000	5,434	4FE.....
758766 AE 9	REGAL ENTERTAINMENT GROUP.....		.....	...05/17/2013	CITIBANK, NEW YORK.....	.....	.....823,075	730,000	17,948	4FE.....
76009N AJ 9	RENT-A-CENTER INC/TX.....		.....	...04/29/2013	CHASE SECURITIES.....	.....	.....400,000	400,000	0	3FE.....
761735 AG 4	REYNOLDS GRP ISS/REYNOLD.....		.....	...06/10/2013	VARIOUS.....	.....	.....230,063	210,000	5,224	4FE.....
761735 AK 5	REYNOLDS GRP ISS/REYNOLD.....		.....	...04/30/2013	ROYALE BANK OF CANADA DOM. SEC TORONTO.....	.....	.....928,800	860,000	3,064	4FE.....
780153 AP 7	ROYAL CARIBBEAN CRUISES LTD.....		.....	...05/31/2013	CITIBANK, NEW YORK.....	.....	.....425,894	415,000	317	3FE.....
78108A AC 8	UNITED RENTALS NORTH AMERICA.....		.....	...05/01/2013	BARCLAYS CAPITAL.....	.....	.....336,763	290,000	14,119	4FE.....
78401F AD 9	SBA TELECOMMUNICATIONS INC.....		.....	...05/08/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....270,840	244,000	4,921	4FE.....
784635 AL 8	SPX CORP.....		.....	...04/30/2013	WELLS FARGO WACHOVIA CORP.....	.....	.....1,012,875	925,000	27,037	3FE.....
78477J AA 6	STHI HOLDING CORP.....		.....	...05/23/2013	JP MORGAN INC.....	.....	.....98,325	90,000	1,480	4FE.....
79546V AH 9	SALLY HOLDINGS / SALLY CAP.....		.....	...05/29/2013	VARIOUS.....	.....	.....997,925	895,000	8,920	3FE.....
80874P AK 5	SCIENTIFIC GAMES CORP.....		.....	...05/22/2013	BANK OF AMERICA.....	.....	.....303,188	275,000	4,531	4FE.....
80874Y AG 5	SCIENTIFIC GAMES INTERNATIONAL INC.....		.....	...05/09/2013	BANK OF AMERICA.....	.....	.....611,188	550,000	21,057	4FE.....
81211K AQ 3	SEALED AIR CORP.....		.....	...04/29/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....523,250	455,000	4,826	4FE.....
81725W AF 0	SENSATA TECHNOLOGIES BV.....		.....	...06/07/2013	BANK OF AMERICA.....	.....	.....622,425	579,000	2,823	4FE.....
817565 BF 0	SERVICE CORP INTERNATIONAL.....		.....	...06/11/2013	CANTOR FITZGERALD CO INC.....	.....	.....489,919	435,000	15,140	4FE.....
82088K AB 4	SHEA HOMES LP / SHEA HOMES FUNDING CORP.....		.....	...04/29/2013	CREDIT SUISSE.....	.....	.....346,938	305,000	12,203	4FE.....
829259 AA 8	SINCLAIR TELEVISION GROUP INC.....		.....	...05/17/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....582,525	540,000	2,914	3FE.....
829259 AG 5	SINCLAIR TELEVISION GROUP INC.....		.....	...05/02/2013	BANK OF AMERICA.....	.....	.....313,600	280,000	1,433	4FE.....

QE044

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
843830 AD 2	SOUTHERN STAR CENTRAL CORP.....		.....	...06/12/2013	BARCLAYS CAPITAL.....	.....	.....505,625	500,000	9,938	3FE.....
84762L AG 0	SPECTRUM BRANDS INC.....		.....	...04/30/2013	WELLS FARGO WACHOVIA CORP.....	.....	.....236,775	210,000	7,648	3FE.....
852061 AD 2	SPRINT NEXTEL CORP.....		.....	...05/03/2013	UBS.....	.....	.....779,350	715,000	18,709	4FE.....
85375C AW 1	STANDARD-PACIFIC CORP.....		.....	...05/22/2013	CANTOR FITZGERALD CO INC.....	.....	.....622,463	495,000	10,790	4FE.....
85571N AB 5	STARZ LLC / STARZ FINANCE CORP.....		.....	...05/24/2013	DIRECT.....	.....	.....509,439	500,000	4,792	3FE.....
857555 AR 7	STATER BROTHERS HOLDINGS.....		.....	...05/01/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....407,295	378,000	13,242	4FE.....
858586 H# 0	STEPAN CO.....		.....	...06/27/2013	DIRECT.....	.....	.....9,000,000	9,000,000	0	2.....
867363 AE 3	SUNGARD DATA SYSTEMS INC.....		.....	...05/01/2013	SEAPORT SECURITIES.....	.....	.....522,113	510,000	7,666	4FE.....
86787E AN 7	SUNTRUST BANK.....		.....	...04/26/2013	SUN TRUST FIXED INCOME.....	.....	.....14,563,289	14,614,000	0	2FE.....
872540 AP 4	TJX COS INC.....		.....	...04/29/2013	DEUTSCHE-ALEX BROWN, EUROPE.....	.....	.....6,646,080	6,652,000	0	1FE.....
87264M AE 9	TRW AUTOMOTIVE INC.....		.....	...06/05/2013	JPMORGAN CHASE BANK.....	.....	.....535,625	500,000	1,109	3FE.....
87311X AB 4	TIME WARNER TELECOM HOLDINGS.....		.....	...06/10/2013	CREDIT SUISSE.....	.....	.....696,313	650,000	14,733	3FE.....
87612B AF 9	TARGA RESOURCES PARTNERS.....		.....	...06/06/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....488,813	450,000	5,513	3FE.....
87952V AJ 5	TELESAT CANADA / TELESAT.....		.....	...05/03/2013	BANK OF AMERICA.....	.....	.....904,678	845,000	24,364	4FE.....
88033G BJ 8	TENET HEALTHCARE CORP.....		.....	...04/26/2013	GOLDMAN SACHS.....	.....	.....703,125	625,000	18,490	3FE.....
880349 AN 5	TENNECO INC.....		.....	...06/06/2013	VARIOUS.....	.....	.....352,819	320,000	6,097	3FE.....
881609 AY 7	TESORO CORP.....		.....	...05/15/2013	DEUTSCHE BANK SECURITIES, INC.....	.....	.....666,225	630,000	3,644	3FE.....
888305 AB 5	TITAN INTERNATIONAL INC.....		.....	...05/15/2013	VARIOUS.....	.....	.....360,878	334,000	3,229	4FE.....
890027 AA 3	TOMKINS LLC / TOMKINS INC.....		.....	...05/01/2013	BARCLAYS CAPITAL.....	.....	.....929,981	835,000	7,306	4FE.....
89078W AC 3	TOPS HOLDING CORP.....		.....	...05/17/2013	BANK OF AMERICA.....	.....	.....489,500	440,000	16,488	4FE.....
89236L AB 8	TOYS R US INC.....		.....	...04/30/2013	VARIOUS.....	.....	.....847,900	790,000	25,328	4FE.....
893647 AP 2	TRANSDIGM GROUP INC.....		.....	...04/26/2013	UBS.....	.....	.....1,105,000	1,000,000	29,278	5FE.....
896818 AF 8	TRIUMPH GROUP INC.....		.....	...04/30/2013	BANK OF AMERICA.....	.....	.....620,213	555,000	14,361	3FE.....
909214 BP 2	UNISYS CORP.....		.....	...05/17/2013	BARCLAYS CAPITAL.....	.....	.....412,300	380,000	6,399	4FE.....
911365 AU 8	UNITED RENTALS NORTH AMERICA.....		.....	...04/29/2013	BARCLAYS CAPITAL.....	.....	.....325,613	285,000	10,032	4FE.....
91911X AL 8	VALEANT PHARMACEUTICALS INTERNATIONAL.....		.....	...05/17/2013	CITIBANK, NEW YORK.....	.....	.....587,925	540,000	5,164	4FE.....
91911X AN 4	VALEANT PHARMACEUTICALS INTERNATIONAL.....		.....	...05/13/2013	VARIOUS.....	.....	.....413,559	380,000	11,934	4FE.....
91911X AR 5	VALEANT PHARMACEUTICALS.....		.....	...06/04/2013	VARIOUS.....	.....	.....780,174	751,000	17,846	4FE.....
92203P AE 6	VANGUARD HLT HDG LLC/INC.....		.....	...05/01/2013	STERNE AGEE LEACH.....	.....	.....198,875	185,000	3,906	4FE.....
92922P AC 0	W&T OFFSHORE INC.....		.....	...05/28/2013	MORGAN STANLEY.....	.....	.....156,840	142,000	5,362	4FE.....
93443T AB 2	WARNER CHILCOTT CO LLC.....		.....	...06/24/2013	VARIOUS.....	.....	.....620,563	570,000	8,509	4FE.....
952355 AH 8	WEST CORP.....		.....	...05/23/2013	VARIOUS.....	.....	.....129,371	116,000	3,269	4FE.....
952355 AK 1	WEST CORP/OLD.....		.....	...05/14/2013	VARIOUS.....	.....	.....248,063	225,000	98	4FE.....
966387 AF 9	WHITING PETROLEUM CORP.....		.....	...06/03/2013	VARIOUS.....	.....	.....343,325	321,000	3,493	3FE.....
97381W AJ 3	WINDSTREAM CORP.....		.....	...04/29/2013	WELLS FARGO INSTITUTIONAL.....	.....	.....680,050	580,000	127	4FE.....
97381W AP 9	WINDSTREAM CORP.....		.....	...05/02/2013	CREDIT SUISSE.....	.....	.....425,425	385,000	5,735	4FE.....
97654N AB 0	WIRECO WORLDGROUP INC.....		.....	...05/17/2013	BANK OF AMERICA.....	.....	.....755,813	725,000	1,339	4FE.....
983130 AP 0	WYNN LAS VEGAS LLC.....		.....	...05/31/2013	BANK OF AMERICA.....	.....	.....5,625	5,000	37	3FE.....
983130 AR 6	WYNN LAS VEGAS LLC.....		.....	...06/13/2013	VARIOUS.....	.....	.....203,329	181,000	4,411	3FE.....
98375Y AZ 9	XM SATELLITE RADIO INC.....		.....	...05/28/2013	BANK OF AMERICA.....	.....	.....617,438	555,000	3,527	4FE.....

QE04.5

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
AB7784 19 7	GREATER UNIVERSITY CIRCLE CAPITAL CORP.....		.....	...04/25/2013	DIRECT.....	.....	.....154,411	154,411	0	3Z.....
AB7797 19 9	LOCAL INITIATIVES/LIVING CITIES.....		.....	...06/03/2013	DIRECT.....	.....	.....53,200	53,200	0	3Z.....
097751 BB 6	BOMBARDIER INC.....		A.....	...06/07/2013	BANK OF AMERICA.....	.....	.....1,098,475	1,045,000	15,314	3FE.....
22576C E# 4	CRESCENT POINT ENERGY.....		A.....	...06/12/2013	ROYAL BANK OF SCOTLAND.....	.....	.....13,000,000	13,000,000	0	2Z.....
66977W AK 5	NOVA CHEMICALS CORP.....		A.....	...05/08/2013	CIBC.....	.....	.....451,500	420,000	1,173	3FE.....
66977W AM 1	NOVA CHEMICALS CORP.....		A.....	...05/13/2013	CITIBANK, NEW YORK.....	.....	.....387,600	340,000	1,222	3FE.....
67000X AL 0	NOVELIS INC.....		I.....	...05/03/2013	CITIGROUP, INC.....	.....	.....962,500	875,000	29,109	4FE.....
92912E AC 7	VALEANT PHARMACEUTICALS INTERN.....		I.....	...06/27/2013	JPMORGAN CHASE BANK.....	.....	.....386,000	386,000	0	4FE.....
98462Y C# 5	YAMANA GOLD INC.....		A.....	...06/10/2013	BANK OF AMERICA.....	.....	.....24,000,000	24,000,000	0	2Z.....
00928Q AB 7	AIRCATTLE LTD.....		R.....	...05/02/2013	GOLDMAN SACHS.....	.....	.....654,075	570,000	14,820	3FE.....
00928Q AF 8	AIRCATTLE LTD.....		R.....	...05/13/2013	BANK OF AMERICA.....	.....	.....196,000	175,000	1,017	3FE.....
03938L AL 8	ARCELORMITTAL.....		R.....	...04/30/2013	CIBC WORLD MARKETS CORP.....	.....	.....1,084,800	960,000	19,760	3FE.....
03938L AW 4	ARCELORMITTAL.....		F.....	...04/29/2013	GOLDMAN SACHS.....	.....	.....786,250	740,000	6,886	3FE.....
210314 AA 8	CONSORCIO TRANSMANTARO SA.....		F.....	...04/30/2013	CREDIT SUISSE FIRST BOSTON.....	.....	.....7,363,769	7,438,000	0	2FE.....
25243Y AU 3	DIAGEO CAPITAL PLC.....		F.....	...04/24/2013	GOLDMAN SACHS.....	.....	.....34,914,250	35,000,000	0	1FE.....
30251G AA 5	FMG FINANCE PTY LTD.....		F.....	...04/25/2013	MORGAN STANLEY.....	.....	.....1,042,263	995,000	34,632	4FE.....
30251G AF 4	FMG RESOURCES AUGUST 2006 PTY.....		F.....	...04/30/2013	BANK OF AMERICA.....	.....	.....535,600	515,000	8,390	4FE.....
37373W AB 6	GERDAU TRADE INC.....		F.....	...04/23/2013	VARIOUS.....	.....	.....6,383,906	6,375,000	8,857	2FE.....
44984W AC 1	INEOS FINANCE PLC.....		F.....	...05/15/2013	MORGAN STANLEY.....	.....	.....245,100	215,000	4,752	4FE.....
45763P AC 0	INMARSAT FINANCE PLC.....		R.....	...05/22/2013	CL KING.....	.....	.....842,700	795,000	28,827	3FE.....
45824T AE 5	INTELSAT JACKSON HOLDINGS LTD.....		F.....	...06/20/2013	VARIOUS.....	.....	.....781,925	710,000	4,966	4FE.....
62886H AG 6	NCL CORP.....		R.....	...05/22/2013	FTN FINANCIAL SECURITIES CORP.....	.....	.....325,969	285,000	978	4FE.....
62886H AJ 0	NCL CORP.....		F.....	...04/30/2013	DEUTSCHE BANK SECURITIES, INC.....	.....	.....450,425	430,000	5,196	4FE.....
69419B AA 3	PACIFIC DRILLING SA.....		F.....	...06/03/2013	VARIOUS.....	.....	.....531,344	534,000	34	4FE.....
780153 AT 9	ROYAL CARIBBEAN CRUISES LTD.....		R.....	...06/10/2013	VARIOUS.....	.....	.....851,681	705,000	31,424	3FE.....
806261 AC 7	SCHAEFFLER FINANCE BV.....		F.....	...04/29/2013	BANK OF AMERICA SECURITIES.....	.....	.....849,300	745,000	12,349	4FE.....
81180R AE 2	SEAGATE TECHNOLOGY HDD HOLDING.....		F.....	...05/23/2013	MORGAN STANLEY.....	.....	.....454,250	395,000	4,327	3FE.....
81180W AE 1	SEAGATE HDD CAYMAN.....		F.....	...05/13/2013	BNP PARIBAS AMERICAS.....	.....	.....924,000	825,000	26,818	3FE.....
92979@ AC 6	WACKER CHEMICAL CORP.....		F.....	...04/23/2013	JPMORGAN CHASE BANK.....	.....	.....30,000,000	30,000,000	0	2Z.....
G0753* AA 0	BBC COMMERCIAL HOLDINGS LTD.....		F.....	...06/24/2013	DIRECT.....	.....	.....19,000,000	19,000,000	0	1Z.....
G5147* AB 2	JOHNSON MATTHEY PLC.....		F.....	...06/05/2013	DIRECT.....	.....	.....30,000,000	30,000,000	0	1Z.....
G5147* AC 0	JOHNSON MATTHEY PLC.....		F.....	...06/05/2013	DIRECT.....	.....	.....32,000,000	32,000,000	0	1Z.....
G7770# AC 6	SAGE TREASURY COMPANY LIMITED.....		F.....	...05/20/2013	DIRECT.....	.....	.....11,000,000	11,000,000	0	2Z.....
Q3393* AH 4	ELECTRANET PTY LTD.....		F.....	...05/15/2013	DIRECT.....	.....	.....11,000,000	11,000,000	0	2Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						603,575,371	599,385,278	2,051,376	XXX.....
8399997.	Total - Bonds - Part 3.....						1,662,250,510	1,829,641,217	9,404,961	XXX.....
8399999.	Total - Bonds.....						1,662,250,510	1,829,641,217	9,404,961	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
637417 80 9	NATIONAL RETAIL PROPERTIES INC.....		.....	...05/22/2013	WELLS FARGO WACHOVIA CORP.....	1,400,000.000	35,000,000	0.00	0	P3LFE.....

QE04.6

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....								35,000,000	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3.....								35,000,000	XXX	0	XXX
8999999.	Total - Preferred Stocks.....								35,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous												
31339# 11 1	FEDERAL HOME LOAN BANK.....				04/05/2013	DIRECT.....		9,929.000	992,900	XXX	0	A
31660B 10 1	FIESTA RESTAURANT GROUP.....				06/20/2013	CREDIT SUISSE.....		80,618.000	2,861,133	XXX	0	L
516806 10 6	LAREDO PETROLEUM HOLDINGS INC COM STOCK.....				06/25/2013	MERRILL LYNCH INC.....		5,750.000	116,725	XXX	0	L
67020Y 10 0	NUANCE COMMUNICATIONS INC.....				05/30/2013	MERRILL LYNCH INC.....		55,055.000	1,078,527	XXX	0	L
695127 10 0	PACIRA PHARMACEUTICALS INC.....				06/06/2013	DEUTSCHE BANK SECURITIES, INC.....		18,922.000	558,577	XXX	0	L
87612G 10 1	TARGA RESOURCES CORP.....				05/13/2013	MERRILL LYNCH INC.....		7,756.000	528,882	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....								6,136,744	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....								6,136,744	XXX	0	XXX
9799999.	Total - Common Stocks.....								6,136,744	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....								41,136,744	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....								1,703,387,254	XXX	9,404,961	XXX

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	36202E	H5	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	4,059	4,059	4,077	4,058	0	1	0	1	0	4,059	0	0	0	102	05/20/2036	1.....
	36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	6,865,988	6,865,988	7,206,069	6,914,886	0	(48,898)	0	(48,898)	0	6,865,988	0	0	0	186,317	10/20/2038	1.....
	36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,637,528	1,637,528	1,714,543	1,647,945	0	(10,417)	0	(10,417)	0	1,637,528	0	0	0	44,214	09/20/2038	1.....
	36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,380,879	1,380,879	1,450,733	1,389,727	0	(8,848)	0	(8,848)	0	1,380,879	0	0	0	36,513	11/20/2038	1.....
	36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	86	86	88	88	0	(1)	0	(1)	0	86	0	0	0	3	06/15/2026	1.....
	36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/15/2026	1.....
	36204J	UL	8	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	307	307	312	307	0	0	0	0	0	307	0	0	0	10	09/15/2026	1.....
	36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	65	65	69	65	0	0	0	0	0	65	0	0	0	2	12/15/2024	1.....
	36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	27	27	27	27	0	0	0	0	0	27	0	0	0	1	01/15/2027	1.....
	36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	218	218	229	224	0	(6)	0	(6)	0	218	0	0	0	8	01/15/2027	1.....
	36205K	6C	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	60	60	63	60	0	0	0	0	0	60	0	0	0	2	02/15/2027	1.....
	36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024	1.....
	36205K	ZH	8	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	891	891	938	893	0	(2)	0	(2)	0	891	0	0	0	33	01/15/2027	1.....
	36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	107	107	113	107	0	0	0	0	0	107	0	0	0	4	12/15/2024	1.....
	36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	54	54	57	54	0	0	0	0	0	54	0	0	0	2	12/15/2024	1.....
	36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	162	162	171	161	0	1	0	1	0	162	0	0	0	6	12/15/2024	1.....
	36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/15/2026	1.....
	36205S	CV	5	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	15	15	15	15	0	0	0	0	0	15	0	0	0	0	09/15/2026	1.....
	36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	88	88	93	88	0	0	0	0	0	88	0	0	0	3	12/15/2024	1.....
	36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	11	11	12	11	0	0	0	0	0	11	0	0	0	0	11/15/2024	1.....
	36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	854	854	870	858	0	(4)	0	(4)	0	854	0	0	0	23	08/15/2026	1.....
	36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	227	227	231	228	0	(1)	0	(1)	0	227	0	0	0	8	05/15/2026	1.....
	36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	31	31	32	32	0	0	0	0	0	31	0	0	0	1	08/15/2026	1.....
	36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	77	77	78	77	0	(1)	0	(1)	0	77	0	0	0	3	08/15/2026	1.....
	36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	56	56	57	56	0	0	0	0	0	56	0	0	0	2	08/15/2026	1.....
	36206U	ZD	4	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	126	126	129	126	0	0	0	0	0	126	0	0	0	4	09/15/2026	1.....
	36206V	3A	3	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	1	08/15/2026	1.....
	36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	40	40	41	41	0	0	0	0	0	40	0	0	0	1	05/15/2026	1.....
	36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	173	173	182	178	0	(5)	0	(5)	0	173	0	0	0	6	09/15/2026	1.....
	36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	186	186	196	194	0	(8)	0	(8)	0	186	0	0	0	7	08/15/2026	1.....
	36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	612	612	623	611	0	1	0	1	0	612	0	0	0	21	08/15/2026	1.....
	36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	11	11	11	12	0	0	0	0	0	11	0	0	0	0	09/15/2026	1.....
	36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	23	23	23	23	0	0	0	0	0	23	0	0	0	1	09/15/2026	1.....
	36207D	XG	6	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	84	84	86	85	0	0	0	0	0	84	0	0	0	3	09/15/2026	1.....
	36207E	DH	4	GOVERNMENT NATL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	150	150	152	150	0	(1)	0	(1)	0	150	0	0	0	5	07/15/2026	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36207F NR 8	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		51	51	52	52	0	0	0	0	0	51	0	0	0	2	09/15/2026	1.....
36207F Y9 6	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2026	1.....
36207F Z6 1	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		36	36	36	36	0	0	0	0	0	36	0	0	0	1	08/15/2026	1.....
36207G DB 2	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		67	67	69	67	0	0	0	0	0	67	0	0	0	2	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		24	24	25	24	0	0	0	0	0	24	0	0	0	1	07/15/2026	1.....
36207L R6 7	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		11,234	11,234	11,442	11,509	0	(276)	0	(276)	0	11,234	0	0	0	449	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		24	24	25	24	0	0	0	0	0	24	0	0	0	1	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		137	137	139	138	0	(1)	0	(1)	0	137	0	0	0	5	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		113	113	111	113	0	0	0	0	0	113	0	0	0	3	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		196	196	194	195	0	1	0	1	0	196	0	0	0	5	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		19,588	19,588	20,105	20,869	0	(1,281)	0	(1,281)	0	19,588	0	0	0	571	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		120	120	107	120	0	1	0	1	0	120	0	0	0	4	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		523	523	490	522	0	1	0	1	0	523	0	0	0	17	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		1,186	1,186	1,111	1,183	0	3	0	3	0	1,186	0	0	0	40	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		1,663	1,663	1,476	1,656	0	7	0	7	0	1,663	0	0	0	56	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		105	105	111	105	0	0	0	0	0	105	0	0	0	4	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		1,108	1,108	1,038	1,106	0	2	0	2	0	1,108	0	0	0	37	09/15/2016	1.....
362163 VP 9	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		192	192	203	192	0	0	0	0	0	192	0	0	0	7	12/15/2018	1.....
362163 WG 8	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		257	257	228	255	0	1	0	1	0	257	0	0	0	9	01/15/2017	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		434	434	385	432	0	2	0	2	0	434	0	0	0	14	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		41	41	37	40	0	0	0	0	0	41	0	0	0	1	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		664	664	622	663	0	1	0	1	0	664	0	0	0	22	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		771	771	684	768	0	3	0	3	0	771	0	0	0	26	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		28	28	26	28	0	0	0	0	0	28	0	0	0	1	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		816	816	724	813	0	3	0	3	0	816	0	0	0	27	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		103	103	96	102	0	0	0	0	0	103	0	0	0	3	08/15/2016	1.....
36216N 3P 6	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		422	422	396	421	0	1	0	1	0	422	0	0	0	14	09/15/2016	1.....
36216N KK 8	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		273	273	255	272	0	1	0	1	0	273	0	0	0	9	09/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		1,181	1,181	1,048	1,176	0	5	0	5	0	1,181	0	0	0	39	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		477	477	447	476	0	1	0	1	0	477	0	0	0	16	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		114	114	102	114	0	0	0	0	0	114	0	0	0	4	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		444	444	401	443	0	1	0	1	0	444	0	0	0	16	03/15/2017	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		86	86	76	86	0	0	0	0	0	86	0	0	0	3	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			06/01/2013	MBS PAYDOWN.....		84	84	74	84	0	0	0	0	0	84	0	0	0	3	04/15/2017	1.....

QE05.1

SCHEDULE D - PART 4

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
362175 SR 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		391	391	353	389	0	1	0	1	0	391	0	0	0	14	03/15/2017	1.....
362176 J3 4	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		274	274	243	273	0	1	0	1	0	274	0	0	0	9	04/15/2017	1.....
36217A QC 7	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		477	477	424	476	0	2	0	2	0	477	0	0	0	16	01/15/2017	1.....
36217A QE 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		121	121	108	121	0	0	0	0	0	121	0	0	0	4	12/15/2016	1.....
36217C GK 6	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		315	315	279	313	0	2	0	2	0	315	0	0	0	11	04/15/2017	1.....
36217E KU 5	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		60	60	53	59	0	0	0	0	0	60	0	0	0	2	06/15/2017	1.....
36217F 3Y 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,408	1,408	1,249	1,399	0	9	0	9	0	1,408	0	0	0	47	12/15/2016	1.....
36217K KB 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		32	32	29	32	0	0	0	0	0	32	0	0	0	1	05/15/2017	1.....
36217L YN 0	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		184	184	163	183	0	1	0	1	0	184	0	0	0	6	06/15/2017	1.....
36217M ZB 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		213	213	192	212	0	1	0	1	0	213	0	0	0	8	02/15/2017	1.....
36217N RJ 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		55	55	49	55	0	0	0	0	0	55	0	0	0	2	04/15/2017	1.....
36217P RU 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		381	381	338	379	0	1	0	1	0	381	0	0	0	13	04/15/2017	1.....
36217S C6 6	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		13	13	11	13	0	0	0	0	0	13	0	0	0	0	02/15/2017	1.....
36217S JF 9	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		6	6	5	10	0	(4)	0	(4)	0	6	0	0	0	0	02/15/2017	1.....
36217U BJ 4	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		66	66	58	65	0	0	0	0	0	66	0	0	0	2	03/15/2017	1.....
36217V RZ 9	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		941	941	835	936	0	4	0	4	0	941	0	0	0	31	04/15/2017	1.....
36217W VD 1	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		506	506	449	499	0	7	0	7	0	506	0	0	0	17	02/15/2017	1.....
36217X WH 9	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		34	34	30	34	0	0	0	0	0	34	0	0	0	1	04/15/2017	1.....
36218K M8 7	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		466	466	421	465	0	2	0	2	0	466	0	0	0	16	09/15/2017	1.....
36218P MA 1	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		118	118	125	119	0	(1)	0	(1)	0	118	0	0	0	4	02/15/2020	1.....
36218P QS 8	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		74	74	78	77	0	(3)	0	(3)	0	74	0	0	0	3	01/15/2020	1.....
36218S J9 2	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		134	134	119	134	0	0	0	0	0	134	0	0	0	4	08/15/2017	1.....
36218W B9 1	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		21	21	19	21	0	0	0	0	0	21	0	0	0	1	06/15/2017	1.....
362192 RP 3	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,805	1,805	1,630	1,800	0	5	0	5	0	1,805	0	0	0	64	12/15/2018	1.....
36241K XC 7	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,267,272	1,267,272	1,326,676	1,275,941	0	(8,668)	0	(8,668)	0	1,267,272	0	0	0	31,458	11/15/2038	1.....
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		2,316	2,316	2,333	2,315	0	1	0	1	0	2,316	0	0	0	47	11/15/2036	1.....
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,247,293	1,247,293	1,309,073	1,305,884	0	(58,591)	0	(58,591)	0	1,247,293	0	0	0	30,075	03/15/2039	1.....
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....		.....	06/28/2013	MBS PAYDOWN.....		0	95,790	122,925	(213)	0	213	0	213	0	0	0	0	0	1,181	01/15/2029	1.....
912810 QP 6	U.S. TREASURY INFLATION INDEX.....		.....	06/28/2013	MBS PAYDOWN.....		0	508,500	645,265	(5,209)	0	5,209	0	5,209	0	0	0	0	0	5,327	02/15/2041	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....		.....	06/26/2013	DIRECT.....		50,491,172	50,000,000	50,491,447	0	0	(275)	0	(275)	0	50,491,172	0	0	0	1,343,410	05/15/2041	1.....
912810 QS 0	UNITED STATES OF AMERICA TREASURY.....		.....	06/14/2013	DIRECT.....		273,607,778	250,000,000	274,474,609	273,833,593	0	(225,815)	0	(225,815)	0	273,607,778	0	0	0	7,769,337	08/15/2041	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....		.....	04/03/2013	DIRECT.....		25,057,177	25,000,000	25,057,807	25,056,913	0	264	0	264	0	25,057,177	0	0	0	0	11/15/2041	1.....
912810 QV 3	U.S. TREASURY INFLATION INDEX.....		.....	06/28/2013	MBS PAYDOWN.....		0	289,760	291,367	(184)	0	184	0	184	0	0	0	0	0	1,071	02/15/2042	1.....
912810 QY 7	UNITED STATES OF AMERICA TREASURY.....		.....	04/24/2013	DIRECT.....		23,396,152	25,000,000	23,390,625	0	0	5,527	0	5,527	0	23,396,152	0	0	0	303,867	11/15/2042	1.....
912810 QZ 4	UNITED STATES OF AMERICA TREASURY.....		.....	04/24/2013	DIRECT.....		224,440,219	225,000,000	224,438,477	0	0	1,742	0	1,742	0	224,440,219	0	0	0	1,320,787	02/15/2043	1.....
912828 JD 3	UNITED STATES OF AMERICA TREASURY.....		.....	06/30/2013	MATURITY.....		75,000	75,000	74,772	74,975	0	25	0	25	0	75,000	0	0	0	1,266	06/30/2013	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			.....	06/28/2013	MBS PAYDOWN.....	.....	.....0	88,000	88,557	136	0	(136)	0	(136)	0	0	0	0	0	271	07/15/2021	1.....
912828 RA 0	UNITED STATES OF AMERICA TREASURY.....			.....	06/20/2013	BARCLAYS CAPITAL.....	.....	.....400,037,748	400,000,000	399,305,268	399,808,104	0	180,742	0	180,742	0	399,988,846	0	48,902	48,902	706,492	06/30/2013	1.....
0599999.	Total - Bonds - U.S. Government.....			.....			.....	...1,009,566,115	988,517,919	...1,011,449,254	711,365,928	0	(169,265)	0	(169,265)	0	...1,009,517,213	0	48,902	48,902	11,783,585	XXX...	..XXX...

Bonds - All Other Government

135087	YN	8	CANADA (GOVT OF).....	C...	06/01/2013	MATURITY.....	.....	.....4,921,735	4,834,352	4,353,997	5,139,303	0	(14,193)	0	(14,193)	...(917,536)	4,207,574	714,161	0	714,161	89,847	06/01/2013	1FE.....
683078	FY	0	ONTARIO HYDRO.....	A...	04/01/2013	PRIOR YEAR INCOME.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	931,250	03/31/2013	1FE.....	
219868	AQ	9	CORP ANDINA DE FOMENTO.....	F...	05/21/2013	MATURITY.....	.....	.....10,000,000	10,000,000	9,958,400	9,996,785	0	3,215	0	3,215	0	10,000,000	0	0	260,000	05/21/2013	1FE.....	
5006EP	AC	5	KOREA EAST-WEST POWER CO LTD.....	F...	04/22/2013	STANDARD CHARTERED BANK.....	.....	.....6,283,357	6,161,000	6,309,003	6,301,977	0	(9,419)	0	(9,419)	0	6,292,558	0	(9,201)	(9,201)	119,369	07/16/2017	1FE.....
69367C	AC	9	PTT PCL.....	F...	04/26/2013	STANDARD CHARTERED BANK.....	.....	.....8,052,320	8,000,000	7,968,400	7,968,622	0	1,161	0	1,161	0	7,969,784	0	82,536	82,536	139,500	10/25/2022	2FE.....
EH9168	22	8	DOLPHIN ENERGY LTD.....	F...	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....305,910	305,910	349,502	308,373	0	(2,463)	0	(2,463)	0	305,910	0	0	0	9,006	06/15/2019	1FE.....
1099999.			Total - Bonds - All Other Government.....					29,563,322	29,301,262	28,939,302	29,715,060	0	(21,699)	0	(21,699)	...(917,536)	28,775,826	714,161	73,335	787,496	..1,548,972	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

31283G Z2 6	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....6,618	6,618	6,594	6,615	0	3	0	3	0	6,618	0	0	0	199	09/01/2027	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....93,172	93,172	93,972	92,879	0	292	0	292	0	93,172	0	0	0	2,115	01/01/2035	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....12,960	12,960	13,241	13,456	0	(495)	0	(495)	0	12,960	0	0	0	368	07/01/2028	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....6,621	6,621	6,695	6,643	0	(22)	0	(22)	0	6,621	0	0	0	158	06/01/2031	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....14,492	14,492	14,636	14,539	0	(47)	0	(47)	0	14,492	0	0	0	300	12/01/2031	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....46,261	46,261	46,721	46,295	0	(34)	0	(34)	0	46,261	0	0	0	1,035	05/01/2032	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,981	2,981	3,023	2,974	0	7	0	7	0	2,981	0	0	0	68	06/01/2033	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....444	444	448	443	0	1	0	1	0	444	0	0	0	10	12/01/2031	1.....
31287L GU 0	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....532	532	538	533	0	(1)	0	(1)	0	532	0	0	0	12	12/01/2031	1.....
31287L H2 1	FED HOME LOAN MTG CORP.....			.....	05/01/2013	MBS PAYDOWN.....	.....	.....41,815	41,815	42,231	42,249	0	(435)	0	(435)	0	41,815	0	0	0	814	12/01/2031	1.....
31287L R5 3	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....4,271	4,271	4,313	4,274	0	(3)	0	(3)	0	4,271	0	0	0	99	12/01/2031	1.....
31287L WE 8	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....601	601	607	599	0	1	0	1	0	601	0	0	0	14	12/01/2031	1.....
31287L XB 3	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....324	324	327	323	0	1	0	1	0	324	0	0	0	7	12/01/2031	1.....
31287L ZY 1	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....5,349	5,349	5,402	5,331	0	18	0	18	0	5,349	0	0	0	121	12/01/2031	1.....
31287M NV 8	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....72	72	73	72	0	0	0	0	0	72	0	0	0	2	01/01/2032	1.....
31287M RS 1	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....82	82	83	83	0	(1)	0	(1)	0	82	0	0	0	2	01/01/2032	1.....
31287M US 7	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....131	131	128	125	0	6	0	6	0	131	0	0	0	4	01/01/2032	1.....
31287M UW 8	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....347	347	352	346	0	1	0	1	0	347	0	0	0	8	01/01/2032	1.....
31287M WB 2	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....1,434	1,434	1,448	1,431	0	3	0	3	0	1,434	0	0	0	33	01/01/2032	1.....
31287N 5T 1	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....548	548	553	549	0	(1)	0	(1)	0	548	0	0	0	13	01/01/2032	1.....
31287N E4 6	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....102	102	104	103	0	(1)	0	(1)	0	102	0	0	0	3	01/01/2032	1.....
31287N GQ 5	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....4,762	4,762	4,809	4,793	0	(31)	0	(31)	0	4,762	0	0	0	105	01/01/2032	1.....
31287P F8 1	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....741	741	748	742	0	(2)	0	(2)	0	741	0	0	0	17	02/01/2032	1.....
31287P GE 7	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....	.....	.....18,255	18,255	18,436	18,334	0	(79)	0	(79)	0	18,255	0	0	0	389	02/01/2032	1.....

QE05.3

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31287P S2 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	21,462	21,462	21,736	21,362	0	100	0	100	0	21,462	0	0	0	0	0	536	02/01/2032	1.....	
31287Q JJ 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	32,459	32,459	32,782	32,497	0	(38)	0	(38)	0	32,459	0	0	0	0	0	743	03/01/2032	1.....	
31287Q P9 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	161	161	163	161	0	0	0	0	0	161	0	0	0	0	0	4	03/01/2032	1.....	
31287Q PM 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	5,397	5,397	5,451	5,382	0	15	0	15	0	5,397	0	0	0	0	0	102	03/01/2032	1.....	
31287Q ZV 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	15,930	15,930	16,089	15,888	0	42	0	42	0	15,930	0	0	0	0	0	434	02/01/2032	1.....	
31287R SY 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	43	43	44	43	0	0	0	0	0	43	0	0	0	0	0	1	04/01/2032	1.....	
31287V 6K 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	141	141	138	140	0	1	0	1	0	141	0	0	0	0	0	4	07/01/2032	1.....	
31287X CB 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	412	412	404	408	0	4	0	4	0	412	0	0	0	0	0	11	08/01/2032	1.....	
31288B EL 3	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	3,447	3,447	3,482	3,434	0	14	0	14	0	3,447	0	0	0	0	0	92	11/01/2032	1.....	
31288C SX 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	6,459	6,459	6,524	6,431	0	28	0	28	0	6,459	0	0	0	0	0	148	12/01/2032	1.....	
31288C TF 8	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	2,360	2,360	2,383	2,348	0	12	0	12	0	2,360	0	0	0	0	0	55	12/01/2032	1.....	
31288C ZQ 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	5,388	5,388	5,442	5,377	0	11	0	11	0	5,388	0	0	0	0	0	124	12/01/2032	1.....	
31288D ED 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	273,121	273,121	276,607	273,373	0	(252)	0	(252)	0	273,121	0	0	0	0	0	5,829	01/01/2033	1.....	
31288D UH 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	28,708	28,708	29,327	28,587	0	121	0	121	0	28,708	0	0	0	0	0	682	11/01/2032	1.....	
31288D UJ 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	4,082	4,082	4,170	4,065	0	17	0	17	0	4,082	0	0	0	0	0	102	11/01/2032	1.....	
31288F 4Y 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	107	107	110	108	0	(1)	0	(1)	0	107	0	0	0	0	0	3	03/01/2033	1.....	
31288F VE 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	11,907	11,907	12,072	11,917	0	(11)	0	(11)	0	11,907	0	0	0	0	0	301	02/01/2033	1.....	
31288F W7 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	1,749	1,749	1,767	1,756	0	(7)	0	(7)	0	1,749	0	0	0	0	0	38	02/01/2033	1.....	
31288F YD 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	63	63	64	62	0	0	0	0	0	63	0	0	0	0	0	2	03/01/2033	1.....	
31288G 6D 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	20,211	20,211	20,647	20,481	0	(271)	0	(271)	0	20,211	0	0	0	0	0	511	03/01/2033	1.....	
31288G HL 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	12,667	12,667	12,940	12,544	0	123	0	123	0	12,667	0	0	0	0	0	254	02/01/2033	1.....	
31288G JV 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	23,010	23,010	23,239	23,009	0	1	0	1	0	23,010	0	0	0	0	0	439	03/01/2033	1.....	
31288G VJ 8	FED HOME LOAN MTG CORP.....	04/01/2013	MBS PAYDOWN.....	26,641	26,641	27,215	27,066	0	(425)	0	(425)	0	26,641	0	0	0	0	0	533	03/01/2033	1.....	
31288G YJ 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	408,662	408,662	413,160	407,635	0	1,026	0	1,026	0	408,662	0	0	0	0	0	9,098	03/01/2033	1.....	
31288G YP 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	11,123	11,123	11,278	11,071	0	52	0	52	0	11,123	0	0	0	0	0	273	02/01/2033	1.....	
31288H 7J 3	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	3,818	3,818	3,856	3,811	0	7	0	7	0	3,818	0	0	0	0	0	76	05/01/2033	1.....	
31288H BW 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	963	963	984	964	0	0	0	0	0	963	0	0	0	0	0	24	04/01/2033	1.....	
31288H D8 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	1,655	1,655	1,679	1,643	0	11	0	11	0	1,655	0	0	0	0	0	31	04/01/2033	1.....	
31288H EJ 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	2,559	2,559	2,585	2,551	0	8	0	8	0	2,559	0	0	0	0	0	57	04/01/2033	1.....	
31288H KW 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	3,125	3,125	3,156	3,126	0	0	0	0	0	3,125	0	0	0	0	0	80	04/01/2033	1.....	
31288H PV 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	113	113	115	113	0	(1)	0	(1)	0	113	0	0	0	0	0	3	04/01/2033	1.....	
31288H Q9 4	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	14,968	14,968	15,117	14,941	0	28	0	28	0	14,968	0	0	0	0	0	315	03/01/2033	1.....	
31288H V3 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	1,033	1,033	1,043	1,032	0	1	0	1	0	1,033	0	0	0	0	0	24	05/01/2033	1.....	
31288H XB 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	826	826	834	823	0	4	0	4	0	826	0	0	0	0	0	19	01/01/2033	1.....	
31288J 2K 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	40,074	40,074	40,472	39,903	0	171	0	171	0	40,074	0	0	0	0	0	1,100	05/01/2033	1.....	
31288J AG 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	7,655	7,655	7,731	7,641	0	15	0	15	0	7,655	0	0	0	0	0	163	05/01/2033	1.....	

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31288J D5	2	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....79	79	82	83	0	(4)	0	(4)	0	79	0	0	0	2	04/01/2033	1.....
31288J HD	1	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....336	336	343	339	0	(4)	0	(4)	0	336	0	0	0	8	05/01/2033	1.....
31288J JE	7	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....134	134	136	134	0	0	0	0	0	134	0	0	0	3	05/01/2033	1.....
31288J R9	9	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....44	44	44	44	0	0	0	0	0	44	0	0	0	1	04/01/2033	1.....
31288J UH	7	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....93,244	93,244	94,549	93,178	0	66	0	66	0	93,244	0	0	0	2,140	05/01/2033	1.....
31288J W5	1	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....59	59	60	59	0	0	0	0	0	59	0	0	0	1	05/01/2033	1.....
31288J YK	6	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....798	798	806	800	0	(2)	0	(2)	0	798	0	0	0	18	01/01/2033	1.....
31288J YL	4	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....20,693	20,693	20,928	20,652	0	41	0	41	0	20,693	0	0	0	536	02/01/2033	1.....
31288K B3	6	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....17,369	17,369	17,541	17,279	0	90	0	90	0	17,369	0	0	0	320	05/01/2033	1.....
31288K B8	5	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....70	70	71	69	0	0	0	0	0	70	0	0	0	2	06/01/2033	1.....
3128F5 KA	5	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....209	209	214	217	0	(8)	0	(8)	0	209	0	0	0	5	11/01/2025	1.....
3128F9 S9	2	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....319	319	326	321	0	(2)	0	(2)	0	319	0	0	0	7	03/01/2026	1.....
3128FL MH	3	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....71	71	72	74	0	(3)	0	(3)	0	71	0	0	0	2	02/01/2027	1.....
3128FV AZ	4	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....58	58	59	61	0	(3)	0	(3)	0	58	0	0	0	2	01/01/2028	1.....
3128FV KX	8	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....5	5	5	5	0	0	0	0	0	5	0	0	0	0	01/01/2028	1.....
3128FY RM	9	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....3,251	3,251	3,322	3,439	0	(188)	0	(188)	0	3,251	0	0	0	104	04/01/2028	1.....
3128HX S9	7	FED HOME LOAN MTG CORP.....	.....	06/15/2013	MBS PAYDOWN.....	.....	.....378,242	378,242	378,006	378,136	0	106	0	106	0	378,242	0	0	0	1,154	08/15/2042	1.....
3128HX T8	8	FED HOME LOAN MTG CORP.....	.....	06/15/2013	MBS PAYDOWN.....	.....	.....423,031	423,031	422,766	422,912	0	118	0	118	0	423,031	0	0	0	1,271	08/15/2042	1.....
3128K0 2T	9	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....390	390	382	394	0	(4)	0	(4)	0	390	0	0	0	9	12/01/2035	1.....
3128K0 K7	7	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....540	540	528	545	0	(5)	0	(5)	0	540	0	0	0	12	12/01/2035	1.....
3128K0 VA	8	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....16,644	16,644	16,283	16,777	0	(133)	0	(133)	0	16,644	0	0	0	454	12/01/2035	1.....
3128K1 LG	4	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....19,026	19,026	18,613	19,021	0	5	0	5	0	19,026	0	0	0	373	12/01/2035	1.....
3128K5 6N	7	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....12,252	12,252	12,430	12,248	0	4	0	4	0	12,252	0	0	0	226	06/01/2035	1.....
3128K6 G9	5	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,153	2,153	2,184	2,147	0	6	0	6	0	2,153	0	0	0	51	06/01/2035	1.....
3128K6 GH	7	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....13,517	13,517	13,713	13,476	0	41	0	41	0	13,517	0	0	0	257	06/01/2035	1.....
3128KV GV	1	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,157	2,157	2,169	2,151	0	6	0	6	0	2,157	0	0	0	54	06/01/2037	1.....
3128LX BR	0	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....140,381	140,381	141,587	139,931	0	450	0	450	0	140,381	0	0	0	3,334	07/01/2035	1.....
3128M4 J3	8	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....18,894	18,894	19,390	18,937	0	(43)	0	(43)	0	18,894	0	0	0	549	02/01/2037	1.....
3128M5 AR	1	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....91,051	91,051	84,656	92,552	0	(1,501)	0	(1,501)	0	91,051	0	0	0	1,646	03/01/2036	1.....
3128M5 CD	0	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....44,120	44,120	45,813	44,098	0	23	0	23	0	44,120	0	0	0	1,191	12/01/2033	1.....
3128M5 QZ	6	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....171,303	171,303	181,314	173,089	0	(1,786)	0	(1,786)	0	171,303	0	0	0	4,273	01/01/2038	1.....
3128M9 CN	0	FED HOME LOAN MTG CORP.....	.....	04/01/2013	VARIOUS.....	.....	.....45,172,500	43,881,185	44,607,967	44,596,753	0	(17,190)	0	(17,190)	0	44,579,563	0	592,937	592,937	442,437	04/01/2042	1.....
3128NH 6F	5	FED HOME LOAN MTG CORP.....	.....	06/01/2013	VARIOUS.....	.....	.....4,512	4,512	4,543	4,513	0	0	0	0	0	4,512	0	0	0	55	03/01/2037	1.....
3128NH V4	2	FED HOME LOAN MTG CORP.....	.....	06/01/2013	VARIOUS.....	.....	.....13,933	13,933	14,068	13,939	0	(6)	0	(6)	0	13,933	0	0	0	225	03/01/2037	1.....
312913 X5	0	FED HOME LOAN MTG CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....119,847	119,847	113,442	119,618	0	228	0	228	0	119,847	0	0	0	3,888	12/15/2022	1.....

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
312915 AX 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	181,119	181,119	151,552	180,253	0	866	0	866	0	0	181,119	0	0	0	0	4,664	04/15/2023	1.....	
312915 FC 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	233,995	233,995	220,876	233,371	0	624	0	624	0	0	233,995	0	0	0	0	7,057	04/15/2023	1.....	
31292G TP 1	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	340	340	347	355	0	(15)	0	(15)	0	0	340	0	0	0	0	9	09/01/2027	1.....	
31292G V4 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	1,013	1,013	1,035	1,023	0	(10)	0	(10)	0	0	1,013	0	0	0	0	27	07/01/2028	1.....	
31292G VT 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	121	121	123	122	0	(1)	0	(1)	0	0	121	0	0	0	0	3	06/01/2028	1.....	
31292G WG 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	816	816	833	847	0	(32)	0	(32)	0	0	816	0	0	0	0	22	09/01/2028	1.....	
31292G WT 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	415	415	424	430	0	(15)	0	(15)	0	0	415	0	0	0	0	11	10/01/2028	1.....	
31292G X6 8	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	2,009	2,009	2,052	2,078	0	(69)	0	(69)	0	0	2,009	0	0	0	0	54	01/01/2029	1.....	
31292G XD 3	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	1,000	1,000	1,022	1,035	0	(36)	0	(36)	0	0	1,000	0	0	0	0	27	11/01/2028	1.....	
31292H M8 4	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	2,353	2,353	2,377	2,361	0	(8)	0	(8)	0	0	2,353	0	0	0	0	50	11/01/2031	1.....	
31292H NF 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	74,240	74,240	74,979	74,407	0	(167)	0	(167)	0	0	74,240	0	0	0	0	1,698	01/01/2032	1.....	
31292H P9 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	150	150	152	149	0	0	0	0	0	0	150	0	0	0	0	4	03/01/2032	1.....	
31292H QQ 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	26,630	26,630	26,895	26,711	0	(80)	0	(80)	0	0	26,630	0	0	0	0	553	04/01/2032	1.....	
31292H S8 8	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	8,770	8,770	8,881	8,754	0	17	0	17	0	0	8,770	0	0	0	0	197	01/01/2033	1.....	
31292H SR 6	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	76,952	76,952	77,934	76,952	0	0	0	0	0	0	76,952	0	0	0	0	1,770	11/01/2032	1.....	
31292H SZ 8	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	3,035	3,035	3,065	3,032	0	3	0	3	0	0	3,035	0	0	0	0	67	12/01/2032	1.....	
31292H UP 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	253,508	253,508	257,390	252,739	0	768	0	768	0	0	253,508	0	0	0	0	5,763	02/01/2033	1.....	
31292H VU 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	6,078	6,078	6,156	6,063	0	15	0	15	0	0	6,078	0	0	0	0	139	04/01/2033	1.....	
31292H WM 2	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	98,624	98,624	99,640	98,330	0	294	0	294	0	0	98,624	0	0	0	0	2,238	05/01/2033	1.....	
31292H X3 3	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	285,692	285,692	288,939	284,462	0	1,231	0	1,231	0	0	285,692	0	0	0	0	5,892	08/01/2033	1.....	
31292H XA 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	389,147	389,147	394,659	387,645	0	1,502	0	1,502	0	0	389,147	0	0	0	0	9,062	06/01/2033	1.....	
31292H XB 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	120,813	120,813	124,324	119,548	0	1,265	0	1,265	0	0	120,813	0	0	0	0	2,467	06/01/2033	1.....	
31292H YL 2	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	5,466	5,466	5,584	5,510	0	(44)	0	(44)	0	0	5,466	0	0	0	0	119	08/01/2033	1.....	
31292H YT 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	181,171	181,171	183,230	180,348	0	823	0	823	0	0	181,171	0	0	0	0	3,774	09/01/2033	1.....	
31292H ZM 9	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	63,708	63,708	64,439	63,378	0	330	0	330	0	0	63,708	0	0	0	0	1,323	10/01/2033	1.....	
31292K 6A 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	5,197,503	5,197,503	5,221,054	5,205,596	0	(8,093)	0	(8,093)	0	0	5,197,503	0	0	0	0	84,524	12/01/2040	1.....	
31293E PH 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	787	787	795	785	0	2	0	2	0	0	787	0	0	0	0	18	12/01/2028	1.....	
31293H 3C 5	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	212	212	214	213	0	(1)	0	(1)	0	0	212	0	0	0	0	5	01/01/2029	1.....	
31293J 6A 2	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	41	41	42	41	0	0	0	0	0	0	41	0	0	0	0	1	01/01/2029	1.....	
31293J ZB 8	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	53	53	54	56	0	(2)	0	(2)	0	0	53	0	0	0	0	1	02/01/2029	1.....	
31293L KR 4	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	31	31	31	31	0	0	0	0	0	0	31	0	0	0	0	1	02/01/2029	1.....	
31293Q T3 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	44	44	44	45	0	(1)	0	(1)	0	0	44	0	0	0	0	1	05/01/2029	1.....	
31293V DL 3	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	653	653	667	657	0	(4)	0	(4)	0	0	653	0	0	0	0	18	07/01/2029	1.....	
31294E JF 7	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	25	25	26	27	0	(1)	0	(1)	0	0	25	0	0	0	0	1	04/01/2030	1.....	
31296J 2F 2	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	428	428	435	427	0	1	0	1	0	0	428	0	0	0	0	10	07/01/2033	1.....	
31296J C2 0	FED HOME LOAN MTG CORP.....	06/01/2013	MBS PAYDOWN.....	16,433	16,433	16,596	16,397	0	36	0	36	0	0	16,433	0	0	0	0	303	06/01/2033	1.....	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31296J E7	7	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		3,858	3,858	3,896	3,872	0	(14)	0	(14)	0	3,858	0	0	0	88	06/01/2033	1.....
31296J GT	7	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		3,017	3,017	3,047	2,998	0	19	0	19	0	3,017	0	0	0	69	06/01/2033	1.....
31296J SB	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		131	131	132	131	0	0	0	0	0	131	0	0	0	3	06/01/2033	1.....
31296J VP	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		60,135	60,135	60,733	60,001	0	134	0	134	0	60,135	0	0	0	1,167	06/01/2033	1.....
31296J VQ	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		52,842	52,842	53,367	52,657	0	185	0	185	0	52,842	0	0	0	976	06/01/2033	1.....
31296J VR	4	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		5,427	5,427	5,481	5,421	0	6	0	6	0	5,427	0	0	0	125	06/01/2033	1.....
31296J VS	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		237,573	237,573	239,936	237,308	0	265	0	265	0	237,573	0	0	0	5,439	06/01/2033	1.....
31296K EQ	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		36,454	36,454	36,885	36,254	0	201	0	201	0	36,454	0	0	0	703	07/01/2033	1.....
31296K TN	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		1,812	1,812	1,839	1,809	0	3	0	3	0	1,812	0	0	0	45	07/01/2033	1.....
31296L 5M	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		375	375	380	375	0	0	0	0	0	375	0	0	0	9	08/01/2033	1.....
31296L FD	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		269,468	269,468	272,653	268,709	0	759	0	759	0	269,468	0	0	0	5,415	08/01/2033	1.....
31296L JQ	5	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		465,292	465,292	470,792	461,871	0	3,421	0	3,421	0	465,292	0	0	0	9,848	08/01/2033	1.....
31296M 6J	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		35,222	35,222	35,627	35,048	0	175	0	175	0	35,222	0	0	0	718	09/01/2033	1.....
31296M 6U	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		1,398	1,398	1,428	1,399	0	0	0	0	0	1,398	0	0	0	35	09/01/2033	1.....
31296M GN	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		53,685	53,685	54,843	53,326	0	359	0	359	0	53,685	0	0	0	1,088	10/01/2032	1.....
31296M HH	5	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		54,737	54,737	55,359	54,453	0	285	0	285	0	54,737	0	0	0	1,098	09/01/2033	1.....
31296M L4	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		161,085	161,085	162,931	160,731	0	354	0	354	0	161,085	0	0	0	3,221	09/01/2033	1.....
31296M VC	0	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		464	464	474	461	0	3	0	3	0	464	0	0	0	12	09/01/2033	1.....
31296M VW	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		90,982	90,982	92,304	90,679	0	303	0	303	0	90,982	0	0	0	2,105	09/01/2033	1.....
31296N BE	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		320,136	320,136	323,920	318,820	0	1,317	0	1,317	0	320,136	0	0	0	6,833	10/01/2033	1.....
31296N DV	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		124,263	124,263	125,675	123,652	0	611	0	611	0	124,263	0	0	0	2,618	09/01/2033	1.....
31296N JW	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		18,462	18,462	18,734	18,356	0	106	0	106	0	18,462	0	0	0	396	09/01/2033	1.....
31296N RN	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		664,557	664,557	672,109	664,038	0	519	0	519	0	664,557	0	0	0	14,120	06/01/2033	1.....
31296Q HM	5	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		339,529	339,529	343,541	338,091	0	1,438	0	1,438	0	339,529	0	0	0	7,251	11/01/2033	1.....
31296Q SZ	4	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		24,381	24,381	24,658	24,298	0	83	0	83	0	24,381	0	0	0	461	11/01/2033	1.....
31296R QM	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		567,097	567,097	573,541	565,006	0	2,092	0	2,092	0	567,097	0	0	0	10,668	11/01/2033	1.....
31296S 3G	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		1,343	1,343	1,363	1,341	0	3	0	3	0	1,343	0	0	0	28	01/01/2034	1.....
31296T GJ	7	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		72,755	72,755	73,582	72,755	0	0	0	0	0	72,755	0	0	0	1,410	02/01/2034	1.....
31296T PN	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		104,106	104,106	105,337	104,106	0	0	0	0	0	104,106	0	0	0	2,255	02/01/2034	1.....
31296U PG	0	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		53,025	53,025	53,628	53,025	0	0	0	0	0	53,025	0	0	0	1,103	03/01/2034	1.....
31296U PU	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		169,080	169,080	171,078	169,080	0	0	0	0	0	169,080	0	0	0	4,160	03/01/2034	1.....
31296X 5W	1	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		64,443	64,443	65,187	64,443	0	0	0	0	0	64,443	0	0	0	1,342	05/01/2034	1.....
31296X 6P	5	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		5,968	5,968	6,037	5,968	0	0	0	0	0	5,968	0	0	0	124	05/01/2034	1.....
31296Y AK	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		82,127	82,127	83,076	82,127	0	0	0	0	0	82,127	0	0	0	2,011	05/01/2034	1.....
31297A VP	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		112,532	112,532	113,832	112,532	0	0	0	0	0	112,532	0	0	0	2,425	06/01/2034	1.....
31297B K7	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....		27,840	27,840	28,157	27,840	0	0	0	0	0	27,840	0	0	0	676	06/01/2034	1.....

QE05.7

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31297N KN	5	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....118,554	118,554	119,276	118,279	0	275	0	275	0	118,554	0	0	0	2,715	08/01/2035	1.....
31297Q ZY	8	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....679	679	664	683	0	(4)	0	(4)	0	679	0	0	0	16	06/01/2035	1.....
31297T MS	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....23,218	23,218	23,380	23,160	0	58	0	58	0	23,218	0	0	0	618	09/01/2035	1.....
31297U 5X	4	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....16,627	16,627	16,868	16,574	0	53	0	53	0	16,627	0	0	0	355	10/01/2034	1.....
31297U PG	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....185,417	185,417	186,714	184,722	0	695	0	695	0	185,417	0	0	0	4,712	10/01/2035	1.....
31297V UG	1	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....70,830	70,830	69,961	71,112	0	(282)	0	(282)	0	70,830	0	0	0	1,432	11/01/2035	1.....
31298M DQ	7	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....333	333	336	335	0	(3)	0	(3)	0	333	0	0	0	9	05/01/2031	1.....
31298R H4	1	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....794	794	801	798	0	(4)	0	(4)	0	794	0	0	0	18	07/01/2031	1.....
31298S PG	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....412	412	421	423	0	(11)	0	(11)	0	412	0	0	0	11	02/01/2029	1.....
31298W 2T	1	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....13	13	13	13	0	0	0	0	0	13	0	0	0	0	11/01/2031	1.....
31298W NG	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....14,255	14,255	14,397	14,384	0	(129)	0	(129)	0	14,255	0	0	0	262	11/01/2031	1.....
31298Y WM	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....60,910	60,910	61,516	60,891	0	19	0	19	0	60,910	0	0	0	1,667	12/01/2031	1.....
31335G LX	1	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....851	851	869	857	0	(7)	0	(7)	0	851	0	0	0	23	09/01/2025	1.....
31335G NJ	0	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....2,591	2,591	2,654	2,606	0	(16)	0	(16)	0	2,591	0	0	0	70	03/01/2026	1.....
31335H SA	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....79	79	81	79	0	0	0	0	0	79	0	0	0	2	01/01/2022	1.....
31335H X7	3	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....930	930	950	927	0	3	0	3	0	930	0	0	0	23	06/01/2023	1.....
3133T6 M9	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....35,865	35,865	35,549	35,850	0	15	0	15	0	35,865	0	0	0	1,156	04/15/2026	1.....
313401 XK	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....99	99	87	99	0	0	0	0	0	99	0	0	0	4	03/01/2017	1.....
313401 XQ	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....88	88	79	87	0	1	0	1	0	88	0	0	0	4	04/01/2017	1.....
31340Y AE	9	FED HOME LOAN MTG CORP.....	....	06/15/2013	VARIOUS.....	.....	.....14,410	14,410	15,060	14,460	0	(51)	0	(51)	0	14,410	0	0	0	639	04/15/2019	1.....
31340Y BT	5	FED HOME LOAN MTG CORP.....	....	06/15/2013	VARIOUS.....	.....	.....12,750	12,750	11,659	12,661	0	89	0	89	0	12,750	0	0	0	543	06/15/2019	1.....
31340Y CX	5	FED HOME LOAN MTG CORP.....	....	06/15/2013	VARIOUS.....	.....	.....10,837	10,837	10,160	10,759	0	79	0	79	0	10,837	0	0	0	499	07/15/2019	1.....
313442 G8	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....39	39	35	39	0	0	0	0	0	39	0	0	0	2	05/01/2017	1.....
313443 PG	2	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....125	125	113	124	0	1	0	1	0	125	0	0	0	5	05/01/2017	1.....
313445 6Q	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....31	31	28	31	0	0	0	0	0	31	0	0	0	1	07/01/2017	1.....
31344M KB	6	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....42	42	37	42	0	0	0	0	0	42	0	0	0	2	12/01/2016	1.....
31344S GF	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....28	28	25	28	0	0	0	0	0	28	0	0	0	1	02/01/2017	1.....
31344X AT	4	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....18	18	16	18	0	0	0	0	0	18	0	0	0	1	04/01/2017	1.....
31345G RL	9	FED HOME LOAN MTG CORP.....	....	06/01/2013	VARIOUS.....	.....	.....1,803	1,803	1,632	1,799	0	3	0	3	0	1,803	0	0	0	72	06/01/2018	1.....
31358R 4X	8	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....28,884	28,884	27,593	28,838	0	46	0	46	0	28,884	0	0	0	880	01/25/2023	1.....
31358T LW	7	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....48,167	48,167	44,266	48,015	0	152	0	152	0	48,167	0	0	0	1,496	02/25/2023	1.....
31359G UM	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....890,589	890,589	839,815	887,667	0	2,922	0	2,922	0	890,589	0	0	0	23,672	02/25/2024	1.....
313602 QB	3	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....4,405	4,405	4,395	4,405	0	0	0	0	0	4,405	0	0	0	213	04/25/2019	1.....
313637 FB	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....2,359	2,359	2,359	2,359	0	0	0	0	0	2,359	0	0	0	65	03/01/2028	1.....
313637 FH	8	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....2,641	2,641	2,641	2,641	0	0	0	0	0	2,641	0	0	0	73	07/01/2028	1.....
313637 LM	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....	.....	.....1,867	1,867	1,867	1,867	0	0	0	0	0	1,867	0	0	0	49	07/01/2029	1.....

QE058

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31368H KA 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					9,082	9,082	9,001	9,043	0	39	0	39	0	9,082	0	0	0	261	11/01/2027	1.....
31368H KP 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					5,678	5,678	5,344	5,567	0	112	0	112	0	5,678	0	0	0	142	06/01/2029	1.....
31368H NG 4	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....					11,373,180	10,392,963	11,110,727	11,078,229	0	(109,672)	0	(109,672)	0	10,968,557	0	404,623	404,623	209,504	09/01/2038	1.....
31371E 6V 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					3,655	3,655	3,717	3,669	0	(13)	0	(13)	0	3,655	0	0	0	129	06/01/2025	1.....
31371F FR 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					524	524	533	524	0	0	0	0	0	524	0	0	0	17	02/01/2026	1.....
31371F J8 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					1,287	1,287	1,209	1,264	0	22	0	22	0	1,287	0	0	0	37	05/01/2026	1.....
31371F KE 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					983	983	1,000	983	0	0	0	0	0	983	0	0	0	33	05/01/2026	1.....
31371G 2R 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					28	28	28	28	0	0	0	0	0	28	0	0	0	1	10/01/2028	1.....
31371G BC 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					193	193	190	192	0	0	0	0	0	193	0	0	0	6	10/01/2027	1.....
31371G CX 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					33	33	32	32	0	0	0	0	0	33	0	0	0	1	11/01/2027	1.....
31371G DB 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					228	228	231	229	0	(1)	0	(1)	0	228	0	0	0	7	11/01/2027	1.....
31371G GT 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					27,511	27,511	27,955	27,696	0	(186)	0	(186)	0	27,511	0	0	0	776	01/01/2028	1.....
31371H DQ 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					2,372	2,372	2,385	2,377	0	(6)	0	(6)	0	2,372	0	0	0	57	01/01/2029	1.....
31371H GY 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					12,807	12,807	13,037	12,846	0	(40)	0	(40)	0	12,807	0	0	0	265	02/01/2029	1.....
31371H HQ 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					137	137	137	137	0	0	0	0	0	137	0	0	0	3	03/01/2029	1.....
31371H JY 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					5,430	5,430	5,481	5,431	0	(1)	0	(1)	0	5,430	0	0	0	137	04/01/2029	1.....
31371H NM 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					665	665	624	656	0	9	0	9	0	665	0	0	0	15	06/01/2029	1.....
31371H QW 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					383	383	389	387	0	(3)	0	(3)	0	383	0	0	0	8	07/01/2029	1.....
31371H VJ 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					142	142	142	143	0	0	0	0	0	142	0	0	0	4	09/01/2029	1.....
31371H X8 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					343	343	322	340	0	3	0	3	0	343	0	0	0	9	09/01/2029	1.....
31371K 2Z 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					33,654	33,654	34,253	33,525	0	129	0	129	0	33,654	0	0	0	787	03/01/2033	1.....
31371K 3A 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					115,197	115,197	116,454	114,839	0	358	0	358	0	115,197	0	0	0	2,673	04/01/2033	1.....
31371K 4K 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					11,424	11,424	11,630	11,378	0	46	0	46	0	11,424	0	0	0	263	05/01/2033	1.....
31371K 4L 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					1,810	1,810	1,867	1,823	0	(13)	0	(13)	0	1,810	0	0	0	47	05/01/2033	1.....
31371K 5Z 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					21,751	21,751	22,142	21,677	0	74	0	74	0	21,751	0	0	0	493	06/01/2023	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					273,277	273,277	278,226	272,201	0	1,076	0	1,076	0	273,277	0	0	0	6,238	06/01/2033	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					145,197	145,197	147,806	145,273	0	(77)	0	(77)	0	145,197	0	0	0	3,324	11/01/2032	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					21,440	21,440	21,289	21,434	0	5	0	5	0	21,440	0	0	0	495	12/01/2032	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					15,548	15,548	15,827	15,542	0	6	0	6	0	15,548	0	0	0	358	01/01/2023	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					11,367	11,367	11,453	11,343	0	25	0	25	0	11,367	0	0	0	259	02/01/2033	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					42,863	42,863	43,032	42,796	0	66	0	66	0	42,863	0	0	0	961	08/01/2033	1.....
31371L DH 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					4,029	4,029	4,067	4,022	0	8	0	8	0	4,029	0	0	0	94	10/01/2033	1.....
31371L FY 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					7,364	7,364	7,432	7,344	0	20	0	20	0	7,364	0	0	0	173	12/01/2033	1.....
31371L HD 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					8,234	8,234	8,311	8,205	0	30	0	30	0	8,234	0	0	0	188	01/01/2034	1.....
31372B LU 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					146	146	149	149	0	(3)	0	(3)	0	146	0	0	0	4	01/01/2024	1.....
31373Q GN 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....					5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2025	1.....

QE05.9

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31373Q N3 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		19	19	20	19	0	0	0	0	0	0	19	0	0	0	1	04/01/2025	1.....
31373T 3E 8	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		431	431	448	433	0	(2)	0	0	(2)	0	431	0	0	0	15	05/01/2025	1.....
31373T JQ 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		284	284	296	283	0	1	0	0	1	0	284	0	0	0	10	02/01/2025	1.....
31373U ER 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	0	4	0	0	0	0	10/01/2025	1.....
31373U JT 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		693	693	704	693	0	(1)	0	0	(1)	0	693	0	0	0	23	01/01/2026	1.....
31373V K2 0	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		54	54	56	54	0	0	0	0	0	0	54	0	0	0	2	03/01/2025	1.....
31373W 5K 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		15	15	15	15	0	0	0	0	0	0	15	0	0	0	1	02/01/2025	1.....
31374B ZZ 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		93	93	97	93	0	0	0	0	0	0	93	0	0	0	3	06/01/2025	1.....
31374E BM 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		77	77	80	76	0	0	0	0	0	0	77	0	0	0	3	05/01/2025	1.....
31374F 6W 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		2,009	2,009	1,993	1,995	0	14	0	0	14	0	2,009	0	0	0	68	01/01/2027	1.....
31374G DK 0	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		85	85	84	85	0	0	0	0	0	0	85	0	0	0	2	03/01/2027	1.....
31374L GV 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		66	66	68	66	0	0	0	0	0	0	66	0	0	0	2	07/01/2025	1.....
31374T 2X 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		1,022	1,022	967	1,006	0	15	0	0	15	0	1,022	0	0	0	26	10/01/2029	1.....
31374T AK 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		8,647	8,647	8,786	8,790	0	(143)	0	0	(143)	0	8,647	0	0	0	219	06/01/2028	1.....
31374T DR 7	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		8,538	8,538	8,676	8,657	0	(119)	0	0	(119)	0	8,538	0	0	0	203	11/01/2028	1.....
31374T E3 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		232	232	236	235	0	(3)	0	0	(3)	0	232	0	0	0	6	11/01/2028	1.....
31374T HQ 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		1,151	1,151	1,169	1,162	0	(12)	0	0	(12)	0	1,151	0	0	0	28	12/01/2028	1.....
31374T NX 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		8,463	8,463	8,305	8,425	0	37	0	0	37	0	8,463	0	0	0	217	03/01/2029	1.....
31374T RM 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		11,660	11,660	10,957	11,443	0	217	0	0	217	0	11,660	0	0	0	303	05/01/2029	1.....
31374T RX 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		3,646	3,646	3,427	3,577	0	69	0	0	69	0	3,646	0	0	0	89	05/01/2029	1.....
31374T RZ 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		9,738	9,738	9,469	9,646	0	93	0	0	93	0	9,738	0	0	0	296	05/01/2029	1.....
31374T VN 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		132	132	134	133	0	(1)	0	0	(1)	0	132	0	0	0	3	07/01/2029	1.....
31375M XC 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		6,885	6,885	6,995	6,943	0	(58)	0	0	(58)	0	6,885	0	0	0	144	03/01/2026	1.....
31376E X5 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		18	18	18	18	0	0	0	0	0	0	18	0	0	0	1	09/01/2026	1.....
31376L GJ 7	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		34	34	34	34	0	0	0	0	0	0	34	0	0	0	1	01/01/2027	1.....
31376Q PQ 0	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		134	134	133	134	0	0	0	0	0	0	134	0	0	0	4	10/01/2026	1.....
31376T BB 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		286	286	284	286	0	0	0	0	0	0	286	0	0	0	10	01/01/2027	1.....
31376V QT 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	0	11	0	0	0	0	02/01/2027	1.....
31377C K9 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		137	137	129	138	0	(1)	0	0	(1)	0	137	0	0	0	3	01/01/2029	1.....
31377C M4 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		180	180	182	179	0	0	0	0	0	0	180	0	0	0	6	12/01/2027	1.....
31377X LR 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		35	35	35	35	0	0	0	0	0	0	35	0	0	0	1	05/01/2027	1.....
31378A A3 0	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		80	80	81	80	0	0	0	0	0	0	80	0	0	0	2	10/01/2027	1.....
31378B 5Q 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		701	701	692	701	0	1	0	0	1	0	701	0	0	0	20	10/01/2027	1.....
31378B 5V 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		231	231	228	231	0	0	0	0	0	0	231	0	0	0	7	10/01/2027	1.....
31378C B7 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		193	193	190	193	0	0	0	0	0	0	193	0	0	0	6	10/01/2027	1.....
31378C B9 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		106	106	104	106	0	0	0	0	0	0	106	0	0	0	3	10/01/2027	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31378D T8 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		55	55	54	55	0	0	0	0	0	0	55	0	0	0	2	10/01/2027	1.....
31378D X3 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		700	700	690	699	0	1	0	1	0	0	700	0	0	0	20	12/01/2027	1.....
31378D X6 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		147	147	145	147	0	0	0	0	0	0	147	0	0	0	4	12/01/2027	1.....
31378D XW 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		19,072	19,072	18,809	19,080	0	(8)	0	(8)	0	0	19,072	0	0	0	662	12/01/2027	1.....
31378E Z3 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		75	75	74	75	0	0	0	0	0	0	75	0	0	0	2	10/01/2027	1.....
31378F G2 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		38	38	39	39	0	0	0	0	0	0	38	0	0	0	1	08/01/2027	1.....
31378F XP 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	0	6	0	0	0	0	09/01/2027	1.....
31378H G5 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		26	26	26	26	0	0	0	0	0	0	26	0	0	0	1	09/01/2027	1.....
31378J AR 8	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.....
31378J EZ 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		62	62	64	62	0	0	0	0	0	0	62	0	0	0	2	10/01/2027	1.....
31378L CH 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		255	255	259	255	0	0	0	0	0	0	255	0	0	0	8	12/01/2027	1.....
31378L CK 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		674	674	665	674	0	0	0	0	0	0	674	0	0	0	20	12/01/2027	1.....
31378L CM 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		835	835	823	835	0	0	0	0	0	0	835	0	0	0	24	12/01/2027	1.....
31378L CS 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		195	195	192	195	0	0	0	0	0	0	195	0	0	0	6	12/01/2027	1.....
31378L JR 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		19	19	20	20	0	0	0	0	0	0	19	0	0	0	1	10/01/2027	1.....
31378L M6 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		314	314	310	313	0	1	0	2	1	0	314	0	0	0	9	12/01/2027	1.....
31378L ZR 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		146	146	144	144	0	2	0	2	2	0	146	0	0	0	4	12/01/2027	1.....
31378N ET 1	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		295	295	291	294	0	1	0	1	1	0	295	0	0	0	9	12/01/2027	1.....
31378P HR 7	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		521	521	530	527	0	(6)	0	(6)	0	0	521	0	0	0	16	11/01/2027	1.....
31378P X3 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		89	89	91	90	0	0	0	0	0	0	89	0	0	0	3	11/01/2027	1.....
31378P Z6 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		41	41	40	40	0	0	0	0	0	0	41	0	0	0	1	01/01/2028	1.....
31378P ZQ 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		104	104	103	104	0	0	0	0	0	0	104	0	0	0	3	12/01/2027	1.....
31378Q 4X 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		34	34	34	34	0	0	0	0	0	0	34	0	0	0	1	12/01/2027	1.....
31378Q GX 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		4,502	4,502	4,440	4,494	0	8	0	8	8	0	4,502	0	0	0	109	12/01/2027	1.....
31378Q LG 4	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		21	21	22	22	0	0	0	0	0	0	21	0	0	0	1	12/01/2027	1.....
31378Q LQ 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		586	586	578	586	0	0	0	0	0	0	586	0	0	0	17	12/01/2027	1.....
31378Q LU 3	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		1,846	1,846	1,820	1,846	0	0	0	0	0	0	1,846	0	0	0	54	12/01/2027	1.....
31378R KF 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		267	267	271	267	0	0	0	0	0	0	267	0	0	0	8	12/01/2027	1.....
31378T KC 8	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		25	25	25	25	0	0	0	0	0	0	25	0	0	0	1	12/01/2027	1.....
31378T LY 9	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		109	109	110	109	0	(1)	0	(1)	(1)	0	109	0	0	0	3	12/01/2027	1.....
31379C WJ 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		43	43	44	45	0	(1)	0	(1)	(1)	0	43	0	0	0	1	03/01/2028	1.....
31379D F9 5	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		43	43	43	43	0	0	0	0	0	0	43	0	0	0	1	08/01/2027	1.....
31379L VX 6	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		14	14	13	14	0	0	0	0	0	0	14	0	0	0	0	04/01/2028	1.....
31379N X5 1	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		42	42	40	42	0	0	0	0	0	0	42	0	0	0	1	04/01/2028	1.....
31379U BM 2	FED NATIONAL MTG ASSN.....		06/01/2013	MBS PAYDOWN.....		394	394	370	393	0	1	0	1	1	0	394	0	0	0	10	11/01/2028	1.....
3137AQ WY 0	FED HOME LOAN MTG CORP.....		06/15/2013	MBS PAYDOWN.....		707,059	707,059	708,274	707,095	0	(36)	0	(36)	(36)	0	707,059	0	0	0	1,787	06/15/2032	1.....

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3137AR UB 0	FED HOME LOAN MTG CORP.....			.....	06/15/2013	MBS PAYDOWN.....		450,793	450,793	450,793	450,793	0	0	0	0	0	450,793	0	0	0	1,198	04/15/2037	1.....
3137AS RV 8	FED HOME LOAN MTG CORP.....			.....	06/15/2013	MBS PAYDOWN.....		523,413	523,413	523,413	523,413	0	0	0	0	0	523,413	0	0	0	1,504	08/15/2042	1.....
31380C PJ 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		423	423	430	426	0	(3)	0	(3)	0	423	0	0	0	11	08/01/2028	1.....
31380H H7 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		115	115	111	115	0	0	0	0	0	115	0	0	0	3	09/01/2028	1.....
31380H Q8 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		213	213	209	212	0	0	0	0	0	213	0	0	0	6	11/01/2028	1.....
31380L F2 9	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		263	263	247	261	0	2	0	2	0	263	0	0	0	7	11/01/2028	1.....
31380Q VP 9	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		211	211	211	211	0	0	0	0	0	211	0	0	0	6	11/01/2029	1.....
31380R J2 2	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		171	171	165	171	0	0	0	0	0	171	0	0	0	4	02/01/2029	1.....
31380R P6 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		331	331	336	334	0	(3)	0	(3)	0	331	0	0	0	8	12/01/2028	1.....
31380U 5W 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		386	386	363	380	0	6	0	6	0	386	0	0	0	10	11/01/2028	1.....
31380U DD 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		27	27	27	27	0	0	0	0	0	27	0	0	0	1	11/01/2028	1.....
31380U MK 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		168	168	158	167	0	1	0	1	0	168	0	0	0	4	12/01/2028	1.....
31380W QH 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		1,465	1,465	1,377	1,452	0	13	0	13	0	1,465	0	0	0	37	01/01/2029	1.....
31380X HK 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		43	43	40	42	0	0	0	0	0	43	0	0	0	1	12/01/2028	1.....
31380X X6 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		166	166	156	166	0	0	0	0	0	166	0	0	0	4	12/01/2028	1.....
31380Y B6 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		107	107	101	104	0	3	0	3	0	107	0	0	0	3	12/01/2028	1.....
31380Y E5 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		560	560	526	554	0	6	0	6	0	560	0	0	0	12	12/01/2028	1.....
31380Y E6 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		913	913	858	900	0	13	0	13	0	913	0	0	0	24	12/01/2028	1.....
31380Y Q8 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		105	105	99	104	0	1	0	1	0	105	0	0	0	3	11/01/2028	1.....
31381A EC 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		3,032	3,032	2,850	2,866	0	166	0	166	0	3,032	0	0	0	69	12/01/2028	1.....
31381A VU 2	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		269	269	253	267	0	2	0	2	0	269	0	0	0	7	10/01/2028	1.....
31381B 2H 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		1,477	1,477	1,501	1,488	0	(11)	0	(11)	0	1,477	0	0	0	32	12/01/2028	1.....
31381B CU 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		264	264	248	259	0	5	0	5	0	264	0	0	0	7	12/01/2028	1.....
31381F XR 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		350	350	328	345	0	5	0	5	0	350	0	0	0	7	05/01/2029	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		743	743	716	745	0	(3)	0	(3)	0	743	0	0	0	18	01/01/2029	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		44	44	44	44	0	0	0	0	0	44	0	0	0	1	08/01/2029	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		42	42	43	43	0	0	0	0	0	42	0	0	0	1	08/01/2029	1.....
31382E BT 8	FED NATIONAL MTG ASSN.....			.....	05/01/2013	MBS PAYDOWN.....		2,491	2,491	2,340	2,308	0	183	0	183	0	2,491	0	0	0	62	01/01/2029	1.....
31382G P8 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		28	28	27	29	0	0	0	0	0	28	0	0	0	1	02/01/2029	1.....
31382J 5A 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		246	246	231	245	0	0	0	0	0	246	0	0	0	6	01/01/2029	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		99	99	100	99	0	(1)	0	(1)	0	99	0	0	0	3	10/01/2029	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		187	187	175	185	0	2	0	2	0	187	0	0	0	5	06/01/2029	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		574	574	539	570	0	4	0	4	0	574	0	0	0	14	02/01/2029	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		2,814	2,814	2,724	2,801	0	14	0	14	0	2,814	0	0	0	76	02/01/2029	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		31	31	32	31	0	0	0	0	0	31	0	0	0	1	04/01/2029	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31382N 4Z 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	112,310	112,310	105,536	111,574	0	735	0	735	0	0	112,310	0	0	0	0	3,324	02/01/2029	1.....	
31382P QB 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	13	13	12	14	0	0	0	0	0	0	13	0	0	0	0	0	04/01/2029	1.....	
31382Q B9 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	745	745	699	750	0	(5)	0	(5)	0	0	745	0	0	0	0	22	04/01/2029	1.....	
31382R 3L 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	602	602	608	603	0	(2)	0	(2)	0	0	602	0	0	0	0	19	08/01/2029	1.....	
31382R D6 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,031	1,031	967	1,008	0	22	0	22	0	0	1,031	0	0	0	0	29	06/01/2029	1.....	
31382S 3J 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	37	37	35	37	0	0	0	0	0	0	37	0	0	0	0	1	03/01/2029	1.....	
31382S E7 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	5,904	5,904	5,716	5,888	0	16	0	16	0	0	5,904	0	0	0	0	137	03/01/2029	1.....	
31382T 4K 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	32	32	30	32	0	1	0	1	0	0	32	0	0	0	0	1	04/01/2029	1.....	
31382U 4U 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	15	15	15	15	0	0	0	0	0	0	15	0	0	0	0	0	04/01/2029	1.....	
31382V A2 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	28	28	26	28	0	0	0	0	0	0	28	0	0	0	0	1	04/01/2029	1.....	
31382Y R8 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	229	229	230	229	0	0	0	0	0	0	229	0	0	0	0	6	05/01/2029	1.....	
31383A G3 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	44	44	44	44	0	0	0	0	0	0	44	0	0	0	0	1	08/01/2029	1.....	
31383A R6 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	11	11	11	12	0	0	0	0	0	0	11	0	0	0	0	0	05/01/2029	1.....	
31383A XW 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	344	344	333	346	0	(2)	0	(2)	0	0	344	0	0	0	0	9	06/01/2029	1.....	
31383B FJ 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	3	3	2	3	0	0	0	0	0	0	3	0	0	0	0	0	07/01/2029	1.....	
31383C U9 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	821	821	829	826	0	(5)	0	(5)	0	0	821	0	0	0	0	26	08/01/2029	1.....	
31383C UQ 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	2,736	2,736	2,762	2,770	0	(34)	0	(34)	0	0	2,736	0	0	0	0	102	08/01/2029	1.....	
31383C VQ 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	220	220	222	220	0	(1)	0	(1)	0	0	220	0	0	0	0	7	08/01/2029	1.....	
31383D MJ 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,141	1,141	1,152	1,149	0	(7)	0	(7)	0	0	1,141	0	0	0	0	36	09/01/2029	1.....	
31383E 3F 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	10,108	10,108	9,486	10,078	0	30	0	30	0	0	10,108	0	0	0	0	231	06/01/2029	1.....	
31383E LE 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	3,993	3,993	4,007	4,010	0	(17)	0	(17)	0	0	3,993	0	0	0	0	100	07/01/2029	1.....	
31383E RR 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1	1	1	1	0	0	0	0	0	0	1	0	0	0	0	0	08/01/2029	1.....	
31383F NP 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	372	372	349	368	0	4	0	4	0	0	372	0	0	0	0	9	07/01/2029	1.....	
31383F RY 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	56	56	57	57	0	0	0	0	0	0	56	0	0	0	0	2	09/01/2029	1.....	
31383J 7K 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	113	113	113	113	0	0	0	0	0	0	113	0	0	0	0	4	09/01/2029	1.....	
31383J EG 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	594	594	597	596	0	(2)	0	(2)	0	0	594	0	0	0	0	17	08/01/2029	1.....	
31383J N2 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	38	38	38	38	0	0	0	0	0	0	38	0	0	0	0	1	09/01/2029	1.....	
31383K SR 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	311	311	314	313	0	(2)	0	(2)	0	0	311	0	0	0	0	10	07/01/2029	1.....	
31383K ZG 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,483	1,483	1,498	1,489	0	(6)	0	(6)	0	0	1,483	0	0	0	0	46	07/01/2029	1.....	
31383L H3 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	214	214	216	215	0	(1)	0	(1)	0	0	214	0	0	0	0	7	09/01/2029	1.....	
31383L NA 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	103	103	97	103	0	0	0	0	0	0	103	0	0	0	0	3	07/01/2029	1.....	
31383L U9 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	172	172	174	173	0	(1)	0	(1)	0	0	172	0	0	0	0	5	07/01/2029	1.....	
31383M HQ 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	166	166	165	166	0	0	0	0	0	0	166	0	0	0	0	5	08/01/2029	1.....	
31383M JB 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	93	93	93	93	0	0	0	0	0	0	93	0	0	0	0	3	09/01/2029	1.....	
31383M VU 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	284	284	287	284	0	0	0	0	0	0	284	0	0	0	0	9	07/01/2029	1.....	
31383M YU 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	7	7	7	8	0	0	0	0	0	0	7	0	0	0	0	0	08/01/2029	1.....	

QE05.13

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31383P MC 7	FED NATIONAL MTG ASSN.....	05/01/2013	MBS PAYDOWN.....	27,760	27,760	27,756	27,819	0	(59)	0	(59)	0	27,760	0	0	0	0	0	867	08/01/2029	1.....	
31383Q DV 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	158	158	160	158	0	0	0	0	0	158	0	0	0	0	0	5	08/01/2029	1.....	
31383Q HX 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	9	9	8	9	0	0	0	0	0	9	0	0	0	0	0	0	08/01/2029	1.....	
31383Q YV 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	0	0	4	09/01/2029	1.....	
31383R 3A 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	162	162	164	163	0	(1)	0	(1)	0	162	0	0	0	0	0	5	08/01/2029	1.....	
31383R 5Q 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	6	6	6	6	0	0	0	0	0	6	0	0	0	0	0	0	08/01/2029	1.....	
31383R FB 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	317	317	320	318	0	(1)	0	(1)	0	317	0	0	0	0	0	10	08/01/2029	1.....	
31383R FC 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	102	102	102	102	0	(1)	0	(1)	0	102	0	0	0	0	0	3	08/01/2029	1.....	
31383R LH 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	363	363	344	363	0	0	0	0	0	363	0	0	0	0	0	10	08/01/2029	1.....	
31383R X9 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	245	245	248	247	0	(1)	0	(1)	0	245	0	0	0	0	0	8	08/01/2029	1.....	
31383S D6 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	0	0	08/01/2029	1.....	
31383S FX 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	6,180	6,180	6,240	6,225	0	(45)	0	(45)	0	6,180	0	0	0	0	0	193	09/01/2029	1.....	
31383S KK 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	115	115	115	115	0	0	0	0	0	115	0	0	0	0	0	4	12/01/2029	1.....	
31383S PK 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	207	207	210	207	0	0	0	0	0	207	0	0	0	0	0	7	10/01/2029	1.....	
31383S WW 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	102	102	104	104	0	(2)	0	(2)	0	102	0	0	0	0	0	3	10/01/2029	1.....	
31383U VQ 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	257	257	259	259	0	(2)	0	(2)	0	257	0	0	0	0	0	8	09/01/2029	1.....	
31384A SD 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	152	152	154	153	0	(1)	0	(1)	0	152	0	0	0	0	0	5	10/01/2029	1.....	
31384A XM 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	232	232	236	232	0	0	0	0	0	232	0	0	0	0	0	8	10/01/2029	1.....	
31384B 6Z 4	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	188	188	191	190	0	(2)	0	(2)	0	188	0	0	0	0	0	6	10/01/2029	1.....	
31384D 5G 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	7,007	7,007	7,006	7,019	0	(12)	0	(12)	0	7,007	0	0	0	0	0	260	12/01/2029	1.....	
31384D 7J 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	427	427	427	428	0	(1)	0	(1)	0	427	0	0	0	0	0	13	12/01/2029	1.....	
31384D U5 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	55,248	55,248	55,240	55,395	0	(146)	0	(146)	0	55,248	0	0	0	0	0	2,061	11/01/2029	1.....	
31384D XJ 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	61	61	61	61	0	0	0	0	0	61	0	0	0	0	0	2	11/01/2029	1.....	
31384E AB 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	92	92	92	93	0	0	0	0	0	92	0	0	0	0	0	3	12/01/2029	1.....	
31384F RQ 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	161	161	161	162	0	(1)	0	(1)	0	161	0	0	0	0	0	5	11/01/2029	1.....	
31384G RS 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	12	12	12	12	0	0	0	0	0	12	0	0	0	0	0	0	11/01/2029	1.....	
31384P QD 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	89	89	84	88	0	1	0	1	0	89	0	0	0	0	0	2	01/01/2030	1.....	
31384V 3F 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	692	692	703	699	0	(7)	0	(7)	0	692	0	0	0	0	0	17	06/01/2030	1.....	
31384V M9 0	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	4,705	4,705	4,781	4,751	0	(46)	0	(46)	0	4,705	0	0	0	0	0	126	10/01/2029	1.....	
31384V RR 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	499	499	507	505	0	(6)	0	(6)	0	499	0	0	0	0	0	12	10/01/2029	1.....	
31384W K2 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	2,529	2,529	2,615	2,719	0	(190)	0	(190)	0	2,529	0	0	0	0	0	71	05/01/2031	1.....	
31384W KY 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,390	1,390	1,438	1,496	0	(106)	0	(106)	0	1,390	0	0	0	0	0	39	05/01/2031	1.....	
31385H 3P 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	2,506	2,506	2,551	2,529	0	(22)	0	(22)	0	2,506	0	0	0	0	0	56	12/01/2031	1.....	
31385H 5A 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	128	128	128	129	0	(1)	0	(1)	0	128	0	0	0	0	0	4	01/01/2032	1.....	
31385H QN 5	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	272	272	276	274	0	(2)	0	(2)	0	272	0	0	0	0	0	7	12/01/2029	1.....	
31385W 4P 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	10,993	10,993	11,076	10,969	0	24	0	24	0	10,993	0	0	0	0	0	247	04/01/2033	1.....	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31385X EC 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....174,958	174,958	173,728	174,939	0	19	0	0	19	0	174,958	0	0	0	3,978	06/01/2033	1.....
31385X F8 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....8,319	8,319	8,260	8,317	0	2	0	0	2	0	8,319	0	0	0	189	07/01/2033	1.....
31385X F9 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....46,290	46,290	46,642	46,188	0	103	0	0	103	0	46,290	0	0	0	1,059	07/01/2033	1.....
31385X JW 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....28,001	28,001	27,804	27,996	0	4	0	0	4	0	28,001	0	0	0	638	07/01/2033	1.....
31385X NR 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....221,954	221,954	224,017	221,386	0	567	0	0	567	0	221,954	0	0	0	5,041	10/01/2033	1.....
31386E K3 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....234	234	236	234	0	0	0	0	0	0	234	0	0	0	6	05/01/2031	1.....
31386W QR 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....4	4	4	4	0	0	0	0	0	0	4	0	0	0	0	03/01/2031	1.....
31386Y LA 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....550	550	559	551	0	(1)	0	0	(1)	0	550	0	0	0	14	04/01/2021	1.....
31387C XP 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....18	18	18	18	0	0	0	0	0	0	18	0	0	0	0	05/01/2031	1.....
31387E E8 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,557	2,557	2,572	2,571	0	(14)	0	0	(14)	0	2,557	0	0	0	60	07/01/2031	1.....
31387E ME 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....122	122	124	122	0	0	0	0	0	0	122	0	0	0	3	07/01/2031	1.....
31387H ZR 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....20	20	20	20	0	0	0	0	0	0	20	0	0	0	1	06/01/2031	1.....
31387S 2U 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....1,304	1,304	1,311	1,303	0	1	0	0	1	0	1,304	0	0	0	32	07/01/2031	1.....
31387X VK 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....4,363	4,363	4,365	4,379	0	(17)	0	0	(17)	0	4,363	0	0	0	132	09/01/2031	1.....
31388F NW 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....313	313	323	331	0	(18)	0	0	(18)	0	313	0	0	0	8	07/01/2031	1.....
31388G K8 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....27	27	27	27	0	0	0	0	0	0	27	0	0	0	1	09/01/2031	1.....
31388W XC 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....8,416	8,416	8,479	8,417	0	(1)	0	0	(1)	0	8,416	0	0	0	198	01/01/2032	1.....
31389C UJ 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....285	285	285	285	0	0	0	0	0	0	285	0	0	0	8	02/01/2032	1.....
31389D S9 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....4,578	4,578	4,721	4,567	0	11	0	0	11	0	4,578	0	0	0	124	09/01/2031	1.....
31389E MQ 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....89	89	90	89	0	0	0	0	0	0	89	0	0	0	2	06/01/2021	1.....
31389H ZQ 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....61	61	61	61	0	0	0	0	0	0	61	0	0	0	2	02/01/2032	1.....
31389J T8 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....25,339	25,339	25,331	25,440	0	(101)	0	0	(101)	0	25,339	0	0	0	885	02/01/2032	1.....
31389K 4J 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....21	21	21	21	0	0	0	0	0	0	21	0	0	0	1	02/01/2032	1.....
31389K AP 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....318	318	318	318	0	(1)	0	0	(1)	0	318	0	0	0	9	03/01/2032	1.....
31389K K2 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....7,561	7,561	7,559	7,578	0	(17)	0	0	(17)	0	7,561	0	0	0	177	02/01/2032	1.....
31389K MA 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....178	178	181	176	0	2	0	0	2	0	178	0	0	0	4	02/01/2032	1.....
31389M CR 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....1,148	1,148	1,148	1,155	0	(7)	0	0	(7)	0	1,148	0	0	0	31	02/01/2032	1.....
31389P AV 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....61	61	61	61	0	0	0	0	0	0	61	0	0	0	2	03/01/2032	1.....
31389P P4 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....124	124	126	125	0	(1)	0	0	(1)	0	124	0	0	0	3	03/01/2032	1.....
31389S 6E 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....54	54	54	54	0	0	0	0	0	0	54	0	0	0	2	03/01/2032	1.....
31389S U7 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....161	161	161	162	0	(1)	0	0	(1)	0	161	0	0	0	5	03/01/2032	1.....
31389T CJ 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....591	591	601	590	0	1	0	0	1	0	591	0	0	0	15	04/01/2032	1.....
31389V KJ 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....75	75	76	75	0	(1)	0	0	(1)	0	75	0	0	0	2	05/01/2032	1.....
3138A7 FR 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....6,075,671	6,075,671	5,981,925	6,065,550	0	10,120	0	0	10,120	0	6,075,671	0	0	0	102,091	02/01/2041	1.....
3138EB PJ 8	FED NATIONAL MTG ASSN.....	.....	04/01/2013	VARIOUS.....	.....	.....44,357,820	42,928,585	43,374,640	43,359,787	0	(4,495)	0	0	(4,495)	0	43,355,293	0	1,002,528	1,002,528	432,831	03/01/2042	1.....
3138M0 W3 0	FED NATIONAL MTG ASSN.....	.....	04/01/2013	MBS PAYDOWN.....	.....	.....1	1	1	1	0	0	0	0	0	0	1	0	0	0	0	08/01/2042	1.....

QE05.15

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31390A	B9	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		380	380	380	381	0	(2)	0	(2)	0	380	0	0	0	11	04/01/2032	1.....
31390B	WD	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		1,165	1,165	1,165	1,168	0	(3)	0	(3)	0	1,165	0	0	0	34	04/01/2032	1.....
31390D	NW	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		376	376	376	377	0	(1)	0	(1)	0	376	0	0	0	11	04/01/2032	1.....
31390F	CU	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		17,407	17,407	17,402	17,452	0	(44)	0	(44)	0	17,407	0	0	0	490	05/01/2032	1.....
31390M	RE	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		231,584	231,584	213,817	236,570	0	(4,986)	0	(4,986)	0	231,584	0	0	0	4,245	07/01/2033	1.....
31390U	4D	5	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		345	345	351	345	0	(1)	0	(1)	0	345	0	0	0	8	12/01/2032	1.....
31390X	QX	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		964	964	971	959	0	5	0	5	0	964	0	0	0	22	11/01/2032	1.....
31390Y	6L	7	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		540	540	549	536	0	4	0	4	0	540	0	0	0	12	10/01/2032	1.....
31391B	WD	5	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		3,033	3,033	3,087	3,018	0	16	0	16	0	3,033	0	0	0	70	01/01/2033	1.....
31391C	U8	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		15,231	15,231	15,502	15,126	0	105	0	105	0	15,231	0	0	0	349	02/01/2033	1.....
31391D	L7	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		4,700	4,700	4,785	4,701	0	(1)	0	(1)	0	4,700	0	0	0	90	10/01/2032	1.....
31391E	2Y	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		98,530	98,530	90,971	101,392	0	(2,863)	0	(2,863)	0	98,530	0	0	0	1,662	07/01/2033	1.....
31391E	4F	5	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		41,402	41,402	41,787	41,244	0	158	0	158	0	41,402	0	0	0	963	12/01/2033	1.....
31391F	W6	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		983	983	990	981	0	2	0	2	0	983	0	0	0	23	11/01/2032	1.....
31391G	F5	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		253,317	253,317	257,869	253,329	0	(12)	0	(12)	0	253,317	0	0	0	6,065	11/01/2032	1.....
31391G	JT	4	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		53,190	53,190	54,146	53,096	0	93	0	93	0	53,190	0	0	0	1,218	11/01/2032	1.....
31391H	5W	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		3,732	3,732	3,792	3,750	0	(18)	0	(18)	0	3,732	0	0	0	93	04/01/2033	1.....
31391H	BJ	2	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		247,532	247,532	251,980	247,382	0	150	0	150	0	247,532	0	0	0	5,477	11/01/2032	1.....
31391H	YN	8	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		29,912	29,912	30,445	29,741	0	172	0	172	0	29,912	0	0	0	653	02/01/2033	1.....
31391K	YL	5	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		113,421	113,421	114,927	113,454	0	(33)	0	(33)	0	113,421	0	0	0	2,254	12/01/2017	1.....
31391L	KC	8	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		2,978	2,978	3,031	2,967	0	12	0	12	0	2,978	0	0	0	58	02/01/2033	1.....
31391N	U7	4	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		191	191	194	193	0	(2)	0	(2)	0	191	0	0	0	5	12/01/2032	1.....
31391N	UD	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		64	64	65	64	0	0	0	0	0	64	0	0	0	1	12/01/2032	1.....
31391P	4B	9	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		995	995	1,004	991	0	4	0	4	0	995	0	0	0	23	03/01/2033	1.....
31391P	EJ	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		81,373	81,373	82,848	81,540	0	(167)	0	(167)	0	81,373	0	0	0	1,516	11/01/2032	1.....
31391P	TV	8	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		68,158	68,158	69,346	68,154	0	5	0	5	0	68,158	0	0	0	1,563	01/01/2018	1.....
31391T	TR	9	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		17,018	17,018	17,323	16,964	0	54	0	54	0	17,018	0	0	0	455	12/01/2032	1.....
31391T	X6	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		193,391	193,391	195,188	193,008	0	382	0	382	0	193,391	0	0	0	4,430	11/01/2032	1.....
31391U	5R	2	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		2,564	2,564	2,610	2,559	0	5	0	5	0	2,564	0	0	0	59	03/01/2033	1.....
31391U	7A	7	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		619	619	615	620	0	0	0	0	0	619	0	0	0	14	08/01/2033	1.....
31391U	SP	1	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		51,632	51,632	52,552	51,165	0	467	0	467	0	51,632	0	0	0	951	01/01/2033	1.....
31391U	XK	6	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		5,192	5,192	5,275	5,224	0	(33)	0	(33)	0	5,192	0	0	0	129	12/01/2032	1.....
31391V	2E	2	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		10,179	10,179	10,361	10,119	0	61	0	61	0	10,179	0	0	0	195	01/01/2033	1.....
31391V	2T	9	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		4,300	4,300	4,376	4,269	0	31	0	31	0	4,300	0	0	0	83	02/01/2033	1.....
31391W	4L	2	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		1,940	1,940	1,971	1,955	0	(16)	0	(16)	0	1,940	0	0	0	58	03/01/2033	1.....
31391W	DD	0	FED NATIONAL MTG ASSN.....	....	06/01/2013	MBS PAYDOWN.....		16,596	16,596	16,892	16,572	0	24	0	24	0	16,596	0	0	0	347	12/01/2032	1.....

QE05.16

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31391X FG 9	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/01/2032	1.....
31391Y 2A 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		32,239	32,239	32,801	32,252	0	(13)	0	(13)	0	32,239	0	0	0	715	01/01/2018	1.....
31395L ZP 9	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....		3,152,219	3,152,219	3,078,339	3,146,214	0	6,005	0	6,005	0	3,152,219	0	0	0	64,144	06/15/2033	1.....
31395X HA 6	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....		3,763,227	3,763,227	3,707,954	3,759,353	0	3,874	0	3,874	0	3,763,227	0	0	0	74,261	03/15/2034	1.....
31396A XV 1	FED HOME LOAN MTG CORP.....			.....	06/01/2013	MBS PAYDOWN.....		4,893,608	4,893,608	4,812,175	4,892,336	0	1,271	0	1,271	0	4,893,608	0	0	0	100,017	05/15/2034	1.....
31400A B6 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		44	44	45	44	0	0	0	0	0	44	0	0	0	1	12/01/2032	1.....
31400B KK 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		18,738	18,738	19,072	18,646	0	92	0	92	0	18,738	0	0	0	344	02/01/2033	1.....
31400C EG 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		48,933	48,933	49,804	48,902	0	31	0	31	0	48,933	0	0	0	1,086	02/01/2033	1.....
31400C M2 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		15,846	15,846	16,342	15,972	0	(126)	0	(126)	0	15,846	0	0	0	317	10/01/2033	1.....
31400C YT 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		1,650	1,650	1,680	1,645	0	5	0	5	0	1,650	0	0	0	38	02/01/2033	1.....
31400D LK 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		1,478	1,478	1,524	1,496	0	(19)	0	(19)	0	1,478	0	0	0	37	03/01/2033	1.....
31400E FX 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		86,850	86,850	89,245	86,891	0	(41)	0	(41)	0	86,850	0	0	0	1,845	02/01/2018	1.....
31400E LG 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		21,377	21,377	21,758	21,265	0	112	0	112	0	21,377	0	0	0	401	02/01/2033	1.....
31400E TG 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		2,272	2,272	2,313	2,276	0	(4)	0	(4)	0	2,272	0	0	0	52	11/01/2032	1.....
31400E XK 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		17,474	17,474	17,785	17,415	0	59	0	59	0	17,474	0	0	0	407	02/01/2033	1.....
31400F X7 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		3,732	3,732	3,792	3,745	0	(13)	0	(13)	0	3,732	0	0	0	94	03/01/2033	1.....
31400F XD 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		7,371	7,371	7,502	7,374	0	(3)	0	(3)	0	7,371	0	0	0	156	02/01/2033	1.....
31400G PB 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		572	572	583	574	0	(2)	0	(2)	0	572	0	0	0	13	03/01/2033	1.....
31400H CY 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		11,814	11,814	12,025	11,860	0	(45)	0	(45)	0	11,814	0	0	0	271	03/01/2033	1.....
31400H J5 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		28,490	28,490	28,997	28,464	0	26	0	26	0	28,490	0	0	0	645	03/01/2033	1.....
31400H YH 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		43,242	43,242	44,012	42,972	0	270	0	270	0	43,242	0	0	0	955	02/01/2033	1.....
31400J 4D 8	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		47,839	47,839	48,336	47,776	0	63	0	63	0	47,839	0	0	0	1,069	02/01/2033	1.....
31400J B2 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		578	578	583	576	0	2	0	2	0	578	0	0	0	13	03/01/2033	1.....
31400K 3Y 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		10,812	10,812	10,736	10,823	0	(11)	0	(11)	0	10,812	0	0	0	247	04/01/2033	1.....
31400L BT 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		7,805	7,805	7,945	7,740	0	64	0	64	0	7,805	0	0	0	144	06/01/2033	1.....
31400M 3Q 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		2,392	2,392	2,434	2,371	0	21	0	21	0	2,392	0	0	0	55	02/01/2033	1.....
31400M 3Y 6	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		14,576	14,576	14,712	14,498	0	78	0	78	0	14,576	0	0	0	334	02/01/2033	1.....
31400P ZY 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		29	29	29	29	0	0	0	0	0	29	0	0	0	1	03/01/2033	1.....
31400Q TN 3	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		173,377	173,377	176,493	172,738	0	639	0	639	0	173,377	0	0	0	3,942	04/01/2033	1.....
31400R H8 7	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		265	265	263	265	0	0	0	0	0	265	0	0	0	6	04/01/2033	1.....
31400R H9 5	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		85,288	85,288	84,689	85,279	0	9	0	9	0	85,288	0	0	0	1,959	03/01/2033	1.....
31400R TE 1	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		724	724	737	721	0	3	0	3	0	724	0	0	0	20	05/01/2033	1.....
31400S SC 4	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		5,758	5,758	5,861	5,729	0	29	0	29	0	5,758	0	0	0	124	03/01/2033	1.....
31400T 2L 0	FED NATIONAL MTG ASSN.....			.....	06/01/2013	MBS PAYDOWN.....		933	933	948	932	0	0	0	0	0	933	0	0	0	21	04/01/2033	1.....
31400T QE 0	FED NATIONAL MTG ASSN.....			.....	04/01/2013	MBS PAYDOWN.....		63,622	63,622	63,174	63,194	0	428	0	428	0	63,622	0	0	0	1,166	03/01/2033	1.....

QE05.17

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31400T W3 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	65,340	65,340	66,514	65,013	0	327	0	327	0	65,340	0	0	0	1,518	05/01/2033	1.....	
31400U 6E 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	8,002	8,002	8,146	7,974	0	28	0	28	0	8,002	0	0	0	215	05/01/2033	1.....	
31400U SV 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	175	175	178	174	0	1	0	1	0	175	0	0	0	5	03/01/2033	1.....	
31400W LV 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	10,356	10,356	10,464	10,379	0	(22)	0	(22)	0	10,356	0	0	0	209	07/01/2033	1.....	
31400Y CX 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	57,010	57,010	57,437	57,019	0	(9)	0	(9)	0	57,010	0	0	0	1,319	04/01/2033	1.....	
31401A B3 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	30	30	31	31	0	0	0	0	0	30	0	0	0	1	04/01/2033	1.....	
31401A KM 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	979	979	989	978	0	2	0	2	0	979	0	0	0	23	05/01/2033	1.....	
31401A SL 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	27,105	27,105	27,592	27,033	0	72	0	72	0	27,105	0	0	0	514	06/01/2033	1.....	
31401A T9 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	37,181	37,181	38,354	37,184	0	(4)	0	(4)	0	37,181	0	0	0	729	07/01/2018	1.....	
31401B 7G 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	43,647	43,647	44,432	43,347	0	300	0	300	0	43,647	0	0	0	1,096	05/01/2033	1.....	
31401B YY 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	7,902	7,902	8,044	7,882	0	21	0	21	0	7,902	0	0	0	180	02/01/2033	1.....	
31401C ZL 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	130,839	130,839	133,210	130,392	0	447	0	447	0	130,839	0	0	0	2,754	05/01/2033	1.....	
31401D AN 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	24,203	24,203	24,384	24,160	0	43	0	43	0	24,203	0	0	0	554	08/01/2033	1.....	
31401D R5 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	285	285	283	285	0	0	0	0	0	285	0	0	0	5	06/01/2033	1.....	
31401D R7 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	22,898	22,898	23,309	22,697	0	201	0	201	0	22,898	0	0	0	530	06/01/2033	1.....	
31401D RR 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	80	80	81	80	0	0	0	0	0	80	0	0	0	2	06/01/2033	1.....	
31401E AH 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	2,496	2,496	2,541	2,489	0	7	0	7	0	2,496	0	0	0	47	05/01/2033	1.....	
31401E W3 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	531	531	540	535	0	(5)	0	(5)	0	531	0	0	0	12	05/01/2033	1.....	
31401H 3B 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	3,631	3,631	3,353	3,707	0	(76)	0	(76)	0	3,631	0	0	0	68	07/01/2033	1.....	
31401H CX 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	2,669	2,669	2,717	2,653	0	15	0	15	0	2,669	0	0	0	63	04/01/2033	1.....	
31401J 2Y 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	38,845	38,845	39,416	38,713	0	132	0	132	0	38,845	0	0	0	959	05/01/2033	1.....	
31401J DF 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	10,082	10,082	10,011	10,082	0	0	0	0	0	10,082	0	0	0	208	07/01/2033	1.....	
31401J K4 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	8,264	8,264	8,326	8,236	0	27	0	27	0	8,264	0	0	0	189	05/01/2033	1.....	
31401J KH 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	501	501	509	499	0	2	0	2	0	501	0	0	0	10	04/01/2033	1.....	
31401J RV 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	760	760	766	758	0	2	0	2	0	760	0	0	0	17	06/01/2028	1.....	
31401K 2C 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	65,874	65,874	66,841	65,542	0	332	0	332	0	65,874	0	0	0	1,765	06/01/2033	1.....	
31401L B9 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	219,544	219,544	202,701	224,630	0	(5,085)	0	(5,085)	0	219,544	0	0	0	4,114	08/01/2033	1.....	
31401L Q4 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	24,332	24,332	24,769	24,191	0	141	0	141	0	24,332	0	0	0	545	06/01/2033	1.....	
31401L RT 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	17,424	17,424	16,087	18,118	0	(694)	0	(694)	0	17,424	0	0	0	328	08/01/2033	1.....	
31401L Y5 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	35,811	35,811	35,559	35,829	0	(18)	0	(18)	0	35,811	0	0	0	820	07/01/2033	1.....	
31401M AA 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	12,561	12,561	12,656	12,549	0	13	0	13	0	12,561	0	0	0	268	09/01/2033	1.....	
31401N 2B 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	3,936	3,936	3,999	3,950	0	(14)	0	(14)	0	3,936	0	0	0	117	07/01/2033	1.....	
31401N 3Z 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	52,124	52,124	48,125	53,636	0	(1,512)	0	(1,512)	0	52,124	0	0	0	849	08/01/2033	1.....	
31401N ZU 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	3,383	3,383	3,408	3,388	0	(6)	0	(6)	0	3,383	0	0	0	77	06/01/2033	1.....	
31401W A5 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	902	902	895	901	0	0	0	0	0	902	0	0	0	21	07/01/2033	1.....	
31401W BW 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	953	953	960	949	0	4	0	4	0	953	0	0	0	22	07/01/2033	1.....	

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31401W EU 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....561	561	565	558	0	3	0	0	3	0	561	0	0	0	13	07/01/2033	1.....
31401X 4B 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....29,763	29,763	29,553	29,763	0	(1)	0	0	(1)	0	29,763	0	0	0	552	04/01/2033	1.....
31401X YB 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....18,530	18,530	18,669	18,496	0	35	0	0	35	0	18,530	0	0	0	404	04/01/2033	1.....
31401Y HC 2	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....5,917	5,917	5,463	6,051	0	(134)	0	0	(134)	0	5,917	0	0	0	111	07/01/2033	1.....
31401Y KE 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....180,862	180,862	166,986	185,630	0	(4,768)	0	0	(4,768)	0	180,862	0	0	0	3,226	07/01/2033	1.....
31401Y NC 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,898	2,898	2,877	2,898	0	0	0	0	0	0	2,898	0	0	0	72	08/01/2033	1.....
31402A 7K 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....239,050	239,050	220,711	242,937	0	(3,887)	0	0	(3,887)	0	239,050	0	0	0	4,242	08/01/2033	1.....
31402B FL 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....8,189	8,189	8,132	8,187	0	2	0	0	2	0	8,189	0	0	0	208	07/01/2033	1.....
31402B FM 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....627	627	631	624	0	2	0	0	2	0	627	0	0	0	15	07/01/2033	1.....
31402B FP 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....65,008	65,008	64,551	64,955	0	52	0	0	52	0	65,008	0	0	0	1,484	07/01/2033	1.....
31402B FW 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....143	143	142	143	0	0	0	0	0	0	143	0	0	0	3	06/01/2033	1.....
31402B JB 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....896	896	903	893	0	3	0	0	3	0	896	0	0	0	21	09/01/2033	1.....
31402B VQ 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....38,919	38,919	39,211	38,850	0	69	0	0	69	0	38,919	0	0	0	848	08/01/2033	1.....
31402C F4 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....132,702	132,702	122,521	136,028	0	(3,326)	0	0	(3,326)	0	132,702	0	0	0	2,747	06/01/2033	1.....
31402C PL 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....410,032	410,032	387,865	413,373	0	(3,341)	0	0	(3,341)	0	410,032	0	0	0	8,537	11/01/2033	1.....
31402D BP 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....238,324	238,324	226,352	238,345	0	(21)	0	0	(21)	0	238,324	0	0	0	4,423	06/01/2019	1.....
31402D TC 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....111	111	112	112	0	(1)	0	0	(1)	0	111	0	0	0	3	08/01/2033	1.....
31402D U7 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....5,675	5,675	5,635	5,672	0	2	0	0	2	0	5,675	0	0	0	144	07/01/2033	1.....
31402E 3T 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....104,765	104,765	105,853	104,455	0	310	0	0	310	0	104,765	0	0	0	1,948	06/01/2033	1.....
31402E R2 6	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....40,798	40,798	37,669	41,943	0	(1,144)	0	0	(1,144)	0	40,798	0	0	0	765	07/01/2033	1.....
31402E SJ 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....1,014,178	1,014,178	1,029,074	1,010,533	0	3,645	0	0	3,645	0	1,014,178	0	0	0	23,303	08/01/2033	1.....
31402E TH 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....47,747	47,747	44,084	48,791	0	(1,044)	0	0	(1,044)	0	47,747	0	0	0	777	08/01/2033	1.....
31402E TV 0	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....197,396	197,396	200,295	196,323	0	1,073	0	0	1,073	0	197,396	0	0	0	4,522	08/01/2033	1.....
31402G ND 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....3,322	3,322	3,299	3,320	0	2	0	0	2	0	3,322	0	0	0	76	07/01/2033	1.....
31402H 6X 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....200,002	200,002	184,658	207,368	0	(7,366)	0	0	(7,366)	0	200,002	0	0	0	3,054	08/01/2033	1.....
31402H 7E 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....58,843	58,843	59,708	58,591	0	253	0	0	253	0	58,843	0	0	0	1,111	08/01/2033	1.....
31402H GM 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....5,722	5,722	5,681	5,712	0	10	0	0	10	0	5,722	0	0	0	138	07/01/2033	1.....
31402J ND 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....5,264	5,264	5,227	5,265	0	(1)	0	0	(1)	0	5,264	0	0	0	143	08/01/2033	1.....
31402J R3 3	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....22,312	22,312	20,600	22,957	0	(645)	0	0	(645)	0	22,312	0	0	0	418	08/01/2033	1.....
31402K 4U 5	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....488	488	491	487	0	0	0	0	0	0	488	0	0	0	11	09/01/2033	1.....
31402K D8 4	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....38	38	38	39	0	0	0	0	0	0	38	0	0	0	1	07/01/2033	1.....
31402K GH 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....425	425	422	425	0	0	0	0	0	0	425	0	0	0	10	08/01/2033	1.....
31402K TP 9	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....143,094	143,094	132,116	142,468	0	626	0	0	626	0	143,094	0	0	0	2,682	08/01/2033	1.....
31402K WX 8	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....2,018	2,018	2,039	2,012	0	7	0	0	7	0	2,018	0	0	0	46	08/01/2033	1.....
31402K XA 7	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....426,100	426,100	430,527	424,481	0	1,619	0	0	1,619	0	426,100	0	0	0	9,085	08/01/2033	1.....
31402L DD 1	FED NATIONAL MTG ASSN.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....66	66	67	66	0	0	0	0	0	0	66	0	0	0	2	09/01/2033	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31402L MC 3	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		28,126	28,126	28,337	28,110	0	16	0	16	0	28,126	0	0	0	627	08/01/2033	1.....
31402N 4C 9	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		91,325	91,325	84,318	94,245	0	(2,921)	0	(2,921)	0	91,325	0	0	0	1,582	08/01/2033	1.....
31402N HL 5	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		6,622	6,622	6,683	6,620	0	2	0	2	0	6,622	0	0	0	153	09/01/2033	1.....
31402N LW 6	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		197	197	199	197	0	0	0	0	0	197	0	0	0	5	10/01/2033	1.....
31402N PJ 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		18,766	18,766	18,907	18,717	0	49	0	49	0	18,766	0	0	0	429	09/01/2033	1.....
31402N QN 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		235,734	235,734	239,196	234,675	0	1,058	0	1,058	0	235,734	0	0	0	5,048	09/01/2033	1.....
31402N VU 9	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		53,791	53,791	54,350	53,714	0	77	0	77	0	53,791	0	0	0	1,232	06/01/2033	1.....
31402Q B3 4	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		274,850	274,850	277,705	273,628	0	1,221	0	1,221	0	274,850	0	0	0	6,296	08/01/2033	1.....
31402Q B5 9	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		5,743	5,743	5,802	5,724	0	19	0	19	0	5,743	0	0	0	131	08/01/2033	1.....
31402Q K9 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,548	1,548	1,559	1,543	0	5	0	5	0	1,548	0	0	0	35	08/01/2033	1.....
31402S JA 6	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		7,404	7,404	7,481	7,430	0	(27)	0	(27)	0	7,404	0	0	0	170	09/01/2033	1.....
31402S T5 6	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		17,995	17,995	18,130	17,944	0	51	0	51	0	17,995	0	0	0	412	09/01/2033	1.....
31402S U9 6	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		47,555	47,555	43,907	47,173	0	382	0	382	0	47,555	0	0	0	794	08/01/2033	1.....
31402T SE 6	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		94,866	94,866	95,852	94,681	0	185	0	185	0	94,866	0	0	0	2,571	09/01/2033	1.....
31402U CW 0	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		285,468	285,468	288,435	284,954	0	515	0	515	0	285,468	0	0	0	7,784	10/01/2033	1.....
31402U JC 7	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		115	115	114	115	0	0	0	0	0	115	0	0	0	3	08/01/2033	1.....
31402U L7 5	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		103,553	103,553	104,629	103,163	0	390	0	390	0	103,553	0	0	0	2,488	09/01/2033	1.....
31402V CR 9	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		6,169	6,169	6,233	6,151	0	18	0	18	0	6,169	0	0	0	140	09/01/2033	1.....
31402V R8 5	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		5,081	5,081	5,155	5,077	0	3	0	3	0	5,081	0	0	0	116	08/01/2033	1.....
31402V RY 8	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		39,713	39,713	40,011	39,644	0	69	0	69	0	39,713	0	0	0	956	09/01/2033	1.....
31402V YF 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		7,415	7,415	7,492	7,393	0	21	0	21	0	7,415	0	0	0	170	10/01/2033	1.....
31402W 2B 3	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,277	1,277	1,286	1,273	0	4	0	4	0	1,277	0	0	0	29	09/01/2033	1.....
31402W LX 4	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		14,933	14,933	15,045	14,892	0	41	0	41	0	14,933	0	0	0	326	09/01/2033	1.....
31402W Q6 8	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		81,381	81,381	82,226	81,210	0	170	0	170	0	81,381	0	0	0	1,864	09/01/2033	1.....
31402W Z2 7	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		87,796	87,796	88,708	87,627	0	169	0	169	0	87,796	0	0	0	1,859	09/01/2033	1.....
31402W ZZ 4	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		110,414	110,414	111,561	110,124	0	290	0	290	0	110,414	0	0	0	2,703	09/01/2033	1.....
31402X LZ 7	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,865	1,865	1,879	1,862	0	3	0	3	0	1,865	0	0	0	43	09/01/2033	1.....
31402Y FH 2	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		37,291	37,291	37,571	37,166	0	125	0	125	0	37,291	0	0	0	840	09/01/2033	1.....
31403A N3 5	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,125	1,125	1,134	1,126	0	(1)	0	(1)	0	1,125	0	0	0	24	10/01/2033	1.....
31403A T5 4	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		370,493	370,493	374,343	370,077	0	416	0	416	0	370,493	0	0	0	8,338	10/01/2033	1.....
31403B 4R 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		81,238	81,238	82,082	80,931	0	307	0	307	0	81,238	0	0	0	1,857	09/01/2033	1.....
31403B GL 1	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		24,212	24,212	24,463	24,209	0	3	0	3	0	24,212	0	0	0	555	09/01/2033	1.....
31403C 6R 7	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		17,576	17,576	17,312	17,572	0	4	0	4	0	17,576	0	0	0	360	12/01/2019	1.....
31403C H7 9	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		148,172	148,172	149,712	147,680	0	492	0	492	0	148,172	0	0	0	3,869	10/01/2033	1.....
31403C PT 2	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		1,169	1,169	1,178	1,167	0	2	0	2	0	1,169	0	0	0	27	11/01/2033	1.....
31403C R4 5	FED NATIONAL MTG ASSN.....		.....	06/01/2013	MBS PAYDOWN.....		17,637	17,637	18,188	17,470	0	167	0	167	0	17,637	0	0	0	516	11/01/2033	1.....

QE05.20

SCHEDULE D - PART 4

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

QE05.21

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31403D	UJ	6		06/01/2013	MBS PAYDOWN		5,477,502	5,477,502	5,739,846	5,520,625	0	(43,123)	0	(43,123)	0	5,477,502	0	0	0	136,270	10/01/2036	1
31403D	WK	1		04/01/2013	VARIOUS		11,559,888	10,537,619	11,482,712	11,491,823	0	(707,109)	0	(707,109)	0	10,784,714	0	775,174	775,174	212,433	11/01/2036	1
31403E	AL	1		06/01/2013	MBS PAYDOWN		9,093	9,093	9,161	9,077	0	15	0	15	0	9,093	0	0	0	208	10/01/2033	1
31403E	CU	9		06/01/2013	MBS PAYDOWN		62,082	62,082	58,910	63,219	0	(1,137)	0	(1,137)	0	62,082	0	0	0	1,066	10/01/2033	1
31403E	HE	0		06/01/2013	MBS PAYDOWN		1,334	1,334	1,376	1,317	0	17	0	17	0	1,334	0	0	0	33	11/01/2033	1
31403E	HQ	3		06/01/2013	MBS PAYDOWN		2,001	2,001	2,064	2,051	0	(50)	0	(50)	0	2,001	0	0	0	50	11/01/2033	1
31403F	K7	8		06/01/2013	MBS PAYDOWN		95,474	95,474	96,362	95,385	0	90	0	90	0	95,474	0	0	0	2,106	10/01/2033	1
31403F	M7	6		06/01/2013	MBS PAYDOWN		5,356	5,356	5,411	5,347	0	8	0	8	0	5,356	0	0	0	124	10/01/2033	1
31403F	Q7	2		06/01/2013	MBS PAYDOWN		82,936	82,936	78,608	84,243	0	(1,306)	0	(1,306)	0	82,936	0	0	0	1,565	11/01/2033	1
31403G	MD	1		06/01/2013	MBS PAYDOWN		6,134	6,134	6,180	6,134	0	0	0	0	0	6,134	0	0	0	160	11/01/2033	1
31403G	P3	0		06/01/2013	MBS PAYDOWN		923	923	933	934	0	(11)	0	(11)	0	923	0	0	0	21	08/01/2033	1
31403H	F9	6		06/01/2013	MBS PAYDOWN		1,115	1,115	1,123	1,114	0	1	0	1	0	1,115	0	0	0	26	10/01/2033	1
31403H	J2	7		06/01/2013	MBS PAYDOWN		671	671	676	670	0	1	0	1	0	671	0	0	0	15	10/01/2033	1
31403J	R2	4		06/01/2013	MBS PAYDOWN		33,473	33,473	33,784	33,357	0	116	0	116	0	33,473	0	0	0	834	11/01/2033	1
31403K	5F	6		06/01/2013	MBS PAYDOWN		192,523	192,523	194,313	192,066	0	457	0	457	0	192,523	0	0	0	4,823	01/01/2034	1
31403K	Y8	0		06/01/2013	MBS PAYDOWN		298	298	301	300	0	(2)	0	(2)	0	298	0	0	0	7	11/01/2033	1
31403M	UQ	0		06/01/2013	MBS PAYDOWN		7,673	7,673	7,744	7,638	0	35	0	35	0	7,673	0	0	0	165	12/01/2033	1
31403M	WT	2		06/01/2013	MBS PAYDOWN		2,223	2,223	2,243	2,214	0	9	0	9	0	2,223	0	0	0	52	11/01/2033	1
31403N	PN	1		06/01/2013	MBS PAYDOWN		183	183	188	183	0	0	0	0	0	183	0	0	0	5	10/01/2033	1
31403R	U2	2		06/01/2013	MBS PAYDOWN		1,124	1,124	1,133	1,119	0	5	0	5	0	1,124	0	0	0	26	11/01/2033	1
31403R	YZ	5		06/01/2013	MBS PAYDOWN		743	743	750	743	0	(1)	0	(1)	0	743	0	0	0	17	12/01/2033	1
31403S	V7	8		06/01/2013	MBS PAYDOWN		45,585	45,585	45,927	45,414	0	171	0	171	0	45,585	0	0	0	1,047	12/01/2033	1
31403S	WE	2		06/01/2013	MBS PAYDOWN		317	317	313	318	0	(1)	0	(1)	0	317	0	0	0	6	01/01/2034	1
31403T	PZ	1		06/01/2013	MBS PAYDOWN		418	418	421	416	0	2	0	2	0	418	0	0	0	10	12/01/2033	1
31403V	HN	2		06/01/2013	MBS PAYDOWN		426	426	439	425	0	1	0	1	0	426	0	0	0	12	10/01/2033	1
31403Y	LF	8		06/01/2013	MBS PAYDOWN		155,137	155,137	156,580	154,641	0	496	0	496	0	155,137	0	0	0	3,485	08/01/2033	1
31403Y	LJ	0		06/01/2013	MBS PAYDOWN		9,092	9,092	9,176	9,069	0	23	0	23	0	9,092	0	0	0	208	06/01/2033	1
31404L	TJ	9		06/01/2013	MBS PAYDOWN		363	363	378	368	0	(6)	0	(6)	0	363	0	0	0	10	02/01/2034	1
31404M	ZX	9		06/01/2013	MBS PAYDOWN		421	421	415	423	0	(2)	0	(2)	0	421	0	0	0	10	04/01/2034	1
31405R	AK	2		06/01/2013	MBS PAYDOWN		280,075	280,075	283,927	278,495	0	1,581	0	1,581	0	280,075	0	0	0	6,662	10/01/2034	1
31407J	DD	1		06/01/2013	MBS PAYDOWN		593,403	593,403	636,610	604,244	0	(10,841)	0	(10,841)	0	593,403	0	0	0	16,014	09/01/2036	1
31408J	E7	2		06/01/2013	MBS PAYDOWN		1,047	1,047	1,035	1,045	0	2	0	2	0	1,047	0	0	0	24	01/01/2036	1
31410G	KP	7		06/01/2013	MBS PAYDOWN		942,497	942,497	1,011,123	981,641	0	(39,143)	0	(39,143)	0	942,497	0	0	0	25,407	08/01/2037	1
31410G	RA	3		06/01/2013	MBS PAYDOWN		1,598,198	1,598,198	1,714,567	1,628,019	0	(29,821)	0	(29,821)	0	1,598,198	0	0	0	43,430	12/01/2037	1
31410K	BJ	2		06/01/2013	MBS PAYDOWN		6,452	6,452	6,678	6,452	0	(1)	0	(1)	0	6,452	0	0	0	176	10/01/2035	1
31410K	JX	3		06/01/2013	MBS PAYDOWN		1,583,658	1,583,658	1,658,386	1,596,240	0	(12,582)	0	(12,582)	0	1,583,658	0	0	0	39,697	04/01/2038	1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31410K JY 1	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	101,739,037	92,939,383	100,057,173	99,750,220	0	..(1,086,618)	0	0	0	0	0	98,663,602	0	3,075,435	3,075,435	1,873,523	05/01/2038	1.....	
31410K KG 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	48,138	48,138	50,183	48,333	0	(196)	0	0	0	0	0	48,138	0	0	0	1,299	12/01/2028	1.....	
31410K XL 3	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	28,258,505	25,840,656	28,005,376	27,921,252	0	(438,200)	0	0	0	0	0	27,483,052	0	775,453	775,453	520,891	10/01/2038	1.....	
31410K YX 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	22,603	22,603	23,281	22,735	0	(132)	0	0	0	0	0	22,603	0	0	0	592	07/01/2035	1.....	
31410V JM 3	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	49,446	49,446	50,991	49,339	0	107	0	0	0	0	0	49,446	0	0	0	1,505	10/01/2036	1.....	
31411A AV 7	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	15	15	16	15	0	0	0	0	0	0	0	15	0	0	0	0	10/01/2036	1.....	
31412D 7C 6	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,981	1,981	2,008	1,966	0	14	0	0	0	0	0	1,981	0	0	0	50	12/01/2036	1.....	
31412D 7E 2	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	681	681	691	677	0	4	0	0	0	0	0	681	0	0	0	17	12/01/2036	1.....	
31413B PH 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	616,679	616,679	651,416	622,448	0	(5,768)	0	0	0	0	0	616,679	0	0	0	15,659	08/01/2037	1.....	
31413K PK 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	242,055	242,055	248,069	243,036	0	(981)	0	0	0	0	0	242,055	0	0	0	5,996	11/01/2037	1.....	
31416B L7 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	697,043	697,043	737,123	703,939	0	(6,896)	0	0	0	0	0	697,043	0	0	0	17,503	09/01/2037	1.....	
31416B RR 1	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	55,043,163	50,123,081	54,618,495	54,355,988	0	(835,524)	0	0	0	0	0	53,520,464	0	1,522,699	1,522,699	1,010,401	07/01/2038	1.....	
31416C JV 9	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	897,835	897,835	940,903	905,723	0	(7,888)	0	0	0	0	0	897,835	0	0	0	22,181	11/01/2038	1.....	
31417A SA 8	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	43,735,265	41,388,535	42,604,324	42,782,048	0	(202,048)	0	0	0	0	0	42,580,001	0	1,155,264	1,155,264	486,791	12/01/2041	1.....	
31417B HU 4	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	44,826,706	43,381,218	42,908,431	42,915,141	0	148,334	0	0	0	0	0	43,063,475	0	1,763,231	1,763,231	437,398	03/01/2042	1.....	
31417B ZM 2	FED NATIONAL MTG ASSN.....	04/01/2013	VARIOUS.....	48,169,984	46,618,671	47,631,170	47,575,482	0	(20,649)	0	0	0	0	0	47,554,833	0	615,151	615,151	470,035	05/01/2042	1.....	
31417Y UH 8	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	3,454,816	3,454,816	3,363,857	3,443,051	0	11,765	0	0	0	0	0	3,454,816	0	0	0	57,270	12/01/2040	1.....	
31419B BT 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	5,346,796	5,346,796	5,373,948	5,349,198	0	(2,402)	0	0	0	0	0	5,346,796	0	0	0	88,273	02/01/2041	1.....	
31419F FW 1	FED NATIONAL MTG ASSN.....	06/01/2013	MBS PAYDOWN.....	1,685,162	1,685,162	1,640,861	1,680,778	0	4,384	0	0	0	0	0	1,685,162	0	0	0	27,823	11/01/2040	1.....	
38375G B3 4	GOVERNMENT NATL MTG ASSN.....	06/16/2013	MBS PAYDOWN.....	2,405,604	2,405,604	2,408,611	2,405,934	0	(330)	0	0	0	0	0	2,405,604	0	0	0	6,088	08/16/2042	1.....	
38376V 4G 9	GOVERNMENT NATL MTG ASSN.....	06/16/2013	MBS PAYDOWN.....	3,366,328	3,366,328	3,414,719	3,377,599	0	(11,271)	0	0	0	0	0	3,366,328	0	0	0	12,938	02/16/2040	1.....	
38378A LC 3	GOVERNMENT NATL MTG ASSN.....	06/16/2013	MBS PAYDOWN.....	948,568	948,568	949,457	948,614	0	(46)	0	0	0	0	0	948,568	0	0	0	2,406	11/16/2041	1.....	
820922 AV 4	SHEARSON LEHMAN CMO INC.....	05/01/2013	VARIOUS.....	928,385	928,385	787,662	922,879	0	5,506	0	0	0	0	0	928,385	0	0	0	21,995	05/01/2017	1.....	
91203* CN 2	FHA #86 USGI.....	06/01/2013	MBS PAYDOWN.....	83,708	83,708	84,048	83,708	0	0	0	0	0	0	0	83,708	0	0	0	2,809	07/01/2018	1.....	
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						512,690,402	486,486,250	504,984,471	504,417,675	0	..(3,409,786)	0	0	0	501,007,908	0	11,682,495	11,682,495	7,565,022	XXX...	XXX...
Bonds - Industrial and Miscellaneous																						
00101J AB 2	ADT CORP/THE.....	05/03/2013	DIRECT.....	13,696,985	13,727,000	13,694,604	13,695,881	0	1,104	0	0	0	0	0	13,696,985	0	0	0	397,702	07/15/2022	2FE.....	
00111@ AA 2	AES HAWAII INC.....	06/30/2013	VARIOUS.....	534,673	534,673	563,770	535,541	0	(868)	0	0	0	0	0	534,673	0	0	0	9,183	06/30/2022	4.....	
00130H BC 8	AES CORP/THE.....	05/17/2013	PREREFUNDED.....	474,989	450,000	490,500	479,750	0	(9,561)	0	0	0	0	0	470,189	0	4,799	4,799	24,800	03/01/2014	3FE.....	
00217* AB 5	ARI FIRST LLC.....	06/28/2013	SINKING FUND REDEMPTION.....	537,055	537,055	537,055	537,055	0	0	0	0	0	0	0	537,055	0	0	0	13,074	07/28/2016	2.....	
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....	06/01/2013	MBS PAYDOWN.....	13,594	13,594	13,340	13,582	0	12	0	0	0	0	0	13,594	0	0	0	144	08/25/2035	3FM.....	
007903 AR 8	ADVANCED MICRO DEVICES INC.....	06/19/2013	CREDIT SUISSE FIRST BOSTON.....	729,750	700,000	742,000	737,095	0	(5,643)	0	0	0	0	0	731,452	0	(1,702)	(1,702)	29,859	12/15/2017	4FE.....	
01877K AB 9	ALLIANCE PIPELINE LP.....	06/30/2013	SINKING FUND REDEMPTION.....	257,143	257,143	257,143	257,143	0	0	0	0	0	0	0	257,143	0	0	0	0	12/31/2019	1FE.....	
023650 AH 7	AMERICA WEST AIRLINES INC.....	04/02/2013	SINKING FUND REDEMPTION.....	457,459	457,459	457,459	457,459	0	0	0	0	0	0	0	457,459	0	0	0	16,240	04/02/2021	4AM.....	
03011* AJ 0	AMERICAN STORES CO.....	06/30/2013	VARIOUS.....	1,133,580	1,133,580	1,133,580	1,133,753	0	(173)	0	0	0	0	0	1,133,580	0	0	0	94,554	05/31/2014	3.....	

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
032166 AQ 3	AMSOUTH BANK NA.....	04/01/2013	MATURITY.....	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	363,750	04/01/2013	3FE.....	
03235M AA 0	AMTRAK/PENN STN LEASE TR.....	06/15/2013	SINKING FUND REDEMPTION.....	1,246,000	1,246,000	1,251,764	1,246,141	1,251,764	1,246,141	0	(141)	0	(141)	0	1,246,000	0	0	0	59,185	06/15/2017	1.....	
05070G AA 6	AUDATEX NORTH AMERICA INC.....	06/24/2013	DIRECT.....	924,772	860,000	929,875	23,202,734	860,000	929,875	0	0	(5,103)	0	(5,103)	0	924,772	0	0	0	30,476	06/15/2018	3FE.....
053332 AD 4	AUTOZONE INC.....	06/01/2013	MATURITY.....	26,450,000	26,450,000	22,985,815	23,202,734	26,450,000	22,985,815	0	0	0	0	0	23,202,734	0	3,247,267	3,247,267	578,594	06/01/2013	2FE.....	
05508R AD 8	B&G FOODS INC.....	06/04/2013	PREREFUNDED.....	362,102	335,000	360,125	23,202,734	335,000	360,125	0	0	(1,548)	0	(1,548)	0	358,577	0	3,525	3,525	9,863	01/15/2018	4FE.....
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....	06/01/2013	MBS PAYDOWN.....	13,259	13,259	12,865	13,253	13,259	12,865	0	0	6	0	6	0	13,259	0	0	0	198	12/25/2035	6FE.....
05567Y AA 7	BURLINGTON NORTH SANTA FE.....	04/01/2013	SINKING FUND REDEMPTION.....	688,692	688,692	688,692	688,692	688,692	688,692	0	0	0	0	0	688,692	0	0	0	17,104	04/01/2023	1FE.....	
059500 AM 0	BANC OF AMERICA COMM MTGE INC.....	06/01/2013	MBS PAYDOWN.....	0	1,381,011	83,962	22,562	83,962	83,962	61,400	0	0	0	61,400	0	83,962	0	(83,962)	(83,962)	0	07/10/2044	1FM.....
07387B EN 9	BEAR STEARNS COMM MTGE SECS.....	06/27/2013	DIRECT.....	0	9,800	9,800	0	9,800	9,800	0	0	0	0	0	9,800	0	(9,800)	(9,800)	0	12/11/2040	12*.....	
07388L AR 1	BEAR STEARNS COMM MTGE SECS.....	06/27/2013	DIRECT.....	0	75,066	75,066	0	75,066	75,066	0	0	0	0	0	75,066	0	(75,066)	(75,066)	0	09/11/2041	12*.....	
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....	06/01/2013	MBS PAYDOWN.....	41,837	41,837	39,549	41,671	41,837	39,549	166	0	166	0	166	0	41,837	0	0	0	440	06/25/2030	1FM.....
097793 AA 1	BONANZA CREEK ENERGY INC.....	04/16/2013	VARIOUS.....	81,171	79,000	79,000	0	79,000	79,000	0	0	0	0	0	79,000	0	2,171	2,171	126	04/15/2021	4FE.....	
126650 AN 0	CVS CORP.....	06/10/2013	SINKING FUND REDEMPTION.....	45,321	45,321	45,321	45,321	45,321	45,321	0	0	0	0	0	45,321	0	0	0	1,172	10/10/2025	2AM.....	
126650 AQ 3	CVS CORP.....	06/10/2013	SINKING FUND REDEMPTION.....	128,865	128,865	128,865	128,865	128,865	128,865	0	0	0	0	0	128,865	0	0	0	3,110	01/10/2026	2AM.....	
126650 BP 4	CVS LEASE PASS THROUGH.....	06/10/2013	SINKING FUND REDEMPTION.....	190,694	190,694	187,093	190,479	190,694	187,093	0	0	214	0	214	0	190,694	0	0	0	4,799	12/10/2028	1AM.....
1267H0 DF 9	CABCO-TEX CAPITAL BUNDLE.....	04/01/2013	SINKING FUND REDEMPTION.....	1,736,000	1,736,000	253,991	1,749,041	1,736,000	253,991	0	(13,041)	0	(13,041)	0	1,736,000	0	0	0	0	10/01/2031	1FE.....	
14040E HG 0	CAPITAL ONE BANK.....	06/13/2013	MATURITY.....	27,000,000	27,000,000	28,703,100	27,121,813	27,000,000	28,703,100	0	(121,813)	0	(121,813)	0	27,000,000	0	0	0	877,500	06/13/2013	2FE.....	
156431 AJ 7	CENTURY ALUMINUM CO.....	06/04/2013	PREREFUNDED.....	351,313	350,000	351,313	0	350,000	351,313	0	0	(1,313)	0	(1,313)	0	350,000	0	1,313	1,313	15,478	05/15/2014	4FE.....
171232 AM 3	CHUBB CORP.....	04/01/2013	MATURITY.....	9,000,000	9,000,000	8,955,711	8,997,002	9,000,000	8,955,711	0	0	2,998	0	2,998	0	9,000,000	0	0	0	234,000	04/01/2013	1FE.....
172441 AS 6	CINEMARK USA INC.....	06/24/2013	CALLED THRU ISSUER at 112.035.....	504,158	450,000	498,375	0	450,000	498,375	0	0	(3,613)	0	(3,613)	0	494,762	0	9,395	9,395	20,377	06/15/2019	4FE.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....	06/01/2013	MBS PAYDOWN.....	20,213	20,213	15,247	19,039	20,213	15,247	0	0	0	0	0	19,039	0	1,174	1,174	223	05/25/2035	1FM.....	
19864H AQ 0	COLUMBIA UNIVERSITY.....	04/15/2013	SINKING FUND REDEMPTION.....	1,100,000	1,100,000	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	39,545	10/17/2016	1FE.....	
20029P AN 9	COMCAST CABLE COMMUNICATIONS.....	06/15/2013	MATURITY.....	40,000,000	40,000,000	40,458,100	40,021,941	40,000,000	40,458,100	0	0	(21,941)	0	(21,941)	0	40,000,000	0	0	0	1,425,000	06/15/2013	1FE.....
202795 FJ 4	COMMONWEALTH EDISON.....	04/15/2013	MATURITY.....	12,500,000	12,500,000	13,847,750	12,544,807	12,500,000	13,847,750	0	0	(44,807)	0	(44,807)	0	12,500,000	0	0	0	476,563	04/15/2013	1FE.....
204012 AF 5	COMMUNITY PROGRAM LOAN TRUST.....	04/01/2013	MBS PAYDOWN.....	333,427	333,427	217,540	335,554	333,427	217,540	0	0	(2,126)	0	(2,126)	0	333,427	0	0	0	7,502	10/01/2029	1FM.....
20605P AA 9	CONCHO RESOURCES INC.....	06/04/2013	PREREFUNDED.....	1,090,604	1,020,000	1,109,525	526,290	1,020,000	1,109,525	0	0	(13,412)	0	(13,412)	0	1,084,658	0	5,946	5,946	36,311	10/01/2017	3FE.....
210518 BY 1	CONSUMERS ENERGY COMPANY.....	06/28/2013	CALLED THRU ISSUER at 100.000.....	6,500,000	6,500,000	6,535,184	6,502,976	6,500,000	6,535,184	0	(988)	0	(988)	0	6,501,988	0	(1,988)	(1,988)	339,083	02/15/2014	1FE.....	
21987H AN 5	CORP BOND BACKED CTF-A1.....	05/15/2013	SINKING FUND REDEMPTION.....	715,015	715,015	708,272	713,077	715,015	708,272	0	1,938	0	1,938	0	715,015	0	0	0	23,238	11/15/2017	2AM.....	
224044 BF 3	COX COMMUNICATIONS INC.....	06/01/2013	MATURITY.....	5,000,000	5,000,000	5,005,100	4,999,898	5,000,000	5,005,100	0	102	0	102	0	5,000,000	0	0	0	115,625	06/01/2013	2FE.....	
22541S WR 5	CS FIRST BOSTON MTGE SECS.....	06/27/2013	DIRECT.....	0	149,126	149,126	0	149,126	149,126	0	0	0	0	0	149,126	0	(149,126)	(149,126)	0	07/15/2036	6Z*.....	
22545M AN 7	CREDIT SUISSE MTGE CAP CERTS.....	06/01/2013	MBS PAYDOWN.....	0	3,256,339	373,520	373,520	3,256,339	373,520	0	0	0	0	0	373,520	0	(373,519)	(373,519)	286,010	09/15/2039	1FM.....	
226819 C# 5	CROCKER NATL BK SF CALF.....	06/01/2013	MBS PAYDOWN.....	2,627	2,627	1,648	2,595	2,627	1,648	0	0	32	0	32	0	2,627	0	0	0	52	04/01/2019	1FE.....
25087* AA 1	DETROIT INTERNATIONAL BRIDGE.....	06/02/2013	SINKING FUND REDEMPTION.....	144,745	144,745	144,745	144,745	144,745	144,745	0	0	0	0	0	144,745	0	0	0	2,884	09/02/2014	2FE.....	
25470X AR 6	DISH DBS CORP.....	06/24/2013	CALLED THRU ISSUER at 100.000.....	600,000	600,000	600,000	0	600,000	600,000	0	0	0	0	0	600,000	0	0	0	2,167	05/15/2017	3FE.....	

SCHEDULE D - PART 4

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

QE05.24

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
256677 AA 3	DOLLAR GENERAL CORP.....			04/24/2013	RBC CAPITAL MARKETS.....		617,969	565,000	591,131	589,190	0	(1,634)	0	(1,634)	0	587,556	0	30,413	30,413	18,580	07/15/2017	3FE.....
264411 AC 3	DUKE REALTY LP.....			05/15/2013	MATURITY.....		26,000,000	26,000,000	25,979,720	25,996,445	0	3,555	0	3,555	0	26,000,000	0	0	0	601,250	05/15/2013	2FE.....
26884A AQ 6	ERP OPERATING LP.....			04/01/2013	MATURITY.....		23,500,000	23,500,000	23,456,660	23,494,688	0	5,312	0	5,312	0	23,500,000	0	0	0	611,000	04/01/2013	2FE.....
271790 AF 4	EAST COAST POWER LLC.....			03/31/2013	SINKING FUND REDEMPTION.....		437,435	437,435	399,159	399,159	0	0	0	0	0	399,159	0	38,276	38,276	16,483	06/30/2017	2FE.....
278058 DF 6	EATON CORP.....			05/15/2013	MATURITY.....		10,500,000	10,500,000	10,933,230	10,544,436	0	(44,436)	0	(44,436)	0	10,500,000	0	0	0	257,250	05/15/2013	2FE.....
29266R D# 2	ENERGIZER HOLDINGS INC.....			06/30/2013	MATURITY.....		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	265,625	06/30/2013	2.....
29481# AC 7	ERGON INC.....			05/20/2013	SINKING FUND REDEMPTION.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,988	05/20/2018	2FE.....
29717P AC 1	ESSEX PORTFOLIO LP.....			05/01/2013	DIRECT.....		21,348,290	21,553,000	21,335,315	21,341,483	0	6,806	0	6,806	0	21,348,290	0	0	0	555,588	08/15/2022	2FE.....
297425 AF 7	ESTERLINE TECHNOLOGIES CORP.....			04/09/2013	CALLED THRU ISSUER at 102.208		485,489	475,000	492,219	487,463	0	(232)	0	(232)	0	487,231	0	(1,741)	(1,741)	19,056	03/01/2017	3FE.....
31331F AB 7	FEDERAL EXPRESS CORP.....			05/22/2013	SINKING FUND REDEMPTION.....		2,119,436	2,119,436	2,279,294	2,123,687	0	(4,251)	0	(4,251)	0	2,119,436	0	0	0	92,831	05/22/2015	3AM.....
34529M AC 6	FORD CREDIT AUTO OWNER TRUST.....			06/15/2013	MBS PAYDOWN.....		1,428,774	1,428,774	1,428,552	1,429,264	0	(490)	0	(490)	0	1,428,774	0	0	0	5,508	10/15/2014	1FE.....
36228C XK 4	GS MTGE SECS CORP.....			06/27/2013	DIRECT.....		0	28,796	28,796	0	0	0	0	0	0	28,796	0	(28,796)	(28,796)	0	04/10/2038	1Z*.....
393505 SJ 2	GREEN TREE FINANCIAL CORP.....			06/15/2013	MBS PAYDOWN.....		107,669	107,669	107,619	107,421	0	248	0	248	0	107,669	0	0	0	3,244	03/15/2028	1FE.....
413875 AJ 4	HARRIS CORP.....			05/28/2013	CALLED THRU ISSUER at 110.739		20,265,151	18,300,000	18,185,625	18,261,183	0	6,682	0	6,682	0	18,267,865	0	1,997,286	1,997,286	602,375	10/01/2015	2FE.....
44967# AD 7	IMC HOME EQUITY LOAN TRUST.....			06/01/2013	MBS PAYDOWN.....		2,527	2,527	2,526	2,527	0	0	0	0	0	2,527	0	0	0	87	07/25/2025	1.....
455665 AK 5	INDIANTOWN COGENERATION.....			06/15/2013	SINKING FUND REDEMPTION.....		1,170,957	1,170,957	1,340,403	1,174,455	0	(3,498)	0	(3,498)	0	1,170,957	0	0	0	58,958	12/15/2020	2FE.....
46625M PV 5	JP MORGAN CHASE COMM MTGE.....			06/01/2013	MBS PAYDOWN.....		0	1,902,812	1,955,288	0	0	0	0	0	0	0	0	0	0	60,663	12/12/2034	1FM.....
46625Y C7 6	JP MORGAN CHASE COMM MTGE.....			05/01/2013	MBS PAYDOWN.....		0	883,333	240,356	10,909	229,447	0	0	229,447	0	240,356	0	(240,356)	(240,356)	0	12/12/2044	6FM.....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			06/01/2013	MBS PAYDOWN.....		0	293	34	2	32	0	0	32	0	34	0	(34)	(34)	0	04/15/2043	1FM.....
46629E AA 1	JP MORGAN ALT LOAN TRUST.....			04/01/2013	MBS PAYDOWN.....		2,140	2,140	1,386	2,160	0	0	0	0	0	2,160	0	(20)	(20)	39	09/25/2036	1FM.....
46630V AU 6	JP MORGAN CHASE COMM MTGE.....			06/01/2013	MBS PAYDOWN.....		0	685,152	62,083	0	62,083	0	0	62,083	0	62,083	0	(62,083)	(62,083)	0	02/12/2049	1FM.....
46631B AR 6	JP MORGAN CHASE COMM MTGE.....			06/27/2013	DIRECT.....		0	503,726	503,726	0	0	0	0	0	0	503,726	0	(503,726)	(503,726)	0	06/15/2049	1Z*.....
48020U AA 6	JONES GRP/APP GRP HLDG/A.....			04/16/2013	BARCLAYS CAPITAL.....		516,455	485,000	503,900	503,210	0	(668)	0	(668)	0	502,542	0	13,913	13,913	19,699	03/15/2019	4FE.....
49228R AC 7	KERN RIVER FUNDING CORP.....			06/30/2013	VARIOUS.....		1,073,529	1,073,529	1,102,499	1,075,053	0	(1,879)	0	(1,879)	0	1,072,752	0	778	778	28,124	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP.....			06/30/2013	VARIOUS.....		159,222	159,222	156,286	158,891	0	331	0	331	0	159,222	0	0	0	3,408	04/30/2018	1FE.....
494492 AA 9	KINCAID GENERATION LLC.....			05/21/2013	CALLED THRU ISSUER at 100.000		10,502,798	10,502,798	10,201,575	10,356,070	0	5,712	0	5,712	0	10,361,781	0	141,017	141,017	2,862,190	06/15/2020	2FE.....
52108H RM 8	LB-UBS COMM MTGE TRUST.....			04/11/2013	MBS PAYDOWN.....		2,000,000	2,000,000	2,009,961	1,999,665	0	335	0	335	0	2,000,000	0	0	0	32,307	02/15/2037	1FM.....
530718 AC 9	LIBERTY INTERACTIVE LLC.....			05/15/2013	MATURITY.....		485,000	485,000	499,688	491,890	0	(6,890)	0	(6,890)	0	485,000	0	0	0	13,823	05/15/2013	3FE.....
53961* BJ 4	LOCAL INITIATIVES SUPPORT CORP.....			04/15/2013	SINKING FUND REDEMPTION.....		1,752,381	1,752,381	1,752,381	1,752,381	0	0	0	0	0	1,752,381	0	0	0	59,143	07/15/2014	4.....
59022H EB 4	MERRILL LYNCH MTGE TRUST.....			06/27/2013	DIRECT.....		0	81,077	81,077	0	0	0	0	0	0	81,077	0	(81,077)	(81,077)	0	08/12/2039	6Z*.....
59549P AA 6	MID-STATE TRUST.....			04/01/2013	MBS PAYDOWN.....		60,949	60,949	60,949	60,949	0	0	0	0	0	60,949	0	0	0	2,539	04/01/2030	2AM.....
616912 AA 9	MORGANBERRY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		697,178	697,178	711,121	697,150	0	27	0	27	0	697,178	0	0	0	27,197	03/31/2019	1FE.....
617451 AQ 2	MORGAN STANLEY CAPITAL I.....			04/01/2013	MBS PAYDOWN.....		0	4,717,642	724,749	646,599	78,150	0	0	78,150	0	724,749	0	(724,749)	(724,749)	84,724	09/15/2042	4FM.....
61745M NX 7	MORGAN STANLEY CAPITAL I.....			06/01/2013	MBS PAYDOWN.....		292,863	292,863	271,918	292,863	0	0	0	0	0	292,863	0	0	0	8,193	04/15/2033	1FM.....

SCHEDULE D - PART 4

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

QE05.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
61751X AM	2	MORGAN STANLEY CAPITAL I.....	.....	05/01/2013	VARIOUS.....	.....	.....0	710,474	158,152	29,467	128,687	0	0	128,687	0	158,155	0	...(158,155)	...(158,155)	6,357	11/12/2049	1FM.....
61805* AA	7	MORRIS FAMILY/WALMART.....	.....	06/10/2013	MBS PAYDOWN.....	.....	.....85,262	85,262	93,994	85,515	0	(253)	0	(253)	0	85,262	0	0	0	2,899	09/10/2017	1.....
62425* AA	5	MOUNTAIN PRAIRIE WIND LLC.....	.....	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....284,622	284,622	284,622	284,622	0	0	0	0	0	284,622	0	0	0	9,336	03/25/2030	2FE.....
63534P AD	9	NATIONAL CITY BANK.....	.....	05/01/2013	MATURITY.....	.....	.....1,000,000	1,000,000	990,550	999,470	0	530	0	530	0	1,000,000	0	0	0	23,125	05/01/2013	1FE.....
649705 JJ	0	NYC IND DEVELMNT AGENCY.....	.....	06/11/2013	MBS PAYDOWN.....	.....	.....259,867	259,867	219,589	260,761	0	(894)	0	(894)	0	259,867	0	0	0	9,538	09/11/2018	4.....
67088C AA	5	OMX TIMBER FIN INV LLC 2.....	.....	04/11/2013	DIRECT.....	.....	.....2,378,232	3,894,476	298,655	310,892	0	0	0	0	0	310,892	0	..2,067,341	..2,067,341	0	01/29/2020	6.....
677071 AA	0	OHANA MILITARY COMM.....	.....	04/01/2013	SINKING FUND REDEMPTION.....	.....	.....120,000	120,000	120,201	120,201	0	0	0	0	0	120,201	0	(201)	(201)	3,283	10/01/2021	1FE.....
67773# AE	0	OHIO VALLEY ELECTRIC CORP.....	.....	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....207,200	207,200	207,200	207,200	0	0	0	0	0	207,200	0	0	0	6,112	02/15/2026	2.....
67773# AF	7	OHIO VALLEY ELECTRIC CORP.....	.....	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....52,181	52,181	52,181	52,181	0	0	0	0	0	52,181	0	0	0	1,539	02/15/2026	2.....
67773# AG	5	OHIO VALLEY ELECTRIC CORP.....	.....	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....52,597	52,597	52,597	52,597	0	0	0	0	0	52,597	0	0	0	1,552	02/15/2026	2.....
679580 C#	5	OLD DOMINION FREIGHT LINE INC.....	.....	04/25/2013	SINKING FUND REDEMPTION.....	.....	.....734,694	734,694	734,694	734,694	0	0	0	0	0	734,694	0	0	0	21,490	04/25/2016	2.....
679580 C@	7	OLD DOMINION FREIGHT LINE INC.....	.....	04/25/2013	SINKING FUND REDEMPTION.....	.....	.....979,592	979,592	979,592	979,592	0	0	0	0	0	979,592	0	0	0	28,653	04/25/2016	2.....
68209# AB	8	OMEGA LEASING(US) (NO 2) LLC.....	.....	04/12/2013	SINKING FUND REDEMPTION.....	.....	.....85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	1,511	07/12/2017	1.....
743947 AB	9	PRUDENTIAL HOME MTGE SECS.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....4,572	4,572	4,434	4,579	0	(8)	0	(8)	0	4,572	0	0	0	166	08/28/2022	1FM.....
74731@ AB	5	QUAD GRAPHICS INC.....	.....	06/15/2013	SINKING FUND REDEMPTION.....	.....	.....681,818	681,818	681,818	681,818	0	0	0	0	0	681,818	0	0	0	27,409	06/15/2016	3.....
74731@ BU	2	QUAD GRAPHICS INC.....	.....	04/10/2013	SINKING FUND REDEMPTION.....	.....	.....625,000	625,000	660,713	622,722	0	2,278	0	2,278	0	625,000	0	0	0	23,313	04/10/2016	3.....
74955D AA	9	RGS (AEGCO) FUNDING CO.....	.....	06/07/2013	SINKING FUND REDEMPTION.....	.....	.....28,093	28,093	28,093	28,093	0	0	0	0	0	28,093	0	0	0	1,378	12/07/2022	3AM.....
74955D AB	7	RGS (AEGCO) FUNDING CO.....	.....	06/07/2013	SINKING FUND REDEMPTION.....	.....	.....576,748	576,748	647,379	576,616	0	132	0	132	0	576,748	0	0	0	28,318	12/07/2022	4AM.....
74955E AA	7	RGS (I&M) FUNDING CORP.....	.....	06/07/2013	SINKING FUND REDEMPTION.....	.....	.....44,146	44,146	44,146	44,117	0	29	0	29	0	44,146	0	0	0	2,165	12/07/2022	2AM.....
74955E AB	5	RGS (I&M) FUNDING CORP.....	.....	06/07/2013	SINKING FUND REDEMPTION.....	.....	.....299,676	299,676	326,371	299,603	0	73	0	73	0	299,676	0	0	0	14,714	12/07/2022	3AM.....
75281A AJ	8	RANGE RESOURCES CORP.....	.....	05/02/2013	CALLED THRU ISSUER at 103.625	.....	.....481,856	465,000	496,969	488,491	0	(6,634)	0	(6,634)	0	481,856	0	0	0	16,949	05/01/2018	3FE.....
758766 AE	9	REGAL ENTERTAINMENT GROUP.....	.....	06/13/2013	PREREFUNDED.....	.....	.....349,988	306,000	345,015	0	0	(359)	0	(359)	0	344,656	0	5,331	5,331	3,836	08/15/2018	4FE.....
75933* AC	8	REILLY MTG GROUP INC.....	.....	05/01/2013	MBS PAYDOWN.....	.....	.....217,904	217,904	134,297	217,904	0	0	0	0	0	217,904	0	0	0	6,739	01/25/2024	1FE.....
76111X WD	1	RESIDENTIAL FUNDING MTGE SECS.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....8,441	8,441	8,332	8,433	0	8	0	8	0	8,441	0	0	0	108	08/25/2035	4FM.....
76159@ AB	3	CARGILL INC.....	.....	06/30/2013	SINKING FUND REDEMPTION.....	.....	.....42,576	42,576	42,576	42,576	0	(1)	0	(1)	0	42,576	0	0	0	1,123	10/30/2013	1.....
79548K KP	2	SALOMON BROTHERS MTGE SECS.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....273	273	278	273	0	0	0	0	0	273	0	0	0	3	04/25/2024	1FM.....
832696 C*	7	J.M. SMUCKER COMPANY.....	.....	04/01/2013	SINKING FUND REDEMPTION.....	.....	.....625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	17,344	04/01/2022	2.....
841281 AA	6	SOUTHBURY CREDIT LB.....	.....	06/02/2013	MBS PAYDOWN.....	.....	.....493,637	493,637	495,468	493,578	0	59	0	59	0	493,637	0	0	0	14,761	09/02/2014	1FM.....
85571N AC	3	STARZ LLC / STARZ FINANCE CORP.....	.....	05/24/2013	DIRECT.....	.....	.....509,439	500,000	510,000	0	0	(561)	0	(561)	0	509,439	0	0	0	17,431	09/15/2019	3FE.....
85746* AW	0	AIRBUS IND GE/WIL TR/ST BK.....	.....	03/30/2013	VARIOUS.....	.....	.....101,060	101,060	101,060	101,040	0	20	0	20	0	101,060	0	0	0	4,068	09/30/2015	1.....
85746* AY	6	AIRBUS IND GE/WIL TR/ST BK.....	.....	04/12/2013	SINKING FUND REDEMPTION.....	.....	.....101,255	101,255	101,255	101,235	0	20	0	20	0	101,255	0	0	0	4,076	10/12/2015	1.....
858271 AA	7	STEELRIVER TRANSMISSION.....	.....	06/30/2013	SINKING FUND REDEMPTION.....	.....	.....293,861	293,861	293,861	293,861	0	0	0	0	0	293,861	0	0	0	10,381	06/30/2017	2FE.....
86359A NG	4	STRUCTURED ASSET SECURITIES CORP.....	.....	06/01/2013	MBS PAYDOWN.....	.....	.....85,087	85,087	87,766	85,954	0	(867)	0	(867)	0	85,087	0	0	0	2,054	03/25/2033	3FM.....
86736@ AA	6	SUNFLOWER ELECTRIC COOP.....	.....	06/30/2013	SINKING FUND REDEMPTION.....	.....	.....265,355	265,355	209,308	262,751	0	2,604	0	2,604	0	265,355	0	0	0	10,614	12/31/2016	3.....
87316Y AC	5	ONCOR ELECTRIC DELIVERY TRANS BOND.....	.....	05/15/2013	MBS PAYDOWN.....	.....	.....1,204,184	1,204,184	1,199,472	1,201,594	0	2,590	0	2,590	0	1,204,184	0	0	0	31,851	05/15/2018	1FE.....

SCHEDULE D - PART 4

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

QE05.26

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
88031V AA 7	TENASKA GATEWAY PARTNERS.....			06/30/2013	VARIOUS.....		207,350	207,350	207,350	207,350	0	0	0	0	0	207,350	0	0	0	6,274	12/30/2023	2FE.....
88033G BJ 8	TENET HEALTHCARE CORP.....			05/30/2013	CALLED THRU ISSUER at 113.318		708,238	625,000	703,125	0	0	(794)	0	(794)	0	702,331	0	5,906	5,906	22,958	07/01/2019	3FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....			06/20/2013	MBS PAYDOWN.....		245,822	245,822	245,822	245,822	0	0	0	0	0	245,822	0	0	0	6,525	03/20/2018	2.....
89235Y AC 9	TOYOTA AUTO RECEIVABLES OWNER TRUST....			04/15/2013	MBS PAYDOWN.....		369,059	369,059	369,027	369,400	0	(341)	0	(341)	0	369,059	0	0	0	1,279	02/18/2014	1FE.....
90357# AW 6	BNSF RAILWAY CORPORATION.....			04/02/2013	SINKING FUND REDEMPTION.....		529,530	529,530	529,530	529,530	0	0	0	0	0	529,530	0	0	0	14,589	04/01/2024	1.....
90357# AX 4	BNSF RAILWAY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		721,413	721,413	721,413	721,413	0	0	0	0	0	721,413	0	0	0	19,875	04/01/2024	1.....
90357# AY 2	BNSF RAILWAY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		496,497	496,497	496,497	496,497	0	0	0	0	0	496,497	0	0	0	13,678	04/01/2024	1.....
90357# AZ 9	BNSF RAILWAY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		88,947	88,947	88,947	88,947	0	0	0	0	0	88,947	0	0	0	2,450	04/01/2024	1.....
90357# BA 3	BNSF RAILWAY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		24,683	24,683	24,683	24,683	0	0	0	0	0	24,683	0	0	0	.680	04/01/2024	1.....
90357# BB 1	BNSF RAILWAY CORPORATION.....			04/01/2013	SINKING FUND REDEMPTION.....		62,692	62,692	62,692	62,692	0	0	0	0	0	62,692	0	0	0	1,727	04/01/2024	1.....
908594 AB 0	UNION TANK CAR CO.....			06/01/2013	SINKING FUND REDEMPTION.....		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	51,273	06/01/2019	1.....
911551 AA 7	US ARMY HOSP CASH MGMT.....			06/01/2013	SINKING FUND REDEMPTION.....		251,481	251,481	251,481	251,481	0	0	0	0	0	251,481	0	0	0	7,840	05/01/2032	1.....
91324P AE 2	UNITEDHEALTH GROUP INC.....			04/01/2013	MATURITY.....		23,850,000	23,850,000	23,810,409	23,845,231	0	4,769	0	4,769	0	23,850,000	0	0	0	581,344	04/01/2013	1FE.....
91913Y AG 5	VALERO ENERGY CORP.....			06/15/2013	MATURITY.....		27,000,000	27,000,000	26,915,000	26,993,954	0	6,046	0	6,046	0	27,000,000	0	0	0	641,250	06/15/2013	2FE.....
92966* AA 7	WABASH VALLEY POWER ASSOC.....			04/30/2013	SINKING FUND REDEMPTION.....		113,229	113,229	106,612	112,590	0	639	0	639	0	113,229	0	0	0	2,876	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....			04/30/2013	SINKING FUND REDEMPTION.....		113,580	113,580	113,580	113,580	0	0	0	0	0	113,580	0	0	0	3,487	01/31/2028	1.....
931142 BT 9	WAL-MART STORES INC.....			05/01/2013	MATURITY.....		6,250,000	6,250,000	5,872,373	6,227,261	0	22,739	0	22,739	0	6,250,000	0	0	0	142,188	05/01/2013	1FE.....
94403* AY 2	WAWA INC.....			05/04/2013	SINKING FUND REDEMPTION.....		4,060,000	4,060,000	4,060,000	4,060,000	0	0	0	0	0	4,060,000	0	0	0	119,161	05/04/2016	2FE.....
971807 AC 6	WILMINGTON TRUST CORP.....			04/15/2013	MATURITY.....		20,000,000	20,000,000	19,892,533	19,993,088	0	6,912	0	6,912	0	20,000,000	0	0	0	487,500	04/15/2013	2FE.....
97186M AA 1	WILSHIRE ALABAMA PART LLC.....			05/15/2013	SINKING FUND REDEMPTION.....		16,958	16,958	17,534	17,000	0	(43)	0	(43)	0	16,958	0	0	0	.775	03/01/2014	1.....
976656 BX 5	WISCONSIN ELECTRIC POWER.....			05/15/2013	MATURITY.....		9,800,000	9,800,000	9,792,062	9,798,701	0	1,299	0	1,299	0	9,800,000	0	0	0	220,500	05/15/2013	1FE.....
981468 AA 9	WORLD FINANCIAL PROPERTIES.....			06/01/2013	MBS PAYDOWN.....		700,311	700,311	697,077	699,972	0	339	0	339	0	700,311	0	0	0	22,204	09/01/2013	1FM.....
983130 AN 5	WYNN LAS VEGAS CAPITAL CORP.....			05/22/2013	PREREFUNDED.....		482,153	450,000	497,070	487,169	0	(9,085)	0	(9,085)	0	478,084	0	4,068	4,068	19,786	11/01/2017	3FE.....
C0128# AC 4	A&O GLYCOL CO LTD.....		A..	05/13/2013	SINKING FUND REDEMPTION.....		262,857	262,857	262,857	262,817	0	.40	0	.40	0	262,857	0	0	0	10,422	11/13/2013	2.....
C3322# AA 6	ENERMARK INC.....		A..	06/19/2013	SINKING FUND REDEMPTION.....		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	59,580	06/19/2014	2.....
007924 AF 0	AEGON NV.....		F...	06/01/2013	MATURITY.....		15,000,000	15,000,000	14,996,250	14,998,641	0	1,359	0	1,359	0	15,000,000	0	0	0	356,250	06/01/2013	1FE.....
46270A AB 9	IRIS II SPV LTD.....		F...	04/04/2013	MATURITY.....		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	528,106	04/04/2013	1FE.....
62886H AG 6	NCL CORP.....		R...	06/28/2013	CALLED THRU ISSUER at 116.881		333,111	285,000	325,969	0	0	(1,582)	0	(1,582)	0	324,387	0	8,724	8,724	3,234	11/15/2018	4FE.....
74050U A@ 6	PREMIER FARNELL PLC.....		F...	06/13/2013	MATURITY.....		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	182,975	06/13/2013	2.....
80932R AG 0	SCOTLAND INTL BV HBOS.....		F...	05/23/2013	MATURITY.....		35,000,000	35,000,000	33,804,580	34,921,089	0	78,911	0	78,911	0	35,000,000	0	0	0	743,750	05/23/2013	2FE.....
867232 AB 6	SUNCORP-METWAY LTD.....		F...	06/15/2013	MATURITY.....		15,000,000	15,000,000	14,959,500	14,997,076	0	2,924	0	2,924	0	15,000,000	0	0	0	346,875	06/15/2013	1FE.....
G1696# AE 6	BUNZL PLC.....		F...	05/03/2013	MATURITY.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	141,000	05/03/2013	2.....
G4691* AG 4	IAWS FINANCE PPL LIMITED.....		F...	05/12/2013	MATURITY.....		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	209,950	05/12/2013	2.....
G5241# AB 3	KERRY GROUP FINL SER.....		F...	04/30/2013	MATURITY.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	249,500	04/30/2013	2.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
G5963# AA 1	MEGGITT PLC.....	F...	06/10/2013	MATURITY.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	214,400	06/10/2013	2.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					628,863,413	642,430,321	626,103,349	617,250,913	559,799	(161,591)	0	398,208	0	623,770,871	0	5,092,542	5,092,542	17,660,260	XXX...	..XXX...

Bonds - Hybrid Securities

003723 AA 1	ABN AMRO NA HOLDING CAP.....	F...	04/03/2013	CALLED THRU ISSUER at 100.000		71,565,000	71,565,000	75,021,353	71,565,000	0	0	0	0	0	71,565,000	0	0	0	986,748	01/01/9999	4AM.....
4899999.	Total - Bonds - Hybrid Securities.....					71,565,000	71,565,000	75,021,353	71,565,000	0	0	0	0	0	71,565,000	0	0	0	986,748	XXX...	..XXX...
8399997.	Total - Bonds - Part 4.....					2,252,248,252	2,218,300,752	2,246,497,729	1,934,314,576	559,799	(3,762,341)	0	(3,202,542)	(917,536)	2,234,636,818	714,161	16,897,274	17,611,435	39,544,587	XXX...	..XXX...
8399999.	Total - Bonds.....					2,252,248,252	2,218,300,752	2,246,497,729	1,934,314,576	559,799	(3,762,341)	0	(3,202,542)	(917,536)	2,234,636,818	714,161	16,897,274	17,611,435	39,544,587	XXX...	..XXX...

Preferred Stocks - Industrial and Miscellaneous

23317H 50 8	DDR CORP.....	.....	05/06/2013	CALLED THRU ISSUER at 25.000	72,991.000	1,824,775	25.00	1,824,775	1,824,775	0	0	0	0	0	1,824,775	0	0	0	73,293	XXX...	P4LFE..
74340W 30 1	PROLOGIS INC.....	.....	04/19/2013	CALLED THRU ISSUER at 25.000	84,700.000	2,117,500	25.00	2,118,163	2,118,163	0	0	0	0	0	2,118,163	0	(663)	(663)	43,276	XXX...	P3LFE..
74340W 40 0	PROLOGIS INC.....	.....	04/19/2013	CALLED THRU ISSUER at 25.000	339,300.000	8,482,500	25.00	8,537,253	8,537,253	0	0	0	0	0	8,537,253	0	(54,753)	(54,753)	173,361	XXX...	P3LFE..
74340W 50 9	PROLOGIS INC.....	.....	04/19/2013	CALLED THRU ISSUER at 25.000	348,905.000	8,722,625	25.00	8,679,095	8,679,095	0	0	0	0	0	8,679,095	0	43,530	43,530	288,210	XXX...	P3LFE..
74340W 60 8	PROLOGIS INC.....	.....	04/19/2013	CALLED THRU ISSUER at 25.000	269,120.000	6,728,000	25.00	6,712,678	6,712,678	0	0	0	0	0	6,712,678	0	15,322	15,322	230,855	XXX...	P3LFE..
74340W 70 7	PROLOGIS INC.....	.....	04/19/2013	CALLED THRU ISSUER at 25.000	280,406.000	7,010,150	25.00	7,010,150	7,010,150	0	0	0	0	0	7,010,150	0	0	0	249,444	XXX...	P3LFE..
948741 88 9	WEINGARTEN REALTY INVESTORS.....	.....	06/05/2013	CALLED THRU ISSUER at 25.000	387,428.000	9,685,700	25.00	9,679,646	9,679,646	0	0	0	0	0	9,679,646	0	6,054	6,054	237,335	XXX...	P3LFE..
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					44,571,250	XXX.....	44,561,760	44,561,760	0	0	0	0	0	44,561,760	0	9,490	9,490	1,295,774	XXX...	..XXX...
8999997.	Total - Preferred Stocks - Part 4.....					44,571,250	XXX.....	44,561,760	44,561,760	0	0	0	0	0	44,561,760	0	9,490	9,490	1,295,774	XXX...	..XXX...
8999999.	Total - Preferred Stocks.....					44,571,250	XXX.....	44,561,760	44,561,760	0	0	0	0	0	44,561,760	0	9,490	9,490	1,295,774	XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

28225C 80 6	EGAIN CORP.....	.....	06/26/2013	MERRILL LYNCH INC.....	30,405.000	265,845	XXX.....	251,445	0	0	0	0	0	0	251,445	0	14,400	14,400	0	XXX...	L.....
695127 10 0	PACIRA PHARMACEUTICALS INC.....	.....	06/10/2013	VARIOUS.....	62,325.000	1,843,806	XXX.....	1,840,702	0	0	0	0	0	0	1,840,702	0	3,104	3,104	0	XXX...	L.....
87612G 10 1	TARGA RESOURCES CORP.....	.....	05/21/2013	GOLDMAN SACHS.....	7,756.000	528,560	XXX.....	528,882	0	0	0	0	0	0	528,882	0	(322)	(322)	0	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					2,638,211	XXX.....	2,621,029	0	0	0	0	0	0	2,621,029	0	17,182	17,182	0	XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....					2,638,211	XXX.....	2,621,029	0	0	0	0	0	0	2,621,029	0	17,182	17,182	0	XXX...	..XXX...
9799999.	Total - Common Stocks.....					2,638,211	XXX.....	2,621,029	0	0	0	0	0	0	2,621,029	0	17,182	17,182	0	XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....					47,209,461	XXX.....	47,182,789	44,561,760	0	0	0	0	0	47,182,789	0	26,672	26,672	1,295,774	XXX...	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					2,299,457,713	XXX.....	2,293,680,518	1,978,876,336	559,799	(3,762,341)	0	(3,202,542)	(917,536)	2,281,819,607	714,161	16,923,946	17,638,107	40,840,361	XXX...	..XXX...

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

QE05.27

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, Counterparty Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
#403703 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	428,279	0	181,489	.....	.....181,489	(246,789)	0	0	0	428,279	.....	001.....
#403718 EFA CALL 59.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	132,119	0	55,987	.....	.....55,987	(76,132)	0	0	0	132,119	.....	001.....
#403704 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	217,435	0	57,055	.....	.....57,055	(160,380)	0	0	0	217,435	.....	001.....
#403719 EFA CALL 62.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	67,076	0	17,601	.....	.....17,601	(49,475)	0	0	0	67,076	.....	001.....
#403705 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	125,004	0	28,304	.....	.....28,304	(96,700)	0	0	0	125,004	.....	001.....
#403720 EFA CALL 64.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	38,562	0	8,732	.....	.....8,732	(29,831)	0	0	0	38,562	.....	001.....
#403706 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	47,847	0	11,887	.....	.....11,887	(35,961)	0	0	0	47,847	.....	001.....
#403721 EFA CALL 67.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	14,760	0	3,667	.....	.....3,667	(11,093)	0	0	0	14,760	.....	001.....
#403707 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	17,048	0	5,997	.....	.....5,997	(11,050)	0	0	0	17,048	.....	001.....
#403722 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	5,259	0	1,850	.....	.....1,850	(3,409)	0	0	0	5,259	.....	001.....
#403708 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..158,434	...9,078,268	EFA UP.....	0	6,337	0	2,434	.....	.....2,434	(3,904)	0	0	0	6,337	.....	001.....
#403723 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	...48,875	...2,800,538	EFA UP.....	0	1,955	0	751	.....	.....751	(1,204)	0	0	0	1,955	.....	001.....
#373606 EFA CALL 09.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..200,483	..11,487,676	EFA UP.....	695,676	0	0	524,680	.....	.....524,680	(170,996)	0	0	0	695,676	.....	001.....
#373607 EFA CALL 10.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..180,026	..10,315,490	EFA UP.....	491,471	0	0	307,217	.....	.....307,217	(184,254)	0	0	0	491,471	.....	001.....
#373608 EFA CALL 11.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..169,640	...9,720,372	EFA UP.....	308,745	0	0	136,006	.....	.....136,006	(172,739)	0	0	0	308,745	.....	001.....
#373609 EFA CALL 12.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..169,640	...9,720,372	EFA UP.....	230,710	0	0	77,809	.....	.....77,809	(152,901)	0	0	0	230,710	.....	001.....
#373610 EFA CALL 13.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..274,964	..15,755,437	EFA UP.....	233,719	0	0	54,143	.....	.....54,143	(179,576)	0	0	0	233,719	.....	001.....
#373644 EFA CALL 14.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..603,947	..34,606,163	EFA UP.....	368,408	0	0	70,369	.....	.....70,369	(298,039)	0	0	0	368,408	.....	001.....
#373611 EFA CALL 15.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	09/19/2012	01/17/2014	..612,257	..35,082,326	EFA UP.....	153,064	0	0	22,640	.....	.....22,640	(130,425)	0	0	0	153,064	.....	001.....
#374202 EFA CALL 24.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	..100,242	...5,743,867	EFA UP.....	320,774	0	0	262,341	.....	.....262,341	(58,433)	0	0	0	320,774	.....	001.....
#374203 EFA CALL 25.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	...90,013	...5,157,745	EFA UP.....	225,033	0	0	153,609	.....	.....153,609	(71,424)	0	0	0	225,033	.....	001.....
#374204 EFA CALL 26.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	...84,820	...4,860,186	EFA UP.....	132,319	0	0	68,003	.....	.....68,003	(64,316)	0	0	0	132,319	.....	001.....
#374205 EFA CALL 27.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	...84,820	...4,860,186	EFA UP.....	84,820	0	0	38,905	.....	.....38,905	(45,915)	0	0	0	84,820	.....	001.....
#374206 EFA CALL 28.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	..137,482	...7,877,719	EFA UP.....	89,363	0	0	27,072	.....	.....27,072	(62,292)	0	0	0	89,363	.....	001.....
#374207 EFA CALL 29.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	..301,974	...17,303,110	EFA UP.....	166,086	0	0	35,184	.....	.....35,184	(130,901)	0	0	0	166,086	.....	001.....
#374208 EFA CALL 30.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/21/2012	01/17/2014	..306,129	..17,541,192	EFA UP.....	85,716	0	0	11,320	.....	.....11,320	(74,396)	0	0	0	85,716	.....	001.....
#374695 EFA CALL 10.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..180,026	..10,315,490	EFA UP.....	453,666	0	0	307,217	.....	.....307,217	(146,448)	0	0	0	453,666	.....	001.....
#374696 EFA CALL 11.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..169,640	...9,720,372	EFA UP.....	271,424	0	0	136,006	.....	.....136,006	(135,418)	0	0	0	271,424	.....	001.....
#374697 EFA CALL 12.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..169,640	...9,720,372	EFA UP.....	203,568	0	0	77,809	.....	.....77,809	(125,759)	0	0	0	203,568	.....	001.....
#374698 EFA CALL 13.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..274,964	..15,755,437	EFA UP.....	206,223	0	0	54,143	.....	.....54,143	(152,080)	0	0	0	206,223	.....	001.....
#374699 EFA CALL 14.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..603,948	..34,606,220	EFA UP.....	332,171	0	0	70,369	.....	.....70,369	(261,803)	0	0	0	332,171	.....	001.....
#374700 EFA CALL 15.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..612,258	..35,082,383	EFA UP.....	183,677	0	0	22,640	.....	.....22,640	(161,038)	0	0	0	183,677	.....	001.....
#374694 EFA CALL 9.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	09/24/2012	01/17/2014	..200,484	..11,487,733	EFA UP.....	641,549	0	0	524,683	.....	.....524,683	(116,866)	0	0	0	641,549	.....	001.....
#377336 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	..100,242	...5,743,867	EFA UP.....	285,690	0	0	262,341	.....	.....262,341	(23,348)	0	0	0	285,690	.....	001.....
#377337 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	...90,013	...5,157,745	EFA UP.....	195,328	0	0	153,609	.....	.....153,609	(41,720)	0	0	0	195,328	.....	001.....
#377338 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	...84,820	...4,860,186	EFA UP.....	117,052	0	0	68,003	.....	.....68,003	(49,049)	0	0	0	117,052	.....	001.....
#377339 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	...84,820	...4,860,186	EFA UP.....	83,972	0	0	38,905	.....	.....38,905	(45,067)	0	0	0	83,972	.....	001.....
#377340 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	..137,482	...7,877,719	EFA UP.....	79,740	0	0	27,072	.....	.....27,072	(52,668)	0	0	0	79,740	.....	001.....
#377341 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	..301,974	...17,303,110	EFA UP.....	120,790	0	0	35,184	.....	.....35,184	(85,605)	0	0	0	120,790	.....	001.....
#377342 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/05/2012	01/17/2014	..306,129	..17,541,192	EFA UP.....	45,919	0	0	11,320	.....	.....11,320	(34,600)	0	0	0	45,919	.....	001.....
#377973 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	..100,242	...5,743,867	EFA UP.....	249,542	0	0	262,341	.....	.....262,341	12,799	0	0	0	249,542	.....	001.....
#377974 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	...90,013	...5,157,745	EFA UP.....	167,865	0	0	153,609	.....	.....153,609	(14,257)	0	0	0	167,865	.....	001.....
#377975 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	...84,820	...4,860,186	EFA UP.....	97,899	0	0	68,003	.....	.....68,003	(29,896)	0	0	0	97,899	.....	001.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#377976 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	..84,820	4,860,186	EFA UP.....	68,984	0	0	38,905	.....	.....38,905	(30,079)	0	0	0	68,984	.....	001.....
#377977 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	..137,482	7,877,719	EFA UP.....	63,407	0	0	27,072	.....	.....27,072	(36,335)	0	0	0	63,407	.....	001.....
#377978 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	..301,974	17,303,110	EFA UP.....	92,948	0	0	35,184	.....	.....35,184	(57,763)	0	0	0	92,948	.....	001.....
#377979 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/11/2012	01/17/2014	..306,129	17,541,192	EFA UP.....	31,470	0	0	11,320	.....	.....11,320	(20,150)	0	0	0	31,470	.....	001.....
#382616 EFA CALL 58.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..220,532	12,636,484	EFA UP.....	549,345	0	0	577,150	.....	.....577,150	27,805	0	0	0	549,345	.....	001.....
#382617 EFA CALL 60.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..198,029	11,347,062	EFA UP.....	365,264	0	0	337,939	.....	.....337,939	(27,325)	0	0	0	365,264	.....	001.....
#382618 EFA CALL 63.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..186,604	10,692,409	EFA UP.....	208,717	0	0	149,606	.....	.....149,606	(59,110)	0	0	0	208,717	.....	001.....
#382619 EFA CALL 65.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..186,604	10,692,409	EFA UP.....	145,047	0	0	85,590	.....	.....85,590	(59,457)	0	0	0	145,047	.....	001.....
#382620 EFA CALL 68.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..302,460	17,330,958	EFA UP.....	131,207	0	0	59,557	.....	.....59,557	(71,650)	0	0	0	131,207	.....	001.....
#382621 EFA CALL 70.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..664,343	38,066,854	EFA UP.....	191,663	0	0	77,406	.....	.....77,406	(114,257)	0	0	0	191,663	.....	001.....
#382622 EFA CALL 75.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..673,484	38,590,633	EFA UP.....	67,348	0	0	24,904	.....	.....24,904	(42,445)	0	0	0	67,348	.....	001.....
#401026 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2014	1,175	962,912	MXEA.....	0	69,198	0	87,312	.....	.....87,312	18,114	0	0	0	69,198	.....	003.....
#401027 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2014	1,175	962,912	MXEA.....	0	0	0	(28,063)	.....	.....(28,063)	(28,063)	0	0	0	0	.....	003.....
#405697 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	02/15/2013	02/14/2014	1,040	852,250	MXEA.....	0	64,010	0	80,290	.....	.....80,290	16,280	0	0	0	64,010	.....	003.....
#405698 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	02/15/2013	02/14/2014	1,040	852,250	MXEA.....	0	0	0	(28,111)	.....	.....(28,111)	(28,111)	0	0	0	0	.....	003.....
#414650 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	898	735,948	MXEA.....	53,891	57,917	0	53,891	.....	.....53,891	(4,026)	0	0	0	57,917	.....	003.....
#414651 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	898	735,948	MXEA.....	0	0	0	(17,974)	.....	.....(17,974)	(17,974)	0	0	0	0	.....	003.....
#419433 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	04/16/2013	04/14/2014	1,087	890,823	MXEA.....	65,985	0	0	81,165	.....	.....81,165	15,180	0	0	0	65,985	.....	003.....
#419434 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	04/16/2013	04/14/2014	1,087	890,823	MXEA.....	0	0	0	(31,041)	.....	.....(31,041)	(31,041)	0	0	0	0	.....	003.....
#423135 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	871	713,448	MXEA.....	54,736	0	0	45,105	.....	.....45,105	(9,631)	0	0	0	54,736	.....	003.....
#423136 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	871	713,448	MXEA.....	0	0	0	(16,126)	.....	.....(16,126)	(16,126)	0	0	0	0	.....	003.....
#428929 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	06/17/2013	06/16/2014	1,225	1,004,246	MXEA.....	0	74,914	0	96,289	.....	.....96,289	21,375	0	0	0	74,914	.....	003.....
#428930 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	06/17/2013	06/16/2014	1,225	1,004,246	MXEA.....	0	0	0	(40,862)	.....	.....(40,862)	(40,862)	0	0	0	0	.....	003.....
#364784 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	1,122	919,568	MSCIEAFE.....	61,343	0	0	193,600	.....	.....193,600	132,257	0	0	0	61,343	.....	003.....
#364789 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	1,122	919,568	MSCIEAFE.....	0	0	0	(73,651)	.....	.....(73,651)	(73,651)	0	0	0	0	.....	003.....
#379382 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/16/2012	10/14/2013	938	768,714	MXEA.....	53,010	0	0	117,414	.....	.....117,414	64,405	0	0	0	53,010	.....	003.....
#379383 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	10/16/2012	10/14/2013	938	768,714	MXEA.....	0	0	0	(41,534)	.....	.....(41,534)	(41,534)	0	0	0	0	.....	003.....
#385188 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	11/15/2012	11/14/2013	1,793	1,469,531	MXEA.....	102,141	0	0	318,387	.....	.....318,387	216,247	0	0	0	102,141	.....	003.....
#385192 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	11/15/2012	11/14/2013	1,793	1,469,531	MXEA.....	0	0	0	(153,624)	.....	.....(153,624)	(153,624)	0	0	0	0	.....	003.....
#394474 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/16/2013	1,054	864,010	MXEA.....	59,234	0	0	110,354	.....	.....110,354	51,121	0	0	0	59,234	.....	003.....
#394475 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/16/2013	1,054	864,010	MXEA.....	0	0	0	(40,202)	.....	.....(40,202)	(40,202)	0	0	0	0	.....	003.....
#400984 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	2,859	1,397,262	Russel2000.....	0	88,515	0	334,165	.....	.....334,165	245,650	0	0	0	88,515	.....	003.....
#400985 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	2,859	1,397,262	Russel2000.....	0	0	0	(196,390)	.....	.....(196,390)	(196,390)	0	0	0	0	.....	003.....
#405684 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	2,084	1,018,612	Russel2000.....	0	0	0	(104,853)	.....	.....(104,853)	(104,853)	0	0	0	0	.....	003.....
#414716 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	2,167	1,059,082	Russel2000.....	71,208	0	0	168,500	.....	.....168,500	97,292	0	0	0	71,208	.....	003.....
#414717 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	2,167	1,059,082	Russel2000.....	0	0	0	(85,406)	.....	.....(85,406)	(85,406)	0	0	0	0	.....	003.....
#414718 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	133	65,166	Russel2000.....	0	4,826	0	10,368	.....	.....10,368	5,542	0	0	0	4,826	.....	003.....
#414719 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	133	65,166	Russel2000.....	0	0	0	(4,759)	.....	.....(4,759)	(4,759)	0	0	0	0	.....	003.....
#419486 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	04/16/2013	04/14/2014	2,109	1,030,621	Russel2000.....	0	69,703	0	209,879	.....	.....209,879	140,176	0	0	0	69,703	.....	003.....
#419487 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	04/16/2013	04/14/2014	2,109	1,030,621	Russel2000.....	0	0	0	(120,916)	.....	.....(120,916)	(120,916)	0	0	0	0	.....	003.....
#423144 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	1,807	883,005	Russel2000.....	62,510	0	0	118,139	.....	.....118,139	55,629	0	0	0	62,510	.....	003.....
#423145 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	1,807	883,005	Russel2000.....	0	0	0	(58,695)	.....	.....(58,695)	(58,695)	0	0	0	0	.....	003.....
#428880 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/16/2014	2,017	985,549	Russel2000.....	0	71,712	0	139,559	.....	.....139,559	67,847	0	0	0	71,712	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#428881 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/16/2014	2,017	985,549	Russel2000.....	0	0	0	(72,452)	.....	.....(72,452)	(72,452)	0	0	0	0	003.....	
#429406 RTY CALL	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/16/2014	140	68,276	Russel2000.....	0	27,928	0	9,668	.....	.....9,668	(18,260)	0	0	0	27,928	003.....	
#429407 RTY CALL	LIFE HEDGE	N/A	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/16/2014	140	68,276	Russel2000.....	0	(22,505)	0	(4,575)	.....	.....(4,575)	17,930	0	0	0	22,505	003.....	
#373203 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	09/17/2012	09/16/2013	2,447	1,196,098	Russel2000.....	76,723	0	0	303,363	.....	.....303,363	226,639	0	0	0	76,723	003.....	
#373204 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	09/17/2012	09/16/2013	2,447	1,196,098	Russel2000.....	0	0	0	(164,960)	.....	.....(164,960)	(164,960)	0	0	0	0	003.....	
#379345 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	2,156	1,053,596	Russel2000.....	65,556	0	0	318,073	.....	.....318,073	252,517	0	0	0	65,556	003.....	
#379346 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	2,156	1,053,596	Russel2000.....	0	0	0	(197,467)	.....	.....(197,467)	(197,467)	0	0	0	0	003.....	
#385269 RTY CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	3,402	1,662,831	Russel2000.....	95,128	0	0	713,095	.....	.....713,095	617,967	0	0	0	95,128	003.....	
#385270 RTY CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	3,402	1,662,831	Russel2000.....	0	0	0	(525,369)	.....	.....(525,369)	(525,369)	0	0	0	0	003.....	
#394425 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	2,460	1,202,236	Russel2000.....	72,917	0	0	377,591	.....	.....377,591	304,674	0	0	0	72,917	003.....	
#394426 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	12/17/2012	12/16/2013	2,460	1,202,236	Russel2000.....	0	0	0	(247,779)	.....	.....(247,779)	(247,779)	0	0	0	0	003.....	
#280457 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	08/16/2011	08/14/2014	1,491	1,197,209	S&P500.....	221,183	0	0	616,629	.....	.....616,629	395,446	0	0	0	221,183	003.....	
#400891 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2014	18,154	14,580,280	S&P500.....	0	1,066,487	0	2,965,557	.....	.....2,965,557	1,899,070	0	0	0	1,066,487	003.....	
#400892 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2014	18,154	14,580,280	S&P500.....	0	0	0	(1,180,452)	.....	.....(1,180,452)	(1,180,452)	0	0	0	0	003.....	
#400894 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2016	231	185,465	S&P500.....	0	32,844	0	55,464	.....	.....55,464	22,620	0	0	0	32,844	003.....	
#400895 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	01/15/2013	01/14/2016	231	185,465	S&P500.....	0	0	0	(7,493)	.....	.....(7,493)	(7,493)	0	0	0	0	003.....	
#333601 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	02/15/2012	02/17/2015	877	704,347	S&P500.....	148,071	0	0	263,220	.....	.....263,220	115,149	0	0	0	148,071	003.....	
#333602 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	02/15/2012	02/17/2015	877	704,347	S&P500.....	0	0	0	(12,847)	.....	.....(12,847)	(12,847)	0	0	0	0	003.....	
#405627 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	13,006	10,445,962	S&P500.....	0	757,076	0	1,735,134	.....	.....1,735,134	978,058	0	0	0	757,076	003.....	
#405629 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	405	325,000	S&P500.....	0	55,166	0	87,605	.....	.....87,605	32,439	0	0	0	55,166	003.....	
#405628 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/14/2014	13,006	10,445,962	S&P500.....	0	0	0	(601,462)	.....	.....(601,462)	(601,462)	0	0	0	0	003.....	
#405631 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/16/2016	405	325,000	S&P500.....	0	0	0	(10,755)	.....	.....(10,755)	(10,755)	0	0	0	0	003.....	
#238064 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	1,364	1,095,812	S&P500.....	227,492	0	0	448,558	.....	.....448,558	221,066	0	0	0	227,492	003.....	
#238065 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	1,364	1,095,812	S&P500.....	(10,616)	0	0	(5,045)	.....	.....(5,045)	5,571	0	0	0	10,616	003.....	
#338338 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/16/2015	1,645	1,321,007	S&P500.....	280,603	0	0	425,126	.....	.....425,126	144,523	0	0	0	280,603	003.....	
#338339 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/16/2015	1,645	1,321,007	S&P500.....	0	0	0	(24,002)	.....	.....(24,002)	(24,002)	0	0	0	0	003.....	
#414685 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2016	185	148,206	S&P500.....	0	26,099	0	36,402	.....	.....36,402	10,303	0	0	0	26,099	003.....	
#414686 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2013	03/14/2016	185	148,206	S&P500.....	0	0	0	(4,142)	.....	.....(4,142)	(4,142)	0	0	0	0	003.....	
#414722 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	14,247	11,442,185	S&P500.....	0	840,484	0	1,570,473	.....	.....1,570,473	729,990	0	0	0	840,484	003.....	
#414723 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	14,247	11,442,185	S&P500.....	0	0	0	(486,855)	.....	.....(486,855)	(486,855)	0	0	0	0	003.....	
#414724 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	849	681,848	S&P500.....	0	55,120	0	93,586	.....	.....93,586	38,466	0	0	0	55,120	003.....	
#414725 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/14/2014	849	681,848	S&P500.....	0	0	0	(21,440)	.....	.....(21,440)	(21,440)	0	0	0	0	003.....	
#245495 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	1,258	1,010,254	S&P500.....	201,856	0	0	374,618	.....	.....374,618	172,762	0	0	0	201,856	003.....	
#245496 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	1,258	1,010,254	S&P500.....	0	0	0	(3,629)	.....	.....(3,629)	(3,629)	0	0	0	0	003.....	
#419361 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	664	533,020	S&P500.....	0	45,353	0	70,725	.....	.....70,725	25,372	0	0	0	45,353	003.....	
#419362 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	664	533,020	S&P500.....	0	0	0	(16,932)	.....	.....(16,932)	(16,932)	0	0	0	0	003.....	
#419437 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	04/16/2013	04/14/2014	17,186	13,802,989	S&P500.....	0	1,055,379	0	1,831,474	.....	.....1,831,474	776,095	0	0	0	1,055,379	003.....	
#419438 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	04/16/2013	04/14/2014	17,186	13,802,989	S&P500.....	0	0	0	(584,506)	.....	.....(584,506)	(584,506)	0	0	0	0	003.....	
#419439 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	04/16/2013	04/14/2016	796	639,629	S&P500.....	0	115,368	0	153,809	.....	.....153,809	38,441	0	0	0	115,368	003.....	
#419440 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661.....	04/16/2013	04/14/2016	796	639,629	S&P500.....	0	0	0	(17,750)	.....	.....(17,750)	(17,750)	0	0	0	0	003.....	
#342862 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/14/2015	940	754,759	S&P500.....	153,703	0	0	252,390	.....	.....252,390	98,687	0	0	0	153,703	003.....	
#342863 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/14/2015	940	754,759	S&P500.....	0	0	0	(16,714)	.....	.....(16,714)	(16,714)	0	0	0	0	003.....	
#346333 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	05/15/2012	05/14/2015	1,358	1,090,642	S&P500.....	211,776	0	0	426,493	.....	.....426,493	214,717	0	0	0	211,776	003.....	

QE063

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#346334 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	05/15/2012	05/14/2015	1,358	1,090,642	S&P500	0	0	0	(42,190)		(42,190)	(42,190)	0	0	0	0	003	
#423093 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/14/2014	17,099	13,732,658	S&P500	0	1,077,794	0	1,142,677		1,142,677	64,883	0	0	0	1,077,794	003	
#423095 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/14/2014	17,099	13,732,658	S&P500	0	0	0	(289,689)		(289,689)	(289,689)	0	0	0	0	003	
#423096 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/16/2016	194	155,424	S&P500	0	29,789	0	30,459		30,459	670	0	0	0	29,789	003	
#423097 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/16/2016	194	155,424	S&P500	0	0	0	(3,002)		(3,002)	(3,002)	0	0	0	0	003	
#423195 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	628	504,508	S&P500	0	44,076	0	41,980		41,980	(2,097)	0	0	0	44,076	003	
#423196 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	628	504,508	S&P500	0	0	0	(7,698)		(7,698)	(7,698)	0	0	0	0	003	
#423197 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	104	83,278	S&P500	0	8,084	0	6,929		6,929	(1,155)	0	0	0	8,084	003	
#423198 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	104	83,278	S&P500	0	0	0	(775)		(775)	(775)	0	0	0	0	003	
#355783 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	06/15/2012	06/15/2015	1,253	1,005,988	S&P500	207,037	0	0	384,951		384,951	177,913	0	0	0	207,037	003	
#355784 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	06/15/2012	06/15/2015	1,253	1,005,988	S&P500	0	0	0	(38,593)		(38,593)	(38,593)	0	0	0	0	003	
#428871 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	16,066	12,902,846	S&P500	0	1,070,396	0	1,302,030		1,302,030	231,634	0	0	0	1,070,396	003	
#428872 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	16,066	12,902,846	S&P500	0	0	0	(389,742)		(389,742)	(389,742)	0	0	0	0	003	
#428873 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	959	770,292	S&P500	0	71,369	0	77,730		77,730	6,361	0	0	0	71,369	003	
#428874 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	959	770,292	S&P500	0	0	0	(17,464)		(17,464)	(17,464)	0	0	0	0	003	
#428875 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	189	151,408	S&P500	0	15,697	0	15,279		15,279	(418)	0	0	0	15,697	003	
#428876 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	189	151,408	S&P500	0	0	0	(2,176)		(2,176)	(2,176)	0	0	0	0	003	
#428903 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	06/17/2013	06/14/2016	238	191,102	S&P500	0	39,163	0	40,264		40,264	1,101	0	0	0	39,163	003	
#428904 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	06/17/2013	06/14/2016	238	191,102	S&P500	0	0	0	(4,370)		(4,370)	(4,370)	0	0	0	0	003	
#364724 RTY CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	08/15/2012	08/14/2013	2,377	1,161,896	Russel2000	0	0	0	(265,467)		(265,467)	(265,467)	0	0	0	0	003	
#360787 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	1,559	1,252,118	S&P500	240,028	0	0	458,987		458,987	218,959	0	0	0	240,028	003	
#360788 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	07/17/2012	07/14/2015	1,559	1,252,118	S&P500	0	0	0	(44,958)		(44,958)	(44,958)	0	0	0	0	003	
#364720 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	08/15/2012	08/14/2013	15,241	12,240,841	S&P500	0	0	0	(1,155,413)		(1,155,413)	(1,155,413)	0	0	0	0	003	
#290333 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI... E58DKGMJYYYJLN8C3868	09/15/2011	09/15/2014	2,518	2,022,612	S&P500	402,549	0	0	1,007,204		1,007,204	604,655	0	0	0	402,549	003	
#290334 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI... E58DKGMJYYYJLN8C3868	09/15/2011	09/15/2014	2,518	2,022,612	S&P500	0	0	0	(78,477)		(78,477)	(78,477)	0	0	0	0	003	
#373100 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	09/17/2012	09/16/2013	21,409	17,194,087	S&P500	1,298,203	0	0	3,291,843		3,291,843	1,993,640	0	0	0	1,298,203	003	
#373102 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	09/17/2012	09/16/2013	21,409	17,194,087	S&P500	0	0	0	(941,171)		(941,171)	(941,171)	0	0	0	0	003	
#373106 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	592,517	S&P500	113,189	0	0	173,711		173,711	60,522	0	0	0	113,189	003	
#373104 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	592,517	S&P500	0	0	0	(18,743)		(18,743)	(18,743)	0	0	0	0	003	
#211923 SPX CALL	LIFE HEDGE	N/A	Equity/Index	SCN... O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2013	238	191,147	S&P500	0	0	0	100,954		100,954	100,954	0	0	0	0	003	
#211821 SPX CALL	LIFE HEDGE	N/A	Equity/Index	SCN... O2RNE8IBXP4R0TD8PU41	10/15/2010	10/14/2013	238	191,147	S&P500	38,631	0	0	(950)		(950)	(39,581)	0	0	0	38,631	003	
#379300 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/14/2013	15,088	12,117,865	S&P500	891,252	0	0	2,473,855		2,473,855	1,582,603	0	0	0	891,252	003	
#379303 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/14/2013	15,088	12,117,865	S&P500	0	0	0	(842,624)		(842,624)	(842,624)	0	0	0	0	003	
#379305 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/14/2015	908	729,211	S&P500	131,439	0	0	219,875		219,875	88,436	0	0	0	131,439	003	
#379306 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/14/2015	908	729,211	S&P500	0	0	0	(26,128)		(26,128)	(26,128)	0	0	0	0	003	
#316693 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	11/15/2011	11/14/2014	3,261	2,619,219	S&P500	573,050	0	0	1,179,149		1,179,149	606,100	0	0	0	573,050	003	
#316694 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM... VF1AUT09OCSW5Y7OE568...	11/15/2011	11/14/2014	3,261	2,619,219	S&P500	0	0	0	(74,585)		(74,585)	(74,585)	0	0	0	0	003	
#385181 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	19,720	15,838,122	S&P500	1,115,293	0	0	5,082,954		5,082,954	3,967,661	0	0	0	1,115,293	003	
#385182 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	19,720	15,838,122	S&P500	0	0	0	(2,795,100)		(2,795,100)	(2,795,100)	0	0	0	0	003	
#385183 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	1,252	1,005,314	S&P500	170,078	0	0	390,317		390,317	220,239	0	0	0	170,078	003	
#385184 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	1,252	1,005,314	S&P500	0	0	0	(71,918)		(71,918)	(71,918)	0	0	0	0	003	
#216448 SPX CALL	LIFE HEDGE	N/A	Equity/Index	SCN... O2RNE8IBXP4R0TD8PU41	11/16/2010	11/14/2013	1,206	968,534	S&P500	181,888	0	0	509,175		509,175	327,287	0	0	0	181,888	003	
#216449 SPX CALL	LIFE HEDGE	N/A	Equity/Index	SCN... O2RNE8IBXP4R0TD8PU41	11/16/2010	11/14/2013	1,206	968,534	S&P500	0	0	0	(8,102)		(8,102)	(8,102)	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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#226411 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	1,085	871,351	S&P500.....	173,967	0	0	340,487	.....	.....340,487	166,520	0	0	0	173,967	.....	003.....
#226412 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	1,085	871,351	S&P500.....	(2,276)	0	0	(1,685)	.....	.....(1,685)	591	0	0	0	2,276	.....	003.....
#331527 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/18/2012	01/14/2015	1,642	1,318,878	S&P500.....	272,216	0	0	531,303	.....	.....531,303	259,087	0	0	0	272,216	.....	003.....
#331528 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	01/18/2012	01/14/2015	1,642	1,318,878	S&P500.....	0	0	0	(28,418)	.....	.....(28,418)	(28,418)	0	0	0	0	.....	003.....
#222197 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	1,365	1,096,230	S&P500.....	218,034	0	0	500,637	.....	.....500,637	282,603	0	0	0	218,034	.....	003.....
#222198 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	1,365	1,096,230	S&P500.....	(11,161)	0	0	(3,837)	.....	.....(3,837)	7,325	0	0	0	11,161	.....	003.....
#326824 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/15/2014	2,464	1,979,196	S&P500.....	431,424	0	0	976,865	.....	.....976,865	545,441	0	0	0	431,424	.....	003.....
#326825 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/15/2014	2,464	1,979,196	S&P500.....	0	0	0	(91,476)	.....	.....(91,476)	(91,476)	0	0	0	0	.....	003.....
#394387 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/16/2013	17,240	13,846,467	S&P500.....	981,468	0	0	3,315,921	.....	.....3,315,921	2,334,453	0	0	0	981,468	.....	003.....
#394388 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/16/2013	17,240	13,846,467	S&P500.....	0	0	0	(1,479,261)	.....	.....(1,479,261)	(1,479,261)	0	0	0	0	.....	003.....
#394389 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	468	375,640	S&P500.....	64,893	0	0	123,370	.....	.....123,370	58,477	0	0	0	64,893	.....	003.....
#394390 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	468	375,640	S&P500.....	0	0	0	(18,248)	.....	.....(18,248)	(18,248)	0	0	0	0	.....	003.....
#240151 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	01/14/2014	671	538,664	S&P500.....	108,484	0	0	210,488	.....	.....210,488	102,004	0	0	0	108,484	.....	003.....
#240152 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	01/14/2014	671	538,664	S&P500.....	(4,603)	0	0	(1,042)	.....	.....(1,042)	3,562	0	0	0	4,603	.....	003.....
#240153 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	02/14/2014	1,442	1,158,410	S&P500.....	243,263	0	0	413,705	.....	.....413,705	170,442	0	0	0	243,263	.....	003.....
#240154 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	02/14/2014	1,442	1,158,410	S&P500.....	(11,301)	0	0	(2,039)	.....	.....(2,039)	9,262	0	0	0	11,301	.....	003.....
#240155 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	03/14/2014	258	207,532	S&P500.....	42,442	0	0	84,951	.....	.....84,951	42,508	0	0	0	42,442	.....	003.....
#240156 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BOA..... B4TYDEB6GKMZO031MB27.....	03/18/2011	03/14/2014	258	207,532	S&P500.....	(2,116)	0	0	(956)	.....	.....(956)	1,160	0	0	0	2,116	.....	003.....
#251006 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/17/2011	05/14/2014	1,084	870,234	S&P500.....	173,520	0	0	317,742	.....	.....317,742	144,222	0	0	0	173,520	.....	003.....
#251007 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/17/2011	05/14/2014	1,084	870,234	S&P500.....	0	0	0	(3,668)	.....	.....(3,668)	(3,668)	0	0	0	0	.....	003.....
#259093 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	1,606	1,289,674	S&P500.....	234,911	0	0	560,100	.....	.....560,100	325,189	0	0	0	234,911	.....	003.....
#259094 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	1,606	1,289,674	S&P500.....	0	0	0	(16,347)	.....	.....(16,347)	(16,347)	0	0	0	0	.....	003.....
#267428 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	1,305	1,048,365	S&P500.....	201,934	0	0	401,220	.....	.....401,220	199,287	0	0	0	201,934	.....	003.....
#267437 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	1,305	1,048,365	S&P500.....	0	0	0	(8,082)	.....	.....(8,082)	(8,082)	0	0	0	0	.....	003.....
#280460 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	08/16/2011	08/14/2014	1,491	1,197,209	S&P500.....	0	0	0	(50,276)	.....	.....(50,276)	(50,276)	0	0	0	0	.....	003.....
#247619 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	09/15/2010	09/16/2013	462	371,206	S&P500.....	219,731	0	0	219,731	.....	.....219,731	219,731	0	0	0	0	.....	003.....
#206782 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	09/15/2010	09/16/2013	462	371,206	S&P500.....	70,096	0	0	(5,117)	.....	.....(5,117)	(75,213)	0	0	0	70,096	.....	003.....
#303221 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	10/17/2011	10/14/2014	1,825	1,466,020	S&P500.....	292,459	0	0	743,666	.....	.....743,666	451,207	0	0	0	292,459	.....	003.....
#303222 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	10/17/2011	10/14/2014	1,825	1,466,020	S&P500.....	0	0	0	(67,087)	.....	.....(67,087)	(67,087)	0	0	0	0	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										20,097,789	8,268,081	0	33,681,209	XXX	33,681,209	5,315,340	0	0	0	28,495,027	XXX....	XXX.....
Purchased Options - Hedging Other - Put Options																						
#373598 EFA PUT 01.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..145,750	8,351,475	EFA UP.....	110,770	0	0	7,375	.....	.....7,375	(103,395)	0	0	0	110,770	.....	001.....
#373599 EFA PUT 02.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..125,672	7,201,006	EFA UP.....	162,117	0	0	15,711	.....	.....15,711	(146,406)	0	0	0	162,117	.....	001.....
#373600 EFA PUT 03.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..109,474	6,272,860	EFA UP.....	228,801	0	0	34,358	.....	.....34,358	(194,443)	0	0	0	228,801	.....	001.....
#373601 EFA PUT 04.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..109,474	6,272,860	EFA UP.....	353,601	0	0	73,751	.....	.....73,751	(279,850)	0	0	0	353,601	.....	001.....
#373602 EFA PUT 05.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..96,217	5,513,234	EFA UP.....	365,625	0	0	85,673	.....	.....85,673	(279,952)	0	0	0	365,625	.....	001.....
#373603 EFA PUT 06.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..170,462	9,767,473	EFA UP.....	760,261	0	0	199,481	.....	.....199,481	(560,779)	0	0	0	760,261	.....	001.....
#373604 EFA PUT 07.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..152,047	8,712,293	EFA UP.....	856,025	0	0	266,263	.....	.....266,263	(589,761)	0	0	0	856,025	.....	001.....
#373605 EFA PUT 08.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/19/2012	01/17/2014	..136,463	7,819,330	EFA UP.....	956,606	0	0	353,721	.....	.....353,721	(602,885)	0	0	0	956,606	.....	001.....
#374194 EFA PUT 16.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	72,875	4,175,738	EFA UP.....	51,013	0	0	3,687	.....	.....3,687	(47,325)	0	0	0	51,013	.....	001.....
#374195 EFA PUT 17.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	62,836	3,600,503	EFA UP.....	77,288	0	0	7,856	.....	.....7,856	(69,433)	0	0	0	77,288	.....	001.....
#374196 EFA PUT 18.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	54,737	3,136,430	EFA UP.....	112,211	0	0	17,179	.....	.....17,179	(95,032)	0	0	0	112,211	.....	001.....
#374197 EFA PUT 19.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	54,737	3,136,430	EFA UP.....	169,137	0	0	36,875	.....	.....36,875	(132,262)	0	0	0	169,137	.....	001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#374198 EFA PUT 20.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	...48,109	...2,756,646	EFA UP.....	...178,003	0	0	...42,837	.....	...42,837	...(135,167)	0	0	0	...178,003	.....	001.....
#374199 EFA PUT 21.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	...85,231	...4,883,736	EFA UP.....	...370,755	0	0	...99,741	.....	...99,741	...(271,014)	0	0	0	...370,755	.....	001.....
#374200 EFA PUT 22.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	...76,024	...4,356,175	EFA UP.....	...416,612	0	0	...133,133	.....	...133,133	...(283,479)	0	0	0	...416,612	.....	001.....
#374201 EFA PUT 23.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/21/2012	01/17/2014	...68,232	...3,909,694	EFA UP.....	...470,801	0	0	...176,862	.....	...176,862	...(293,939)	0	0	0	...470,801	.....	001.....
#374681 EFA PUT 1.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...145,750	...8,351,475	EFA UP.....	...116,600	0	0	...7,375	.....	...7,375	...(109,225)	0	0	0	...116,600	.....	001.....
#374683 EFA PUT 2.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...125,672	...7,201,006	EFA UP.....	...163,374	0	0	...15,711	.....	...15,711	...(147,662)	0	0	0	...163,374	.....	001.....
#374684 EFA PUT 3.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...109,474	...6,272,860	EFA UP.....	...235,369	0	0	...34,358	.....	...34,358	...(201,011)	0	0	0	...235,369	.....	001.....
#374685 EFA PUT 4.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...109,474	...6,272,860	EFA UP.....	...352,506	0	0	...73,751	.....	...73,751	...(278,755)	0	0	0	...352,506	.....	001.....
#374686 EFA PUT 5.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...96,218	...5,513,291	EFA UP.....	...369,477	0	0	...85,674	.....	...85,674	...(283,804)	0	0	0	...369,477	.....	001.....
#374687 EFA PUT 6.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...170,462	...9,767,473	EFA UP.....	...768,784	0	0	...199,481	.....	...199,481	...(569,302)	0	0	0	...768,784	.....	001.....
#374692 EFA PUT 7.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...152,048	...8,712,350	EFA UP.....	...869,715	0	0	...266,265	.....	...266,265	...(603,449)	0	0	0	...869,715	.....	001.....
#374693 EFA PUT 8.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	09/24/2012	01/17/2014	...136,464	...7,819,387	EFA UP.....	...979,812	0	0	...353,723	.....	...353,723	...(626,088)	0	0	0	...979,812	.....	001.....
#377328 EFA PUT 30.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...72,875	...4,175,738	EFA UP.....	...47,369	0	0	...3,687	.....	...3,687	...(43,681)	0	0	0	...47,369	.....	001.....
#377329 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...62,836	...3,600,503	EFA UP.....	...73,518	0	0	...7,856	.....	...7,856	...(65,662)	0	0	0	...73,518	.....	001.....
#377330 EFA PUT 40.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...54,737	...3,136,430	EFA UP.....	...106,737	0	0	...17,179	.....	...17,179	...(89,558)	0	0	0	...106,737	.....	001.....
#377331 EFA PUT 45.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...54,737	...3,136,430	EFA UP.....	...169,685	0	0	...36,875	.....	...36,875	...(132,809)	0	0	0	...169,685	.....	001.....
#377332 EFA PUT 47.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...48,109	...2,756,646	EFA UP.....	...177,522	0	0	...42,837	.....	...42,837	...(134,685)	0	0	0	...177,522	.....	001.....
#377333 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...85,231	...4,883,736	EFA UP.....	...372,459	0	0	...99,741	.....	...99,741	...(272,719)	0	0	0	...372,459	.....	001.....
#377334 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...76,024	...4,356,175	EFA UP.....	...423,454	0	0	...133,133	.....	...133,133	...(290,321)	0	0	0	...423,454	.....	001.....
#377335 EFA PUT 55.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/05/2012	01/17/2014	...68,232	...3,909,694	EFA UP.....	...479,671	0	0	...176,862	.....	...176,862	...(302,809)	0	0	0	...479,671	.....	001.....
#377965 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...72,875	...4,175,738	EFA UP.....	...51,566	0	0	...3,687	.....	...3,687	...(47,879)	0	0	0	...51,566	.....	001.....
#377966 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...62,836	...3,600,503	EFA UP.....	...79,349	0	0	...7,856	.....	...7,856	...(71,494)	0	0	0	...79,349	.....	001.....
#377967 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...54,737	...3,136,430	EFA UP.....	...115,446	0	0	...17,179	.....	...17,179	...(98,267)	0	0	0	...115,446	.....	001.....
#377968 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...54,737	...3,136,430	EFA UP.....	...183,429	0	0	...36,875	.....	...36,875	...(146,554)	0	0	0	...183,429	.....	001.....
#377969 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...48,109	...2,756,646	EFA UP.....	...191,748	0	0	...42,837	.....	...42,837	...(148,911)	0	0	0	...191,748	.....	001.....
#377970 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...85,231	...4,883,736	EFA UP.....	...401,549	0	0	...99,741	.....	...99,741	...(301,808)	0	0	0	...401,549	.....	001.....
#377971 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...76,024	...4,356,175	EFA UP.....	...455,247	0	0	...133,133	.....	...133,133	...(322,114)	0	0	0	...455,247	.....	001.....
#377972 EFA PUT P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/11/2012	01/17/2014	...68,232	...3,909,694	EFA UP.....	...513,091	0	0	...176,862	.....	...176,862	...(336,229)	0	0	0	...513,091	.....	001.....
#403795 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...28,738	...1,646,687	EFA UP.....	0	...2,874	0	...1,331	.....	...1,331	...(1,543)	0	0	0	...2,874	.....	001.....
#403709 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...8,866	...508,022	EFA UP.....	0	...887	0	...411	.....	...411	...(476)	0	0	0	...887	.....	001.....
#403695 EFA PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...36,149	...2,071,338	EFA UP.....	0	...5,422	0	...2,705	.....	...2,705	...(2,718)	0	0	0	...5,422	.....	001.....
#403710 EFA PUT 38.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...11,152	...639,010	EFA UP.....	0	...1,673	0	...834	.....	...834	...(838)	0	0	0	...1,673	.....	001.....
#403696 EFA PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...42,982	...2,462,869	EFA UP.....	0	...10,746	0	...5,090	.....	...5,090	...(5,655)	0	0	0	...10,746	.....	001.....
#403711 EFA PUT 41.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...13,259	...759,741	EFA UP.....	0	...3,315	0	...1,570	.....	...1,570	...(1,744)	0	0	0	...3,315	.....	001.....
#403697 EFA PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...49,381	...2,829,531	EFA UP.....	0	...16,790	0	...8,054	.....	...8,054	...(8,735)	0	0	0	...16,790	.....	001.....
#403712 EFA PUT 43.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...15,234	...872,908	EFA UP.....	0	...5,180	0	...2,485	.....	...2,485	...(2,695)	0	0	0	...5,180	.....	001.....
#403698 EFA PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...55,345	...3,171,269	EFA UP.....	0	...30,877	0	...14,880	.....	...14,880	...(15,997)	0	0	0	...30,877	.....	001.....
#403713 EFA PUT 46.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...17,073	...978,283	EFA UP.....	0	...9,525	0	...4,590	.....	...4,590	...(4,935)	0	0	0	...9,525	.....	001.....
#403699 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...75,237	...4,311,080	EFA UP.....	0	...66,239	0	...33,358	.....	...33,358	...(32,881)	0	0	0	...66,239	.....	001.....
#403714 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...23,210	...1,329,933	EFA UP.....	0	...20,434	0	...10,291	.....	...10,291	...(10,143)	0	0	0	...20,434	.....	001.....
#403700 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...95,479	...5,470,947	EFA UP.....	0	...130,386	0	...70,600	.....	...70,600	...(59,786)	0	0	0	...130,386	.....	001.....
#403715 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...29,454	...1,687,714	EFA UP.....	0	...40,222	0	...21,779	.....	...21,779	...(18,443)	0	0	0	...40,222	.....	001.....
#403701 EFA PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	01/31/2013	09/20/2013	...126,636	...7,256,243	EFA UP.....	0	...229,743	0	...134,316	.....	...134,316	...(95,427)	0	0	0	...229,743	.....	001.....

QE066

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#403716 EFA PUT 54.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..39,066	..2,238,482	EFA UP.....	0	..70,874	0	41,435	.....	.....41,435	(29,438)	0	0	0	..70,874	.....	001.....
#403702 EFA PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..142,512	..8,165,938	EFA UP.....	0	..341,117	0	219,493	.....	.....219,493	(121,623)	0	0	0	..341,117	.....	001.....
#403717 EFA PUT 56.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/31/2013	09/20/2013	..43,964	..2,519,137	EFA UP.....	0	..105,232	0	67,712	.....	.....67,712	(37,520)	0	0	0	..105,232	.....	001.....
#382608 EFA PUT 30.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..160,325	..9,186,623	EFA UP.....	93,582	0	0	8,112	.....	.....8,112	(85,470)	0	0	0	..93,582	.....	001.....
#382609 EFA PUT 35.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..138,239	..7,921,095	EFA UP.....	146,616	0	0	17,282	.....	.....17,282	(129,334)	0	0	0	..146,616	.....	001.....
#382610 EFA PUT 40.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..120,421	..6,900,123	EFA UP.....	219,732	0	0	37,793	.....	.....37,793	(181,939)	0	0	0	..219,732	.....	001.....
#382611 EFA PUT 45.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..120,421	..6,900,123	EFA UP.....	359,806	0	0	81,126	.....	.....81,126	(278,680)	0	0	0	..359,806	.....	001.....
#382612 EFA PUT 47.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..105,840	..6,064,632	EFA UP.....	380,156	0	0	94,241	.....	.....94,241	(285,915)	0	0	0	..380,156	.....	001.....
#382613 EFA PUT 49.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..187,508	..10,744,208	EFA UP.....	803,697	0	0	219,429	.....	.....219,429	(584,268)	0	0	0	..803,697	.....	001.....
#382614 EFA PUT 52.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..167,253	..9,583,597	EFA UP.....	922,083	0	0	292,892	.....	.....292,892	(629,190)	0	0	0	..922,083	.....	001.....
#382615 EFA PUT 55.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/02/2012	01/17/2014	..150,110	..8,601,303	EFA UP.....	1,049,194	0	0	389,094	.....	.....389,094	(660,099)	0	0	0	..1,049,194	.....	001.....
#339294 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	03/23/2012	03/18/2022	...10,350	..29,504,352	SPTR.....	8,790,255	0	0	6,177,092	.....	.....6,177,092	(2,613,163)	0	0	0	..8,790,255	.....	001.....
#339346 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/26/2012	03/18/2022	...15,000	..42,759,930	SPTR.....	12,581,825	0	0	9,267,927	.....	.....9,267,927	(3,313,898)	0	0	0	..12,581,825	.....	001.....
#339779 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	03/29/2012	03/18/2022	...10,380	..29,589,872	SPTR.....	8,677,369	0	0	6,127,455	.....	.....6,127,455	(2,549,914)	0	0	0	..8,677,369	.....	001.....
#340333 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	04/02/2012	04/01/2022	...10,864	..30,969,592	SPTR.....	9,045,584	0	0	6,718,520	.....	.....6,718,520	(2,327,064)	0	0	0	..9,045,584	.....	001.....
#341033 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	04/05/2012	04/05/2022	...15,136	..43,147,620	SPTR.....	12,489,016	0	0	9,062,282	.....	.....9,062,282	(3,426,735)	0	0	0	..12,489,016	.....	001.....
#371624 SPTR 02.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/14/2012	09/14/2022	...10,000	..28,506,620	SPTR.....	8,761,400	0	0	6,282,888	.....	.....6,282,888	(2,478,512)	0	0	0	..8,761,400	.....	001.....
#371628 SPTR 03.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/14/2012	09/14/2022	...10,000	..28,506,620	SPTR.....	8,760,000	0	0	6,282,888	.....	.....6,282,888	(2,477,112)	0	0	0	..8,760,000	.....	001.....
#371613 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BPA..... ROMUW5FPU8MPRO8K5P83..	09/13/2012	09/13/2022	...10,000	..28,506,620	SPTR.....	8,755,500	0	0	6,055,985	.....	.....6,055,985	(2,699,515)	0	0	0	..8,755,500	.....	001.....
#372684 SPTR 01.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/17/2012	09/19/2022	...10,000	..28,506,620	SPTR.....	8,823,100	0	0	6,203,484	.....	.....6,203,484	(2,619,616)	0	0	0	..8,823,100	.....	001.....
#373299 SPTR 01.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	09/18/2012	09/19/2022	...10,000	..28,506,620	SPTR.....	8,728,400	0	0	6,088,919	.....	.....6,088,919	(2,639,481)	0	0	0	..8,728,400	.....	001.....
#373567 SPTR 01.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/19/2012	09/19/2022	...10,000	..28,506,620	SPTR.....	8,703,400	0	0	6,061,777	.....	.....6,061,777	(2,641,623)	0	0	0	..8,703,400	.....	001.....
#373593 SPTR 02.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/19/2012	09/19/2022	...10,000	..28,506,620	SPTR.....	8,703,400	0	0	6,061,777	.....	.....6,061,777	(2,641,623)	0	0	0	..8,703,400	.....	001.....
#375229 SPTR 01.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	09/27/2012	09/27/2022	...10,000	..28,506,620	SPTR.....	8,675,800	0	0	5,816,507	.....	.....5,816,507	(2,859,293)	0	0	0	..8,675,800	.....	001.....
#377411 SPTR 3072.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/05/2012	10/05/2022	...10,000	..28,506,620	SPTR.....	8,754,000	0	0	6,134,883	.....	.....6,134,883	(2,619,117)	0	0	0	..8,754,000	.....	001.....
#377980 SPTR 01.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/11/2012	10/11/2022	...10,000	..28,506,620	SPTR.....	8,593,000	0	0	5,833,432	.....	.....5,833,432	(2,759,568)	0	0	0	..8,593,000	.....	001.....
#360830 MXEA PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	07/17/2012	07/15/2013	...1,373	...1,125,534	MSCIAFE.....	79,621	0	0	321,959	.....	.....321,959	242,338	0	0	0	..79,621	.....	003.....
#360831 MXEA PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	07/17/2012	07/15/2013	...1,373	...1,125,534	MSCIAFE.....	0	0	0	(135,147)	.....	.....(135,147)	(135,147)	0	0	0	..0	.....	003.....
#372744 MXEA PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	09/17/2012	09/16/2013	...1,439	...1,179,275	MSCIAFE.....	83,739	0	0	146,788	.....	.....146,788	63,049	0	0	0	..83,739	.....	003.....
#372745 MXEA PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	09/17/2012	09/16/2013	...1,439	...1,179,275	MSCIAFE.....	0	0	0	(38,912)	.....	.....(38,912)	(38,912)	0	0	0	..0	.....	003.....
#405683 RTY PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	...2,084	...1,018,612	Russel2000.....	59,259	0	0	194,579	.....	.....194,579	135,320	0	0	0	..59,259	.....	003.....
#361048 RTY PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/17/2012	07/15/2013	...3,070	...1,500,234	Russel2000.....	101,841	0	0	544,563	.....	.....544,563	442,722	0	0	0	..101,841	.....	003.....
#361049 RTY PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/17/2012	07/15/2013	...3,070	...1,500,234	Russel2000.....	0	0	0	(325,109)	.....	.....(325,109)	(325,109)	0	0	0	..0	.....	003.....
#364723 RTY PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	08/15/2012	08/14/2013	...2,377	...1,161,896	Russel2000.....	70,935	0	0	410,783	.....	.....410,783	339,848	0	0	0	..70,935	.....	003.....
#361020 SPX PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/17/2012	07/15/2013	...16,168	..12,985,276	S&P500.....	1,014,208	0	0	3,906,678	.....	.....3,906,678	2,892,470	0	0	0	..1,014,208	.....	003.....
#361021 SPX PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/17/2012	07/15/2013	...16,168	..12,985,276	S&P500.....	0	0	0	(1,524,186)	.....	.....(1,524,186)	(1,524,186)	0	0	0	..0	.....	003.....
#364788 SPX PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	08/15/2012	08/14/2015	...1,000	802,837	S&P500.....	156,491	0	0	268,338	.....	.....268,338	111,847	0	0	0	..156,491	.....	003.....
#364790 SPX PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	08/15/2012	08/14/2015	...1,000	802,837	S&P500.....	0	0	0	(33,271)	.....	.....(33,271)	(33,271)	0	0	0	..0	.....	003.....
#364716 SPX PUT.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	08/15/2012	08/14/2013	...15,241	..12,240,841	S&P500.....	933,999	0	0	3,068,227	.....	.....3,068,227	2,134,228	0	0	0	..933,999	.....	003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										..158,594,848	1,150,793	0	110,389,187	XXX	..110,389,187	..(49,356,455)	0	0	0	..159,745,641	...XXX....	XXX....
Purchased Options - Hedging Other - Floors																						
#97248 Floor #83 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... R0MUW5FPU8MPRO8K5P83..	03/26/2007	03/30/2017	1	..800,000,000	4.0000	...27,000,000	0	16,898	68,594,795	.....	.....76,048,795	..41,594,795	0	0	0	..27,000,000	.....	001.....
#97250 Floor #84 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	MLCS.... GDWTX03601TB7DW3U69...	03/26/2007	03/31/2017	1	..800,000,000	4.0000	...27,000,000	0	545,824	67,685,268	.....	.....75,139,268	..40,685,268	0	0	0	..27,000,000	.....	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#97249 Floor #85 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGFU57RNE97.....	03/26/2007	03/31/2017	1	800,000,000	4.0000	27,000,000	0	68,594,795	.....	.....76,048,795	41,594,795	0	0	0	27,000,000	.....	001.....
0119999. Total-Purchased Options-Hedging Other-Floors.....											81,000,000	0	579,620	204,874,857	XXX	227,236,857	123,874,857	0	0	0	81,000,000	XXX.....
Purchased Options - Hedging Other - Collars																						
MSO Collar 27 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	07/20/2012	07/19/2013	3,636	1,946,763	S&P500.....	26,688	0	141,345	.....	.....141,345	114,657	0	0	0	2,335	.....	003.....
MSO Collar 28 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	08/17/2012	08/16/2013	8,826	4,725,419	S&P500.....	75,972	0	338,233	.....	.....338,233	262,261	0	0	0	8,657	.....	003.....
MSO Collar 29 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	09/21/2012	09/20/2013	10,411	5,574,097	S&P500.....	85,835	0	319,988	.....	.....319,988	234,153	0	0	0	13,370	.....	003.....
MSO Collar 30 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/19/2012	10/18/2013	8,729	4,673,622	S&P500.....	74,309	0	269,440	.....	.....269,440	195,131	0	0	0	12,945	.....	003.....
MSO Collar 31 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	11/16/2012	11/15/2013	11,244	6,020,538	S&P500.....	82,368	0	340,528	.....	.....340,528	258,161	0	0	0	18,643	.....	003.....
MSO Collar 32 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	12/21/2012	12/20/2013	9,045	4,843,047	S&P500.....	76,020	0	249,020	.....	.....249,020	172,999	0	0	0	16,767	.....	003.....
MSO Collar 33 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	01/18/2013	01/17/2014	6,937	3,714,169	S&P500.....	0	61,229	153,050	.....	.....153,050	91,821	0	0	0	13,849	.....	003.....
MSO Collar 34 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	02/15/2013	02/21/2014	7,623	4,081,783	S&P500.....	0	72,258	156,481	.....	.....156,481	84,223	0	0	0	16,480	.....	003.....
MSO Collar 35 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/15/2013	03/21/2014	6,659	3,565,166	S&P500.....	0	65,504	96,159	.....	.....96,159	30,655	0	0	0	15,218	.....	003.....
MSO Collar 36 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/19/2013	04/17/2014	5,461	2,923,889	S&P500.....	0	48,155	78,189	.....	.....78,189	30,034	0	0	0	13,098	.....	003.....
MSO Collar 37 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661.....	05/17/2013	05/16/2014	8,355	4,473,586	S&P500.....	0	82,756	27,252	.....	.....27,252	(55,504)	0	0	0	21,009	.....	003.....
MSO Collar 38 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/21/2013	06/20/2014	12,558	6,723,977	S&P500.....	0	152,518	170,595	.....	.....170,595	18,077	0	0	0	33,249	.....	003.....
SCS Collar 18- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	11/15/2010	11/16/2015	246	80,105	Russel2000.....	3,031	0	17,418	.....	.....17,418	14,387	0	0	0	619	.....	003.....
SCS Collar 32- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	1,426	763,336	S&P500.....	10,302	0	147,084	.....	.....147,084	136,783	0	0	0	5,990	.....	003.....
SCS Collar 33- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	8,092	4,332,892	S&P500.....	58,515	0	679,171	.....	.....679,171	620,655	0	0	0	34,000	.....	003.....
SCS Collar 34- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	5,426	2,905,070	S&P500.....	39,207	0	365,462	.....	.....365,462	326,256	0	0	0	22,796	.....	003.....
SCS Collar 38- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	1,761	573,739	Russel2000.....	7,915	0	110,821	.....	.....110,821	102,906	0	0	0	4,502	.....	003.....
SCS Collar 39- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	6,950	2,264,439	Russel2000.....	31,239	0	408,927	.....	.....408,927	377,688	0	0	0	17,769	.....	003.....
SCS Collar 40- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/15/2010	12/14/2015	4,307	1,403,195	Russel2000.....	19,358	0	219,226	.....	.....219,226	199,869	0	0	0	11,011	.....	003.....
SCS Collar 46- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	966	517,222	S&P500.....	3,128	0	79,738	.....	.....79,738	76,610	0	0	0	4,128	.....	003.....
SCS Collar 47- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	9,120	4,883,268	S&P500.....	29,528	0	605,420	.....	.....605,420	575,892	0	0	0	38,974	.....	003.....
SCS Collar 48- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	4,086	2,187,978	S&P500.....	13,230	0	213,381	.....	.....213,381	200,151	0	0	0	17,463	.....	003.....
SCS Collar 52- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	2,433	792,821	Russel2000.....	4,906	0	120,954	.....	.....120,954	116,048	0	0	0	6,328	.....	003.....
SCS Collar 53- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	5,825	1,897,915	Russel2000.....	11,744	0	272,982	.....	.....272,982	261,238	0	0	0	15,148	.....	003.....
SCS Collar 55- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2016	5,049	1,644,944	Russel2000.....	10,179	0	202,892	.....	.....202,892	192,713	0	0	0	13,129	.....	003.....
SCS Collar 61- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	2,550	1,365,563	S&P500.....	36,388	0	192,891	.....	.....192,891	156,504	0	0	0	11,090	.....	003.....
SCS Collar 62- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	7,617	4,078,570	S&P500.....	108,680	0	496,375	.....	.....496,375	387,696	0	0	0	33,124	.....	003.....
SCS Collar 63- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	4,590	2,457,785	S&P500.....	65,491	0	250,995	.....	.....250,995	185,504	0	0	0	19,961	.....	003.....
SCS Collar 67- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	2,561	834,402	Russel2000.....	22,561	0	122,127	.....	.....122,127	99,566	0	0	0	6,777	.....	003.....
SCS Collar 68- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	7,299	2,378,041	Russel2000.....	64,299	0	339,944	.....	.....339,944	275,645	0	0	0	19,313	.....	003.....
SCS Collar 69- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	02/15/2011	02/16/2016	5,319	1,733,171	Russel2000.....	46,862	0	229,477	.....	.....229,477	182,615	0	0	0	14,076	.....	003.....
SCS Collar 75- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	1,788	957,343	S&P500.....	5,959	0	147,686	.....	.....147,686	141,727	0	0	0	7,883	.....	003.....
SCS Collar 76- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	5,715	3,060,012	S&P500.....	19,048	0	381,925	.....	.....381,925	362,878	0	0	0	25,198	.....	003.....
SCS Collar 77- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	7,367	3,944,686	S&P500.....	24,554	0	389,987	.....	.....389,987	365,433	0	0	0	32,483	.....	003.....
SCS Collar 83- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	2,423	789,311	Russel2000.....	4,984	0	131,927	.....	.....131,927	126,943	0	0	0	6,500	.....	003.....
SCS Collar 84- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	7,044	2,295,063	Russel2000.....	14,492	0	351,269	.....	.....351,269	336,776	0	0	0	18,899	.....	003.....
SCS Collar 85- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2016	7,624	2,484,048	Russel2000.....	15,686	0	321,723	.....	.....321,723	306,038	0	0	0	20,455	.....	003.....
SCS Collar 90- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	2,219	1,187,956	S&P500												

QE067

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SCS Collar 97- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	2,713	883,843	Russel2000.....	13,341	0	0	116,778		116,778	103,437	0	0	0	7,391	003.....		
SCS Collar 98- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	10,423	3,396,072	Russel2000.....	51,261	0	0	436,832		436,832	385,572	0	0	0	28,400	003.....		
SCS Collar 99- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2016	9,600	3,127,999	Russel2000.....	47,214	0	0	364,432		364,432	317,218	0	0	0	26,158	003.....		
SCS Collar 107- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	1,291	420,490	Russel2000.....	2,071	0	0	59,383		59,383	57,312	0	0	0	3,571	003.....		
SCS Collar 108- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	11,112	3,620,500	Russel2000.....	17,831	0	0	471,706		471,706	453,876	0	0	0	30,747	003.....		
SCS Collar 109- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	6,577	2,142,841	Russel2000.....	10,553	0	0	237,652		237,652	227,099	0	0	0	18,198	003.....		
SCS Collar 113- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	1,079	577,522	S&P500.....	2,796	0	0	78,532		78,532	75,735	0	0	0	4,905	003.....		
SCS Collar 114- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	7,869	4,213,031	S&P500.....	20,399	0	0	472,378		472,378	451,979	0	0	0	35,779	003.....		
SCS Collar 115- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/16/2016	7,054	3,776,862	Russel2000.....	18,287	0	0	348,980		348,980	330,693	0	0	0	32,075	003.....		
SCS Collar 286- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/14/2017	280	150,023	S&P500.....	361	0	0	12,855		12,855	12,494	0	0	0	1,445	003.....		
SCS Collar 289- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/14/2017	653	212,786	Russel2000.....	499	0	0	26,824		26,824	26,326	0	0	0	2,050	003.....		
SCS Collar 290- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/14/2017	282	151,169	S&P500.....	364	0	0	16,360		16,360	15,996	0	0	0	1,456	003.....		
SCS Collar 291- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	03/15/2012	03/14/2017	351	187,816	S&P500.....	453	0	0	20,177		20,177	19,725	0	0	0	1,809	003.....		
0129999. Total-Purchased Options-Hedging Other-Collars.....										1,385,094	482,421	0	12,671,399	XXX	12,671,399	10,803,883	0	0	0	848,964	XXX	XXX	
0149999. Total-Purchased Options-Hedging Other.....										261,077,731	9,901,295	579,620	361,616,652	XXX	383,978,652	90,637,626	0	0	0	270,089,632	XXX	XXX	
0369999. Total-Purchased Options-Call Options and Warrants.....										20,097,789	8,268,081	0	33,681,209	XXX	33,681,209	5,315,340	0	0	0	28,495,027	XXX	XXX	
0379999. Total-Purchased Options-Put Options.....										158,594,848	1,150,793	0	110,389,187	XXX	110,389,187	(49,356,455)	0	0	0	159,745,641	XXX	XXX	
0399999. Total-Purchased Options-Floors.....										81,000,000	0	579,620	204,874,857	XXX	227,236,857	123,874,857	0	0	0	81,000,000	XXX	XXX	
0409999. Total-Purchased Options-Collars.....										1,385,094	482,421	0	12,671,399	XXX	12,671,399	10,803,883	0	0	0	848,964	XXX	XXX	
0429999. Total-Purchased Options.....										261,077,731	9,901,295	579,620	361,616,652	XXX	383,978,652	90,637,626	0	0	0	270,089,632	XXX	XXX	
Written Options - Hedging Other - Collars																							
SCS Collar 10- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	225	120,471	S&P500.....	(2,058)	0	0	13,594		13,594	15,652	0	0	0	913	003.....		
SCS Collar 3- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	2,730	889,503	Russel2000.....	(49,162)	0	0	183,572		183,572	232,733	0	0	0	6,739	003.....		
SCS Collar 4- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2013	72	23,459	Russel2000.....	(534)	0	0	4,774		4,774	5,308	0	0	0	64	003.....		
SCS Collar 6- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	243	79,176	Russel2000.....	(1,327)	0	0	12,941		12,941	14,268	0	0	0	600	003.....		
SCS Collar 8- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2015	4,998	2,676,062	S&P500.....	(45,716)	0	0	415,164		415,164	460,879	0	0	0	20,274	003.....		
SCS Collar 9- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010	10/14/2013	204	109,227	S&P500.....	(2,530)	0	0	13,656		13,656	16,185	0	0	0	297	003.....		
SCS Collar 14- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010	11/14/2013	3,375	1,099,751	Russel2000.....	(19,011)	0	0	189,103		189,103	208,114	0	0	0	3,393	003.....		
SCS Collar 15- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010	11/14/2013	746	243,031	Russel2000.....	(4,202)	0	0	58,850		58,850	63,052	0	0	0	750	003.....		
SCS Collar 16- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010	11/16/2015	5,009	1,631,977	Russel2000.....	(10,061)	0	0	294,751		294,751	304,812	0	0	0	12,605	003.....		
SCS Collar 17- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	11/15/2010	11/16/2015	3,604	1,174,426	Russel2000.....	(7,240)	0	0	173,814		173,814	181,054	0	0	0	9,071	003.....		
SCS Collar 21- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010	11/14/2013	1,112	595,440	S&P500.....	(10,478)	0	0	112,152		112,152	122,630	0	0	0	1,837	003.....		
SCS Collar 22- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010	11/14/2013	1,914	1,024,586	S&P500.....	(17,931)	0	0	113,301		113,301	131,232	0	0	0	3,161	003.....		
SCS Collar 23- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010	11/16/2015	799	427,805	S&P500.....	(2,686)	0	0	83,941		83,941	86,627	0	0	0	3,304	003.....		
SCS Collar 24- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010	11/16/2015	6,389	3,421,098	S&P500.....	(24,413)	0	0	487,285		487,285	511,699	0	0	0	26,424	003.....		
SCS Collar 25- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	11/15/2010	11/16/2015	2,009	1,075,547	S&P500.....	(8,317)	0	0	108,359		108,359	116,676	0	0	0	8,307	003.....		
SCS Collar 30- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	1,707	914,166	S&P500.....	(10,918)	0	0	164,748		164,748	175,666	0	0	0	3,129	003.....		
SCS Collar 31- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	3,514	1,881,661	S&P500.....	(22,472)	0	0	205,312		205,312	227,784	0	0	0	6,440	003.....		
SCS Collar 36- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	2,639	859,983	Russel2000.....	(10,498)	0	0	178,310		178,310	188,809	0	0	0	2,943	003.....		
SCS Collar 37- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	12/15/2010	12/16/2013	6,501	2,118,140	Russel2000.....	(25,857)	0	0	359,256		359,256	385,113	0	0	0	7,249	003.....		
SCS Collar 44- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	1,596	854,605	S&P500.....	(12,822)	0	0	134,833		134,833	147,656	0	0	0	3,163	003.....		
SCS Collar 45- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	4,318	2,312,015	S&P500.....	(34,689)	0	0	230,891		230,891	265,580	0	0	0	8,557	003.....		

QE068

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 50- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	2,530	824,285	Russel2000.....	(12,680)	0	0	138,181		138,181	150,862	0	0	0	3,051	003.....	
SCS Collar 51- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2011	01/14/2014	6,713	2,187,199	Russel2000.....	(33,646)	0	0	294,596		294,596	328,243	0	0	0	8,095	003.....	
SCS Collar 59- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	1,789	957,953	S&P500.....	(4,728)	0	0	139,510		139,510	144,238	0	0	0	3,810	003.....	
SCS Collar 60- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	3,068	1,642,550	S&P500.....	(8,107)	0	0	166,103		166,103	174,210	0	0	0	6,534	003.....	
SCS Collar 65- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	1,317	429,121	Russel2000.....	(2,149)	0	0	67,616		67,616	69,765	0	0	0	1,707	003.....	
SCS Collar 66- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	02/15/2011	02/14/2014	5,466	1,780,843	Russel2000.....	(8,919)	0	0	239,297		239,297	248,216	0	0	0	7,084	003.....	
SCS Collar 73- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	1,680	899,710	S&P500.....	(14,044)	0	0	140,998		140,998	155,042	0	0	0	3,789	003.....	
SCS Collar 74- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	3,415	1,828,236	S&P500.....	(28,538)	0	0	185,130		185,130	213,668	0	0	0	7,700	003.....	
SCS Collar 81- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	2,521	821,431	Russel2000.....	(13,007)	0	0	147,136		147,136	160,143	0	0	0	3,460	003.....	
SCS Collar 82- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	03/15/2011	03/14/2014	5,406	1,761,440	Russel2000.....	(27,893)	0	0	247,775		247,775	275,668	0	0	0	7,419	003.....	
SCS Collar 88- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	1,007	539,212	S&P500.....	(5,905)	0	0	80,912		80,912	86,817	0	0	0	2,403	003.....	
SCS Collar 89- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	4,374	2,341,844	S&P500.....	(25,647)	0	0	238,726		238,726	264,373	0	0	0	10,437	003.....	
SCS Collar 95- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	848	276,274	Russel2000.....	(3,146)	0	0	38,412		38,412	41,558	0	0	0	1,231	003.....	
SCS Collar 96- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/15/2011	04/14/2014	11,515	3,751,961	Russel2000.....	(42,723)	0	0	450,531		450,531	493,254	0	0	0	16,722	003.....	
SCS Collar 105- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/14/2014	1,258	409,797	Russel2000.....	(6,952)	0	0	59,684		59,684	66,635	0	0	0	1,919	003.....	
SCS Collar 106- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/14/2014	5,625	1,832,815	Russel2000.....	(31,091)	0	0	215,577		215,577	246,669	0	0	0	8,581	003.....	
SCS Collar 111- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/14/2014	839	449,453	S&P500.....	(7,496)	0	0	63,648		63,648	71,144	0	0	0	2,104	003.....	
SCS Collar 112- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	05/16/2011	05/14/2014	4,757	2,546,902	S&P500.....	(42,476)	0	0	238,039		238,039	280,515	0	0	0	11,924	003.....	
SCS Collar 119- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	709	379,532	S&P500.....	(7,209)	0	0	54,871		54,871	62,077	0	0	0	1,866	003.....	
SCS Collar 120- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	4,374	2,341,972	S&P500.....	(44,483)	0	0	194,356		194,356	238,840	0	0	0	11,516	003.....	
SCS Collar 121- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	754	403,658	S&P500.....	(267)	0	0	66,230		66,230	66,496	0	0	0	3,475	003.....	
SCS Collar 122- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	9,526	5,100,308	S&P500.....	(3,375)	0	0	600,947		600,947	604,345	0	0	0	43,907	003.....	
SCS Collar 123- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	10,600	5,675,325	S&P500.....	(3,756)	0	0	492,393		492,393	496,174	0	0	0	48,857	003.....	
SCS Collar 125- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	554	180,579	Russel2000.....	(3,472)	0	0	32,563		32,563	36,035	0	0	0	888	003.....	
SCS Collar 126- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/16/2014	5,604	1,825,885	Russel2000.....	(35,104)	0	0	244,070		244,070	279,169	0	0	0	8,978	003.....	
SCS Collar 127- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	1,509	491,582	Russel2000.....	(329)	0	0	85,575		85,575	85,907	0	0	0	4,232	003.....	
SCS Collar 128- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	18,986	6,186,188	Russel2000.....	(4,144)	0	0	946,340		946,340	950,517	0	0	0	53,255	003.....	
SCS Collar 129- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCSW5Y7OE568.....	06/15/2011	06/14/2016	7,190	2,342,549	Russel2000.....	(1,569)	0	0	290,070		290,070	291,628	0	0	0	20,166	003.....	
SCS Collar 135- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	1,042	557,745	S&P500.....	(11,320)	0	0	73,613		73,613	84,933	0	0	0	2,849	003.....	
SCS Collar 136- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	1,756	572,016	Russel2000.....	(12,013)	0	0	82,235		82,235	94,249	0	0	0	2,922	003.....	
SCS Collar 137- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	1,833	981,240	S&P500.....	(1,495)	0	0	136,711		136,711	138,206	0	0	0	8,563	003.....	
SCS Collar 138- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	2,845	927,020	Russel2000.....	(1,462)	0	0	125,571		125,571	127,033	0	0	0	8,090	003.....	
SCS Collar 139- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	3,193	1,709,847	S&P500.....	(34,703)	0	0	134,369		134,369	169,072	0	0	0	8,735	003.....	
SCS Collar 142- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2014	4,612	1,502,575	Russel2000.....	(31,557)	0	0	170,460		170,460	202,017	0	0	0	7,676	003.....	
SCS Collar 143- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	7,802	4,177,596	S&P500.....	(6,367)	0	0	451,773		451,773	458,139	0	0	0	36,459	003.....	
SCS Collar 144- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	9,983	3,252,826	Russel2000.....	(5,130)	0	0	351,187		351,187	356,317	0	0	0	28,388	003.....	
SCS Collar 145- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	12,101	6,479,357	S&P500.....	(9,875)	0	0	514,656		514,656	524,531	0	0	0	56,547	003.....	
SCS Collar 148- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	18,305	5,964,301	Russel2000.....	(9,406)	0	0	757,597		757,597	767,003	0	0	0	52,052	003.....	
SCS Collar 149- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	18,339	9,819,125	S&P500.....	(222,215)	0	0	782,106		782,106	1,004,321	0	0	0	86,918	003.....	
SCS Collar 150- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	11,430	6,119,782	S&P500.....	(138,496)	0	0	793,721		793,721	932,217	0	0	0	54,172	003.....	
SCS Collar 151- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	1,318	705,462	S&P500.....	(15,965)	0	0	139,760		139,760	155,725	0	0	0	6,245	003.....	
SCS Collar 152- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/14/2014	6,528	3,495,297	S&P500.....	(95,326)	0	0	342,437		342,437	437,763	0	0	0	18,568	003.....	
SCS Collar 153- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/14/2014	1,146	613,438	S&P500.....	(16,730)	0	0	110,645		110,645	127,375	0	0	0	3,259	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 155- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	...10,574	...3,445,366	Russel2000.....	(76,446)	0	0	441,645	.....	441,645	518,091	0	0	0	30,498	.....	003.....
SCS Collar 156- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	...22,656	...7,381,767	Russel2000.....	(163,787)	0	0	1,278,908	.....	1,278,908	1,442,695	0	0	0	65,343	.....	003.....
SCS Collar 157- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/15/2016	...2,759	...899,092	Russel2000.....	(19,949)	0	0	...196,453	.....	196,453	...216,402	0	0	0	...7,959	.....	003.....
SCS Collar 158- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/14/2014	...6,563	...2,138,227	Russel2000.....	(57,174)	0	0	...303,251	.....	303,251	...360,425	0	0	0	...11,359	.....	003.....
SCS Collar 159- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	08/15/2011	08/14/2014	...952	...310,124	Russel2000.....	(8,292)	0	0	...65,947	.....	65,947	...74,239	0	0	0	...1,647	.....	003.....
SCS Collar 168- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/15/2014	...2,556	...832,936	Russel2000.....	(20,952)	0	0	...189,047	.....	189,047	...209,998	0	0	0	...4,593	.....	003.....
SCS Collar 169- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/15/2014	...5,975	...1,946,701	Russel2000.....	(48,968)	0	0	...313,897	.....	313,897	...362,865	0	0	0	...10,735	.....	003.....
SCS Collar 170- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...4,289	...1,397,350	Russel2000.....	(32,120)	0	0	...315,332	.....	315,332	...347,451	0	0	0	...12,530	.....	003.....
SCS Collar 171- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...28,578	...9,311,577	Russel2000.....	(214,038)	0	0	...1,708,802	.....	1,708,802	...1,922,840	0	0	0	...83,499	.....	003.....
SCS Collar 172- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...15,683	...5,109,929	Russel2000.....	(117,458)	0	0	...712,821	.....	712,821	...830,279	0	0	0	...45,822	.....	003.....
SCS Collar 174- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/15/2014	...1,032	...552,641	S&P500.....	(14,335)	0	0	...97,385	.....	97,385	...111,720	0	0	0	...3,048	.....	003.....
SCS Collar 175- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/15/2014	...4,501	...2,409,870	S&P500.....	(62,510)	0	0	...257,475	.....	257,475	...319,985	0	0	0	...13,289	.....	003.....
SCS Collar 176- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...2,893	...1,549,016	S&P500.....	(36,717)	0	0	...270,209	.....	270,209	...306,927	0	0	0	...13,890	.....	003.....
SCS Collar 177- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...10,930	...5,851,967	S&P500.....	(138,713)	0	0	...722,564	.....	722,564	...861,278	0	0	0	...52,476	.....	003.....
SCS Collar 178- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	...16,128	...8,635,120	S&P500.....	(204,685)	0	0	...707,016	.....	707,016	...911,701	0	0	0	...77,433	.....	003.....
SCS Collar 180- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2014	...1,219	...652,752	S&P500.....	(13,866)	0	0	...123,362	.....	123,362	...137,227	0	0	0	...3,715	.....	003.....
SCS Collar 181- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2014	...6,475	...3,467,075	S&P500.....	(73,646)	0	0	...401,457	.....	401,457	...475,104	0	0	0	...19,734	.....	003.....
SCS Collar 182- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...1,584	...848,044	S&P500.....	(12,090)	0	0	...167,716	.....	167,716	...179,806	0	0	0	...7,701	.....	003.....
SCS Collar 183- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...8,324	...4,456,910	S&P500.....	(63,540)	0	0	...616,152	.....	616,152	...679,692	0	0	0	...40,473	.....	003.....
SCS Collar 184- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...15,117	...8,093,867	S&P500.....	(115,391)	0	0	...785,324	.....	785,324	...900,714	0	0	0	...73,501	.....	003.....
SCS Collar 186- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2014	...1,651	...537,995	Russel2000.....	(10,766)	0	0	...139,850	.....	139,850	...150,616	0	0	0	...3,062	.....	003.....
SCS Collar 187- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2014	...7,790	...2,538,086	Russel2000.....	(50,789)	0	0	...472,350	.....	472,350	...523,139	0	0	0	...14,446	.....	003.....
SCS Collar 188- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...4,143	...1,349,955	Russel2000.....	(18,133)	0	0	...353,356	.....	353,356	...371,489	0	0	0	...12,259	.....	003.....
SCS Collar 189- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...14,425	...4,700,002	Russel2000.....	(63,133)	0	0	...971,418	.....	971,418	...1,034,551	0	0	0	...42,681	.....	003.....
SCS Collar 190- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	...15,322	...4,992,420	Russel2000.....	(67,061)	0	0	...783,201	.....	783,201	...850,262	0	0	0	...45,336	.....	003.....
SCS Collar 195- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2014	...925	...495,494	S&P500.....	(11,423)	0	0	...86,664	.....	86,664	...98,086	0	0	0	...2,911	.....	003.....
SCS Collar 196- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2014	...7,823	...4,188,708	S&P500.....	(96,563)	0	0	...505,035	.....	505,035	...601,598	0	0	0	...24,610	.....	003.....
SCS Collar 197- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...1,412	...756,010	S&P500.....	(14,948)	0	0	...132,157	.....	132,157	...147,105	0	0	0	...6,953	.....	003.....
SCS Collar 198- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...8,803	...4,713,574	S&P500.....	(93,198)	0	0	...629,133	.....	629,133	...722,331	0	0	0	...43,352	.....	003.....
SCS Collar 199- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...23,016	...12,323,485	S&P500.....	(243,662)	0	0	...1,200,531	.....	1,200,531	...1,444,193	0	0	0	...113,342	.....	003.....
SCS Collar 201- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2014	...1,074	...349,907	Russel2000.....	(7,831)	0	0	...75,537	.....	75,537	...83,368	0	0	0	...2,056	.....	003.....
SCS Collar 202- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2014	...9,479	...3,088,647	Russel2000.....	(69,125)	0	0	...520,528	.....	520,528	...589,653	0	0	0	...18,147	.....	003.....
SCS Collar 203- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...2,144	...698,497	Russel2000.....	(13,408)	0	0	...148,880	.....	148,880	...162,288	0	0	0	...6,424	.....	003.....
SCS Collar 204- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...17,893	...5,830,020	Russel2000.....	(111,908)	0	0	...1,043,525	.....	1,043,525	...1,155,433	0	0	0	...53,620	.....	003.....
SCS Collar 205- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	...18,208	...5,932,624	Russel2000.....	(113,878)	0	0	...800,262	.....	800,262	...914,139	0	0	0	...54,564	.....	003.....
SCS Collar 211- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011	12/15/2014	...1,646	...881,250	S&P500.....	(19,822)	0	0	...165,941	.....	165,941	...185,763	0	0	0	...5,335	.....	003.....
SCS Collar 212- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011	12/15/2014	...7,736	...4,142,008	S&P500.....	(93,166)	0	0	...517,548	.....	517,548	...610,714	0	0	0	...25,073	.....	003.....
SCS Collar 213- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/14/2016	...2,862	...1,532,622	S&P500.....	(33,710)	0	0	...295,743	.....	295,743	...329,452	0	0	0	...14,266	.....	003.....
SCS Collar 214- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011	12/14/2016	...16,422	...8,792,684	S&P500.....	(193,394)	0	0	...1,288,387	.....	1,288,387	...1,481,781	0	0	0	...81,845	.....	003.....
SCS Collar 215- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011	12/14/2016	...26,608	...14,246,658	S&P500.....	(313,354)	0	0	...1,518,206	.....	1,518,206	...1,831,560	0	0	0	...132,612	.....	003.....
SCS Collar 217- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97.....	12/15/2011	12/15/2014	...679	...363,334	S&P500.....	(3,635)	0	0	...56,062	.....	56,062	...59,697	0	0	0	...2,199	.....	003.....
SCS Collar 219- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/15/2014	...2,170	...707,158	Russel2000.....	(15,395)	0	0	...169,885	.....	169,885	...185,279	0	0	0	...4,281	.....	003.....
SCS Collar 220- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/15/2014	...10,173	...3,314,633	Russel2000.....	(72,160)	0	0	...626,415	.....	626,415	...698,575	0	0	0	...20,065	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 221- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/14/2016	2,841	925,585	Russel2000.....	(19,703)	0	0	214,292	.....	.....214,292	233,995	0	0	0	8,616	.....	003.....
SCS Collar 222- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/14/2016	24,414	7,954,846	Russel2000.....	(169,333)	0	0	1,549,804	.....	.....1,549,804	1,719,136	0	0	0	74,046	.....	003.....
SCS Collar 223- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/14/2016	26,690	8,696,133	Russel2000.....	(185,112)	0	0	1,375,355	.....	.....1,375,355	1,560,468	0	0	0	80,946	.....	003.....
SCS Collar 225- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	12/15/2011	12/15/2014	549	178,837	Russel2000.....	(1,732)	0	0	38,389	.....	.....38,389	40,121	0	0	0	1,083	.....	003.....
SCS Collar 231- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/14/2015	11,245	6,020,916	S&P500.....	(166,690)	0	0	526,169	.....	.....526,169	692,859	0	0	0	37,455	.....	003.....
SCS Collar 232- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	8,814	4,719,219	S&P500.....	(137,968)	0	0	482,596	.....	.....482,596	620,564	0	0	0	44,514	.....	003.....
SCS Collar 233- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	21,591	11,560,445	S&P500.....	(337,973)	0	0	846,022	.....	.....846,022	1,183,995	0	0	0	109,044	.....	003.....
SCS Collar 235- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/14/2015	532	284,890	S&P500.....	(4,074)	0	0	31,465	.....	.....31,465	35,539	0	0	0	1,772	.....	003.....
SCS Collar 236- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	394	211,210	S&P500.....	(1,446)	0	0	22,416	.....	.....22,416	23,863	0	0	0	1,992	.....	003.....
SCS Collar 237- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	2,653	864,253	Russel2000.....	(24,739)	0	0	153,713	.....	.....153,713	178,452	0	0	0	8,152	.....	003.....
SCS Collar 238- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	16,219	5,284,633	Russel2000.....	(151,271)	0	0	787,443	.....	.....787,443	938,714	0	0	0	49,847	.....	003.....
SCS Collar 239- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/18/2012	01/14/2015	1,670	893,988	S&P500.....	(24,752)	0	0	121,484	.....	.....121,484	146,236	0	0	0	5,561	.....	003.....
SCS Collar 240- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/18/2012	01/17/2017	2,186	1,170,289	S&P500.....	(34,213)	0	0	164,942	.....	.....164,942	199,154	0	0	0	11,039	.....	003.....
SCS Collar 241- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/18/2012	01/14/2015	2,679	873,037	Russel2000.....	(23,664)	0	0	156,734	.....	.....156,734	180,398	0	0	0	5,431	.....	003.....
SCS Collar 242- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/18/2012	01/14/2015	13,432	4,376,475	Russel2000.....	(118,626)	0	0	607,129	.....	.....607,129	725,755	0	0	0	27,225	.....	003.....
SCS Collar 243- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/18/2012	01/17/2017	21,698	7,069,594	Russel2000.....	(202,332)	0	0	816,405	.....	.....816,405	1,018,738	0	0	0	66,684	.....	003.....
SCS Collar 245- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/18/2012	01/17/2017	462	150,524	Russel2000.....	(1,009)	0	0	28,559	.....	.....28,559	29,568	0	0	0	1,420	.....	003.....
SCS Collar 256- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	248	132,738	S&P500.....	(999)	0	0	16,671	.....	.....16,671	17,670	0	0	0	1,265	.....	003.....
SCS Collar 258- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	328	175,788	S&P500.....	(1,323)	0	0	16,318	.....	.....16,318	17,641	0	0	0	1,676	.....	003.....
SCS Collar 259- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	842	450,830	S&P500.....	(6,570)	0	0	46,385	.....	.....46,385	52,955	0	0	0	2,888	.....	003.....
SCS Collar 260- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	9,380	5,022,502	S&P500.....	(153,213)	0	0	439,008	.....	.....439,008	592,221	0	0	0	47,883	.....	003.....
SCS Collar 262- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	16,052	8,594,459	S&P500.....	(262,176)	0	0	516,206	.....	.....516,206	778,383	0	0	0	81,937	.....	003.....
SCS Collar 263- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	3,265	1,748,309	S&P500.....	(53,333)	0	0	217,592	.....	.....217,592	270,925	0	0	0	16,668	.....	003.....
SCS Collar 264- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	1,711	916,008	S&P500.....	(26,016)	0	0	109,940	.....	.....109,940	135,956	0	0	0	5,867	.....	003.....
SCS Collar 265- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	25,862	8,426,429	Russel2000.....	(255,946)	0	0	784,540	.....	.....784,540	1,040,486	0	0	0	80,335	.....	003.....
SCS Collar 266- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	2,418	787,764	Russel2000.....	(23,928)	0	0	112,731	.....	.....112,731	136,659	0	0	0	7,510	.....	003.....
SCS Collar 267- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	9,005	4,821,603	S&P500.....	(136,938)	0	0	370,025	.....	.....370,025	506,964	0	0	0	30,884	.....	003.....
SCS Collar 268- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	980	319,428	Russel2000.....	(4,637)	0	0	42,758	.....	.....42,758	47,395	0	0	0	2,046	.....	003.....
SCS Collar 269- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	11,204	3,650,612	Russel2000.....	(103,228)	0	0	405,855	.....	.....405,855	509,083	0	0	0	23,383	.....	003.....
SCS Collar 270- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/14/2017	16,511	5,379,850	Russel2000.....	(163,408)	0	0	658,396	.....	.....658,396	821,804	0	0	0	51,290	.....	003.....
SCS Collar 271- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	02/15/2012	02/17/2015	2,370	772,153	Russel2000.....	(21,834)	0	0	111,566	.....	.....111,566	133,400	0	0	0	4,946	.....	003.....
SCS Collar 274- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	1,833	597,211	Russel2000.....	(15,048)	0	0	78,571	.....	.....78,571	93,619	0	0	0	3,911	.....	003.....
SCS Collar 275- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	10,918	3,557,405	Russel2000.....	(89,638)	0	0	384,730	.....	.....384,730	474,368	0	0	0	23,294	.....	003.....
SCS Collar 276- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	4,000	2,141,554	S&P500.....	(55,396)	0	0	202,886	.....	.....202,886	258,282	0	0	0	14,023	.....	003.....
SCS Collar 277- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	6,130	1,997,367	Russel2000.....	(42,012)	0	0	262,779	.....	.....262,779	304,791	0	0	0	19,242	.....	003.....
SCS Collar 278- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	7,379	3,950,996	S&P500.....	(102,201)	0	0	262,646	.....	.....262,646	364,848	0	0	0	25,871	.....	003.....
SCS Collar 279- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	26,451	9,167,432	Russel2000.....	(192,826)	0	0	3,631,465	.....	.....3,631,465	3,824,291	0	0	0	88,316	.....	003.....
SCS Collar 280- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	24,766	7,520,398	Russel2000.....	(158,182)	0	0	(1,815,818)	.....	.....(1,815,818)	(1,657,635)	0	0	0	72,449	.....	003.....
SCS Collar 281- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	4,772	2,554,976	S&P500.....	(55,179)	0	0	247,074	.....	.....247,074	302,252	0	0	0	24,614	.....	003.....
SCS Collar 282- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	19,701	10,548,585	S&P500.....	(227,812)	0	0	804,096	.....	.....804,096	1,031,909	0	0	0	101,622	.....	003.....
SCS Collar 283- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/14/2017	18,732	10,029,802	S&P500.....	(216,609)	0	0	571,974	.....	.....571,974	788,582	0	0	0	96,624	.....	003.....
SCS Collar 285- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	1,602	857,766	S&P500.....	(9,810)	0	0	73,493	.....	.....73,493	83,303	0	0	0	5,617	.....	003.....
SCS Collar 287- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.....	03/15/2012	03/16/2015	570	185,747	Russel2000.....	(2,069)	0	0	26,527	.....	.....26,527	28,597	0	0	0	1,216	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 288- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	03/15/2012	03/16/2015	1,180	384,425	Russel2000.....	(4,283)	0	0	48,201	.....	....48,201	52,484	0	0	0	2,517	.....	003.....
SCS Collar 303- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/18/2017	18,029	9,653,064	S&P500.....	(284,757)	0	0	418,681	.....	....418,681	703,438	0	0	0	94,188	.....	003.....
SCS Collar 304- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.....	04/17/2012	04/14/2015	1,251	669,870	S&P500.....	(9,825)	0	0	54,954	.....	....54,954	64,779	0	0	0	4,487	.....	003.....
SCS Collar 305- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/14/2015	2,140	1,145,710	S&P500.....	(33,124)	0	0	104,849	.....	....104,849	137,973	0	0	0	7,674	.....	003.....
SCS Collar 306- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/14/2015	10,058	5,385,528	S&P500.....	(155,704)	0	0	307,485	.....	....307,485	463,189	0	0	0	36,072	.....	003.....
SCS Collar 307- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	4,933	2,641,368	S&P500.....	(77,912)	0	0	247,665	.....	....247,665	325,577	0	0	0	25,773	.....	003.....
SCS Collar 308- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	27,254	14,592,781	S&P500.....	(430,439)	0	0	945,692	.....	....945,692	1,376,131	0	0	0	142,387	.....	003.....
SCS Collar 310- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	131	105,101	S&P500.....	(1,548)	0	0	12,631	.....	....12,631	14,179	0	0	0	1,026	.....	003.....
SCS Collar 311- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	380	203,272	S&P500.....	(1,153)	0	0	20,560	.....	....20,560	21,713	0	0	0	1,983	.....	003.....
SCS Collar 312- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	559	299,131	S&P500.....	(1,697)	0	0	22,568	.....	....22,568	24,264	0	0	0	2,919	.....	003.....
SCS Collar 313- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/14/2015	2,616	852,516	Russel2000.....	(23,609)	0	0	117,503	.....	....117,503	141,112	0	0	0	5,710	.....	003.....
SCS Collar 314- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/14/2015	16,002	5,213,974	Russel2000.....	(144,395)	0	0	520,547	.....	....520,547	664,941	0	0	0	34,923	.....	003.....
SCS Collar 315- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	8,042	2,620,251	Russel2000.....	(74,039)	0	0	369,319	.....	....369,319	443,358	0	0	0	25,567	.....	003.....
SCS Collar 316- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	46,693	15,213,855	Russel2000.....	(429,890)	0	0	1,755,237	.....	....1,755,237	2,185,127	0	0	0	148,447	.....	003.....
SCS Collar 317- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	32,182	10,485,827	Russel2000.....	(296,292)	0	0	905,786	.....	....905,786	1,202,078	0	0	0	102,314	.....	003.....
SCS Collar 318- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/14/2015	1,199	390,686	Russel2000.....	(5,488)	0	0	47,671	.....	....47,671	53,158	0	0	0	2,617	.....	003.....
SCS Collar 319- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	337	109,729	Russel2000.....	(596)	0	0	16,021	.....	....16,021	16,617	0	0	0	1,071	.....	003.....
SCS Collar 320- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	04/17/2012	04/18/2017	959	312,308	Russel2000.....	(1,697)	0	0	36,948	.....	....36,948	38,645	0	0	0	3,047	.....	003.....
SCS Collar 332- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	1,912	1,023,647	S&P500.....	(27,333)	0	0	118,029	.....	....118,029	145,362	0	0	0	7,012	.....	003.....
SCS Collar 333- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	10,549	5,648,162	S&P500.....	(150,814)	0	0	404,542	.....	....404,542	555,357	0	0	0	38,688	.....	003.....
SCS Collar 334- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	4,980	2,666,550	S&P500.....	(80,647)	0	0	358,732	.....	....358,732	439,379	0	0	0	26,270	.....	003.....
SCS Collar 335- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	22,509	12,051,990	S&P500.....	(364,498)	0	0	989,943	.....	....989,943	1,354,441	0	0	0	118,732	.....	003.....
SCS Collar 336- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	18,142	9,713,778	S&P500.....	(293,781)	0	0	518,883	.....	....518,883	812,664	0	0	0	95,697	.....	003.....
SCS Collar 338- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	361	193,141	S&P500.....	(2,520)	0	0	28,422	.....	....28,422	30,942	0	0	0	1,323	.....	003.....
SCS Collar 339- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	739	395,938	S&P500.....	(5,167)	0	0	37,120	.....	....37,120	42,287	0	0	0	2,712	.....	003.....
SCS Collar 340- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	83	44,664	S&P500.....	(333)	0	0	5,732	.....	....5,732	6,065	0	0	0	440	.....	003.....
SCS Collar 341- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	875	468,367	S&P500.....	(3,496)	0	0	40,882	.....	....40,882	44,378	0	0	0	4,614	.....	003.....
SCS Collar 342- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	66	53,113	S&P500.....	(1,203)	0	0	8,151	.....	....8,151	9,354	0	0	0	523	.....	003.....
SCS Collar 344- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	3,577	1,165,637	Russel2000.....	(29,872)	0	0	187,364	.....	....187,364	217,236	0	0	0	7,984	.....	003.....
SCS Collar 345- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	15,881	5,174,323	Russel2000.....	(132,604)	0	0	586,288	.....	....586,288	718,892	0	0	0	35,442	.....	003.....
SCS Collar 346- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	6,858	2,234,452	Russel2000.....	(64,875)	0	0	378,046	.....	....378,046	442,921	0	0	0	22,013	.....	003.....
SCS Collar 347- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	46,824	15,256,392	Russel2000.....	(442,954)	0	0	1,966,322	.....	....1,966,322	2,409,276	0	0	0	150,300	.....	003.....
SCS Collar 348- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	32,062	10,446,724	Russel2000.....	(303,310)	0	0	965,118	.....	....965,118	1,268,428	0	0	0	102,917	.....	003.....
SCS Collar 350- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	394	128,257	Russel2000.....	(1,606)	0	0	23,574	.....	....23,574	25,180	0	0	0	879	.....	003.....
SCS Collar 351- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/14/2015	1,192	388,545	Russel2000.....	(4,865)	0	0	53,191	.....	....53,191	58,056	0	0	0	2,661	.....	003.....
SCS Collar 352- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	10	5,030	Russel2000.....	(68)	0	0	979	.....	....979	1,047	0	0	0	50	.....	003.....
SCS Collar 353- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	143	46,525	Russel2000.....	(333)	0	0	7,709	.....	....7,709	8,042	0	0	0	458	.....	003.....
SCS Collar 354- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568....	05/15/2012	05/15/2017	1,092	355,853	Russel2000.....	(2,548)	0	0	45,783	.....	....45,783	48,331	0	0	0	3,506	.....	003.....
SCS Collar 358- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	70,784	23,063,158	Russel2000.....	(748,525)	0	0	3,389,653	.....	....3,389,653	4,138,178	0	0	0	229,602	.....	003.....
SCS Collar 359- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	3,050	1,632,787	S&P500.....	(46,560)	0	0	193,960	.....	....193,960	240,521	0	0	0	11,442	.....	003.....
SCS Collar 360- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	38,093	12,411,702	Russel2000.....	(402,827)	0	0	1,355,689	.....	....1,355,689	1,758,516	0	0	0	123,563	.....	003.....
SCS Collar 361- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	10,732	5,746,455	S&P500.....	(163,864)	0	0	442,469	.....	....442,469	606,333	0	0	0	40,270	.....	003.....
SCS Collar 362- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	432	140,668	Russel2000.....	(1,955)	0	0	27,660	.....	....27,660	29,615	0	0	0	986	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 363- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...27,209	...14,568,291	S&P500.....	(500,922)	0	0	1,282,788	.....	.....1,282,788	1,783,710	0	0	0	145,033	.....	003.....
SCS Collar 364- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	...1,836	598,154	Russel2000.....	(8,312)	0	0	89,888	.....	.....89,888	98,200	0	0	0	4,192	.....	003.....
SCS Collar 366- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...642	209,101	Russel2000.....	(2,251)	0	0	29,833	.....	.....29,833	32,083	0	0	0	2,082	.....	003.....
SCS Collar 367- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	...3,592	1,923,459	S&P500.....	(28,317)	0	0	194,426	.....	.....194,426	222,743	0	0	0	13,479	.....	003.....
SCS Collar 368- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...350	281,103	S&P500.....	(5,875)	0	0	41,149	.....	.....41,149	47,024	0	0	0	2,798	.....	003.....
SCS Collar 369- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...958	513,162	S&P500.....	(5,852)	0	0	47,369	.....	.....47,369	53,221	0	0	0	5,109	.....	003.....
SCS Collar 372- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	...2,828	921,310	Russel2000.....	(24,798)	0	0	161,208	.....	.....161,208	186,006	0	0	0	6,456	.....	003.....
SCS Collar 373- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/15/2015	...16,448	5,359,311	Russel2000.....	(144,251)	0	0	674,491	.....	.....674,491	818,742	0	0	0	37,557	.....	003.....
SCS Collar 374- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	06/15/2012	06/14/2017	...6,903	3,696,200	S&P500.....	(127,089)	0	0	487,101	.....	.....487,101	614,190	0	0	0	36,797	.....	003.....
SCS Collar 381- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...19,338	...10,354,145	S&P500.....	(356,021)	0	0	631,903	.....	.....631,903	987,924	0	0	0	103,079	.....	003.....
SCS Collar 382- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	06/15/2012	06/14/2017	...9,669	...3,150,448	Russel2000.....	(102,249)	0	0	600,455	.....	.....600,455	702,704	0	0	0	31,364	.....	003.....
SCS Collar 383- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...42,972	...1,383,139	Generic 13th CL Fut.....	(17,342)	0	0	90,304	.....	.....90,304	107,646	0	0	0	1,492	.....	003.....
SCS Collar 384- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...1,917	61,689	Generic 13th CL Fut.....	(462)	0	0	4,293	.....	.....4,293	4,754	0	0	0	67	.....	003.....
SCS Collar 385- MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/15/2013	...15,721	...8,588,373	MSCIEAFE.....	(99,773)	0	0	1,023,481	.....	.....1,023,481	1,123,254	0	0	0	9,267	.....	003.....
SCS Collar 386- MSCIEAFE.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/15/2013	...2,138	...1,168,171	MSCIEAFE.....	(8,097)	0	0	153,592	.....	.....153,592	161,688	0	0	0	1,261	.....	003.....
SCS Collar 387- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/14/2017	...7,899	...2,573,751	Russel2000.....	(102,324)	0	0	381,162	.....	.....381,162	483,486	0	0	0	25,887	.....	003.....
SCS Collar 388- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...60,413	...19,684,004	Russel2000.....	(782,547)	0	0	2,158,556	.....	.....2,158,556	2,941,102	0	0	0	197,983	.....	003.....
SCS Collar 389- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...34,591	...11,270,709	Russel2000.....	(448,072)	0	0	869,650	.....	.....869,650	1,317,722	0	0	0	113,361	.....	003.....
SCS Collar 390- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...784	255,541	Russel2000.....	(4,489)	0	0	40,737	.....	.....40,737	45,226	0	0	0	1,827	.....	003.....
SCS Collar 391- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...1,392	...453,616	Russel2000.....	(7,968)	0	0	53,431	.....	.....53,431	61,400	0	0	0	3,243	.....	003.....
SCS Collar 392- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...193	94,147	Russel2000.....	(2,045)	0	0	16,521	.....	.....16,521	14,476	0	0	0	947	.....	003.....
SCS Collar 393- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...323	105,151	Russel2000.....	(1,820)	0	0	15,309	.....	.....15,309	17,129	0	0	0	1,058	.....	003.....
SCS Collar 394- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...484	...157,726	Russel2000.....	(2,730)	0	0	19,338	.....	.....19,338	22,068	0	0	0	1,586	.....	003.....
SCS Collar 395- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...2,593	...844,875	Russel2000.....	(26,216)	0	0	117,052	.....	.....117,052	143,268	0	0	0	6,039	.....	003.....
SCS Collar 396- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...17,314	...5,641,468	Russel2000.....	(175,049)	0	0	533,467	.....	.....533,467	708,516	0	0	0	40,326	.....	003.....
SCS Collar 397- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...12,104	...6,480,858	S&P500.....	(208,755)	0	0	349,760	.....	.....349,760	558,515	0	0	0	46,326	.....	003.....
SCS Collar 398- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...29,668	...15,885,288	S&P500.....	(655,574)	0	0	1,048,240	.....	.....1,048,240	1,703,814	0	0	0	159,775	.....	003.....
SCS Collar 399- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...24,921	...13,343,360	S&P500.....	(550,671)	0	0	470,648	.....	.....470,648	1,021,319	0	0	0	134,208	.....	003.....
SCS Collar 400- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2015	...576	...308,613	S&P500.....	(5,627)	0	0	38,652	.....	.....38,652	44,280	0	0	0	2,206	.....	003.....
SCS Collar 401- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...174	93,055	S&P500.....	(1,672)	0	0	9,942	.....	.....9,942	11,614	0	0	0	936	.....	003.....
SCS Collar 402- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568...	07/17/2012	07/14/2017	...636	...340,416	S&P500.....	(6,116)	0	0	23,752	.....	.....23,752	29,868	0	0	0	3,424	.....	003.....
SCS Collar 403- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/15/2013	...66,207	...35,449,189	S&P500.....	(408,689)	0	0	2,591,118	.....	.....2,591,118	2,999,807	0	0	0	38,252	.....	003.....
SCS Collar 404- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/14/2015	...3,608	...1,931,772	S&P500.....	(62,222)	0	0	182,360	.....	.....182,360	244,582	0	0	0	13,809	.....	003.....
SCS Collar 405- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/14/2017	...7,986	...4,275,811	S&P500.....	(176,490)	0	0	476,075	.....	.....476,075	652,565	0	0	0	43,006	.....	003.....
SCS Collar 406- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/14/2015	...878	...469,986	S&P500.....	(8,579)	0	0	35,625	.....	.....35,625	44,204	0	0	0	3,360	.....	003.....
SCS Collar 407- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	07/17/2012	07/14/2017	...311	...249,717	S&P500.....	(7,632)	0	0	33,821	.....	.....33,821	41,453	0	0	0	2,512	.....	003.....
SCS Collar 408- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...1,970	...782,761	GOLDLNP.....	(14,126)	0	0	(154,309)	.....	.....(154,309)	(140,183)	0	0	0	845	.....	003.....
SCS Collar 409- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...123	...48,876	GOLDLNP.....	(527)	0	0	(9,635)	.....	.....(9,635)	(9,109)	0	0	0	53	.....	003.....
SCS Collar 410- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...9,154	...4,901,282	S&P500.....	(33,704)	0	0	422,166	.....	.....422,166	455,870	0	0	0	5,289	.....	003.....
SCS Collar 411- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...59,632	...19,429,685	Russel2000.....	(215,641)	0	0	2,216,173	.....	.....2,216,173	2,431,814	0	0	0	20,966	.....	003.....
SCS Collar 412- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GESEF7VJP5I7OUK5573....	07/17/2012	07/15/2013	...7,704	...2,510,172	Russel2000.....	(16,629)	0	0	327,365	.....	.....327,365	343,994	0	0	0	2,709	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 413- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...64,084	2,060,072	Generic 13th CL Fut.	(27,646)	0	0	67,854	.....	.....67,854	95,499	0	0	0	3,696	.....	003.....
SCS Collar 414- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...5,438	174,825	Generic 13th CL Fut.	(1,409)	0	0	6,079	.....	.....6,079	7,488	0	0	0	314	.....	003.....
SCS Collar 415- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE..... W22LROWP2IHZNBB6K528.....	08/15/2012	08/14/2013	...268	106,418	GOLDLNP	(1,178)	0	0	(22,364)	.....	.....(22,364)	(21,185)	0	0	0	191	.....	003.....
SCS Collar 416- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE..... W22LROWP2IHZNBB6K528.....	08/15/2012	08/14/2013	...2,163	859,535	GOLDLNP	(15,849)	0	0	(180,636)	.....	.....(180,636)	(164,786)	0	0	0	1,542	.....	003.....
SCS Collar 417- MSCIEAFE	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...16,048	8,767,411	MSCIEAFE	(108,089)	0	0	785,560	.....	.....785,560	893,649	0	0	0	15,731	.....	003.....
SCS Collar 418- MSCIEAFE	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2013	...2,178	1,190,034	MSCIEAFE	(8,792)	0	0	114,953	.....	.....114,953	123,745	0	0	0	2,135	.....	003.....
SCS Collar 419- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2013	...63,472	20,680,776	Russel2000	(233,365)	0	0	2,145,387	.....	.....2,145,387	2,378,752	0	0	0	37,106	.....	003.....
SCS Collar 420- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...1,988	647,793	Russel2000	(19,749)	0	0	83,931	.....	.....83,931	103,680	0	0	0	4,726	.....	003.....
SCS Collar 421- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...23,015	7,498,847	Russel2000	(228,615)	0	0	651,731	.....	.....651,731	880,346	0	0	0	54,705	.....	003.....
SCS Collar 422- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...8,635	2,813,587	Russel2000	(101,234)	0	0	400,597	.....	.....400,597	501,831	0	0	0	28,595	.....	003.....
SCS Collar 423- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...63,118	20,565,316	Russel2000	(739,949)	0	0	2,180,881	.....	.....2,180,881	2,920,831	0	0	0	209,006	.....	003.....
SCS Collar 424- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...46,026	14,996,480	Russel2000	(539,580)	0	0	1,113,928	.....	.....1,113,928	1,653,508	0	0	0	152,410	.....	003.....
SCS Collar 425- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2013	...8,650	2,818,449	Russel2000	(19,117)	0	0	329,983	.....	.....329,983	349,100	0	0	0	5,057	.....	003.....
SCS Collar 426- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...1,921	625,917	Russel2000	(10,591)	0	0	69,136	.....	.....69,136	79,727	0	0	0	4,566	.....	003.....
SCS Collar 427- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...463	150,706	Russel2000	(2,014)	0	0	21,378	.....	.....21,378	23,391	0	0	0	1,532	.....	003.....
SCS Collar 428- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...578	188,383	Russel2000	(2,517)	0	0	20,309	.....	.....20,309	22,826	0	0	0	1,915	.....	003.....
SCS Collar 429- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2013	...72,062	38,584,182	S&P500	(463,122)	0	0	2,624,326	.....	.....2,624,326	3,087,447	0	0	0	69,228	.....	003.....
SCS Collar 430- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2015	...1,722	922,262	S&P500	(29,899)	0	0	69,777	.....	.....69,777	99,676	0	0	0	6,728	.....	003.....
SCS Collar 431- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...5,197	2,782,789	S&P500	(106,476)	0	0	233,475	.....	.....233,475	339,951	0	0	0	28,282	.....	003.....
SCS Collar 432- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2015	...14,523	7,775,809	S&P500	(252,088)	0	0	338,609	.....	.....338,609	590,697	0	0	0	56,726	.....	003.....
SCS Collar 433- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...24,808	13,283,097	S&P500	(508,242)	0	0	703,738	.....	.....703,738	1,211,980	0	0	0	134,997	.....	003.....
SCS Collar 434- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	08/15/2012	08/14/2017	...378	202,279	S&P500	(2,874)	0	0	18,149	.....	.....18,149	21,023	0	0	0	2,056	.....	003.....
SCS Collar 435- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...22,000	11,779,136	S&P500	(450,697)	0	0	341,986	.....	.....341,986	792,683	0	0	0	119,712	.....	003.....
SCS Collar 436- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2013	...8,982	4,809,022	S&P500	(34,669)	0	0	384,450	.....	.....384,450	419,119	0	0	0	8,628	.....	003.....
SCS Collar 437- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2015	...1,430	765,696	S&P500	(13,781)	0	0	50,455	.....	.....50,455	64,236	0	0	0	5,586	.....	003.....
SCS Collar 438- S&P500	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	...604	323,421	S&P500	(4,597)	0	0	20,059	.....	.....20,059	24,656	0	0	0	3,287	.....	003.....
SCS Collar 439- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...247	98,328	GOLDLNP	(1,314)	0	0	(33,102)	.....	.....(33,102)	(31,788)	0	0	0	230	.....	003.....
SCS Collar 440- MSCIEAFE	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	09/17/2012	09/16/2013	...13,558	7,406,893	MSCIEAFE	(102,317)	0	0	374,556	.....	.....374,556	476,874	0	0	0	17,338	.....	003.....
SCS Collar 441- MSCIEAFE	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCWSW5Y7OE568.....	09/17/2012	09/16/2013	...2,456	1,341,753	MSCIEAFE	(11,519)	0	0	71,661	.....	.....71,661	83,180	0	0	0	3,141	.....	003.....
SCS Collar 442- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	09/17/2012	09/16/2013	...55,878	18,206,603	Russel2000	(231,651)	0	0	1,488,274	.....	.....1,488,274	1,719,925	0	0	0	42,618	.....	003.....
SCS Collar 443- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	09/17/2012	09/16/2013	...9,130	2,974,876	Russel2000	(23,526)	0	0	274,775	.....	.....274,775	298,301	0	0	0	6,964	.....	003.....
SCS Collar 444- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...67,005	2,139,909	Generic 13th CL Fut.	(31,249)	0	0	47,186	.....	.....47,186	78,434	0	0	0	5,009	.....	003.....
SCS Collar 445- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...5,837	186,424	Generic 13th CL Fut.	(1,692)	0	0	4,236	.....	.....4,236	5,928	0	0	0	436	.....	003.....
SCS Collar 446- GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	09/17/2012	09/16/2013	...3,093	1,229,035	GOLDLNP	(26,426)	0	0	(413,771)	.....	.....(413,771)	(387,345)	0	0	0	2,877	.....	003.....
SCS Collar 447- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	...3,280	1,068,635	Russel2000	(37,504)	0	0	86,409	.....	.....86,409	123,913	0	0	0	7,950	.....	003.....
SCS Collar 448- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	...13,210	4,304,127	Russel2000	(151,053)	0	0	230,171	.....	.....230,171	381,224	0	0	0	32,019	.....	003.....
SCS Collar 449- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	...9,441	3,076,164	Russel2000	(129,068)	0	0	276,278	.....	.....276,278	405,346	0	0	0	31,583	.....	003.....
SCS Collar 450- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	...66,388	21,631,013	Russel2000	(907,585)	0	0	1,447,943	.....	.....1,447,943	2,355,528	0	0	0	222,085	.....	003.....
SCS Collar 451- Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	...37,401	12,186,293	Russel2000	(511,307)	0	0	533,397	.....	.....533,397	1,044,705	0	0	0	125,116	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 452- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	499	162,740	Russel2000.....	(3,358)	0	0	16,471	.....	.....16,471	19,829	0	0	0	1,211	.....	003.....
SCS Collar 453- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	2,417	787,532	Russel2000.....	(16,248)	0	0	59,259	.....	.....59,259	75,507	0	0	0	5,859	.....	003.....
SCS Collar 454- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	580	188,917	Russel2000.....	(3,368)	0	0	22,416	.....	.....22,416	25,784	0	0	0	1,940	.....	003.....
SCS Collar 455- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	1,205	392,632	Russel2000.....	(7,000)	0	0	38,547	.....	.....38,547	45,547	0	0	0	4,031	.....	003.....
SCS Collar 456- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	566	184,362	Russel2000.....	(3,287)	0	0	13,916	.....	.....13,916	17,202	0	0	0	1,893	.....	003.....
SCS Collar 457- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/16/2013	67,819	36,311,935	S&P500.....	(478,303)	0	0	1,854,101	.....	.....1,854,101	2,332,404	0	0	0	85,000	.....	003.....
SCS Collar 458- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	3,574	1,913,867	S&P500.....	(69,535)	0	0	90,055	.....	.....90,055	159,591	0	0	0	14,238	.....	003.....
SCS Collar 459- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	9,945	5,324,995	S&P500.....	(193,470)	0	0	115,664	.....	.....115,664	309,133	0	0	0	39,614	.....	003.....
SCS Collar 460- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	7,498	4,014,624	S&P500.....	(174,383)	0	0	217,673	.....	.....217,673	392,055	0	0	0	41,218	.....	003.....
SCS Collar 461- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	25,600	13,707,126	S&P500.....	(595,395)	0	0	378,285	.....	.....378,285	973,680	0	0	0	140,731	.....	003.....
SCS Collar 462- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	20,474	10,962,170	S&P500.....	(476,163)	0	0	100,188	.....	.....100,188	576,351	0	0	0	112,548	.....	003.....
SCS Collar 463- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/16/2013	8,356	4,474,132	S&P500.....	(36,630)	0	0	270,912	.....	.....270,912	307,542	0	0	0	10,473	.....	003.....
SCS Collar 464- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	296	158,299	S&P500.....	(3,381)	0	0	10,603	.....	.....10,603	13,984	0	0	0	1,178	.....	003.....
SCS Collar 465- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2015	1,489	796,988	S&P500.....	(17,023)	0	0	33,138	.....	.....33,138	50,161	0	0	0	5,929	.....	003.....
SCS Collar 466- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	255	204,463	S&P500.....	(6,045)	0	0	17,316	.....	.....17,316	23,360	0	0	0	2,099	.....	003.....
SCS Collar 467- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	850	455,107	S&P500.....	(8,400)	0	0	28,924	.....	.....28,924	37,324	0	0	0	4,673	.....	003.....
SCS Collar 468- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	09/17/2012	09/14/2017	758	405,634	S&P500.....	(7,487)	0	0	16,832	.....	.....16,832	24,319	0	0	0	4,165	.....	003.....
SCS Collar 469- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	5,346	2,123,964	GOLDLNP.....	(45,840)	0	0	(678,981)	.....	.....(678,981)	(633,142)	0	0	0	5,777	.....	003.....
SCS Collar 470- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	812	322,826	GOLDLNP.....	(8,845)	0	0	(103,209)	.....	.....(103,209)	(94,364)	0	0	0	878	.....	003.....
SCS Collar 471- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	356	141,279	GOLDLNP.....	(1,917)	0	0	(45,158)	.....	.....(45,158)	(43,241)	0	0	0	384	.....	003.....
SCS Collar 472- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	72,198	38,656,619	S&P500.....	(515,756)	0	0	1,566,767	.....	.....1,566,767	2,082,523	0	0	0	105,138	.....	003.....
SCS Collar 473- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	8,565	4,586,154	S&P500.....	(38,466)	0	0	231,860	.....	.....231,860	270,326	0	0	0	12,473	.....	003.....
SCS Collar 474- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	4,410	1,436,776	Russel2000.....	(22,964)	0	0	94,575	.....	.....94,575	117,539	0	0	0	3,908	.....	003.....
SCS Collar 475- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	68,885	22,444,353	Russel2000.....	(282,566)	0	0	1,655,967	.....	.....1,655,967	1,938,532	0	0	0	61,044	.....	003.....
SCS Collar 476- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	9,584	3,122,764	Russel2000.....	(24,715)	0	0	267,017	.....	.....267,017	291,732	0	0	0	8,493	.....	003.....
SCS Collar 477- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	583	565,504	NDX.....	(5,000)	0	0	24,015	.....	.....24,015	29,016	0	0	0	1,538	.....	003.....
SCS Collar 478- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	655	635,668	NDX.....	(11,351)	0	0	20,512	.....	.....20,512	31,863	0	0	0	1,729	.....	003.....
SCS Collar 479- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	10/16/2012	10/14/2013	1,982	1,922,713	NDX.....	(27,044)	0	0	71,280	.....	.....71,280	98,324	0	0	0	5,229	.....	003.....
SCS Collar 480- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/16/2017	201	161,190	S&P500.....	(5,110)	0	0	14,228	.....	.....14,228	19,338	0	0	0	1,672	.....	003.....
SCS Collar 481- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS... TGRS6DDUGRSXRUV0M661..	10/16/2012	10/14/2013	5,462	2,924,586	S&P500.....	(49,536)	0	0	98,678	.....	.....98,678	148,214	0	0	0	7,954	.....	003.....
SCS Collar 482- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	9,607	5,143,694	S&P500.....	(188,876)	0	0	211,393	.....	.....211,393	400,269	0	0	0	38,969	.....	003.....
SCS Collar 483- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	14,366	7,691,800	S&P500.....	(282,442)	0	0	88,141	.....	.....88,141	370,583	0	0	0	58,274	.....	003.....
SCS Collar 484- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/16/2017	6,396	3,424,717	S&P500.....	(156,310)	0	0	186,153	.....	.....186,153	342,463	0	0	0	35,525	.....	003.....
SCS Collar 485- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/16/2017	24,587	13,164,493	S&P500.....	(600,850)	0	0	247,704	.....	.....247,704	848,554	0	0	0	136,558	.....	003.....
SCS Collar 486- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/16/2017	14,261	7,635,500	S&P500.....	(348,497)	0	0	(21,474)	.....	.....(21,474)	327,024	0	0	0	79,204	.....	003.....
SCS Collar 487- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	247	132,486	S&P500.....	(2,888)	0	0	8,938	.....	.....8,938	11,826	0	0	0	1,004	.....	003.....
SCS Collar 488- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	1,396	747,434	S&P500.....	(16,295)	0	0	24,456	.....	.....24,456	40,751	0	0	0	5,663	.....	003.....
SCS Collar 489- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/16/2017	161	86,113	S&P500.....	(1,785)	0	0	5,186	.....	.....5,186	6,971	0	0	0	893	.....	003.....
SCS Collar 490- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/16/2017	260	139,104	S&P500.....	(2,884)	0	0	4,532	.....	.....4,532	7,416	0	0	0	1,443	.....	003.....
SCS Collar 491- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	5,674	1,848,621	Russel2000.....	(64,053)	0	0	162,244	.....	.....162,244	226,298	0	0	0	14,005	.....	003.....
SCS Collar 492- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	19,700	6,418,690	Russel2000.....	(222,402)	0	0	323,141	.....	.....323,141	545,543	0	0	0	48,629	.....	003.....
SCS Collar 493- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2015	2,208	719,559	Russel2000.....	(14,803)	0	0	51,902	.....	.....51,902	66,705	0	0	0	5,451	.....	003.....
SCS Collar 494- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	MSCS... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	105,549	3,345,900	CL13.....	(47,726)	0	0	122,338	.....	.....122,338	170,064	0	0	0	9,100	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 495- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	...7,232	...229,257	CL13.....	(2,056)	0	0	9,133	.....	.....9,133	11,189	0	0	0	624	.....	003.....
SCS Collar 496- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	10/16/2012	10/14/2013	14,399	...456,447	CL13.....	(8,265)	0	0	15,486	.....	.....15,486	23,751	0	0	0	1,241	.....	003.....
SCS Collar 497- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	...10,834	...3,529,929	Russel2000.....	(151,709)	0	0	...382,606	.....	...382,606	...534,316	0	0	0	...36,617	.....	003.....
SCS Collar 498- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	...63,710	...20,758,366	Russel2000.....	(892,154)	0	0	...1,441,984	.....	...1,441,984	...2,334,139	0	0	0	...215,330	.....	003.....
SCS Collar 499- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	...35,011	...11,407,624	Russel2000.....	(490,278)	0	0	...433,633	.....	...433,633	...923,910	0	0	0	...118,333	.....	003.....
SCS Collar 500- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	208	...67,860	Russel2000.....	(1,322)	0	0	...7,333	.....	...7,333	...8,655	0	0	0	704	.....	003.....
SCS Collar 501- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/14/2013	...16,634	...9,087,313	MXEA.....	(125,808)	0	0	...470,447	.....	...470,447	...596,255	0	0	0	...24,716	.....	003.....
SCS Collar 502- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/14/2013	...3,217	...1,757,668	MXEA.....	(15,293)	0	0	...102,874	.....	...102,874	...118,167	0	0	0	...4,780	.....	003.....
SCS Collar 503- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	208	...67,860	Russel2000.....	(1,322)	0	0	...5,038	.....	...5,038	...6,360	0	0	0	704	.....	003.....
SCS Collar 504- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/14/2013	...1,595	...871,387	MXEA.....	(15,318)	0	0	...40,979	.....	...40,979	...56,297	0	0	0	...2,370	.....	003.....
SCS Collar 505- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/14/2015	431	...140,402	Russel2000.....	(6,290)	0	0	...4,793	.....	...4,793	...11,083	0	0	0	...1,064	.....	003.....
SCS Collar 506- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	10/16/2012	10/16/2017	251	...81,901	Russel2000.....	(4,920)	0	0	...1,128	.....	...1,128	...6,048	0	0	0	...850	.....	003.....
SCS Collar 507- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	...10,177	...5,449,096	S&P500.....	(187,496)	0	0	...171,364	.....	...171,364	...358,860	0	0	0	...42,088	.....	003.....
SCS Collar 508- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	...7,213	...3,862,204	S&P500.....	(171,974)	0	0	...391,779	.....	...391,779	...563,753	0	0	0	...40,431	.....	003.....
SCS Collar 509- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	239	...128,181	S&P500.....	(2,626)	0	0	...14,253	.....	...14,253	...16,879	0	0	0	...990	.....	003.....
SCS Collar 510- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	658	...352,514	S&P500.....	(7,535)	0	0	...31,700	.....	...31,700	...39,235	0	0	0	...3,690	.....	003.....
SCS Collar 511- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	151	...80,716	S&P500.....	(1,725)	0	0	...3,981	.....	...3,981	...5,707	0	0	0	...845	.....	003.....
SCS Collar 512- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...80,637	...43,175,014	S&P500.....	(537,040)	0	0	...2,357,626	.....	...2,357,626	...2,894,666	0	0	0	...133,218	.....	003.....
SCS Collar 513- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/16/2015	...3,644	...1,951,278	S&P500.....	(67,141)	0	0	...141,107	.....	...141,107	...208,248	0	0	0	...15,071	.....	003.....
SCS Collar 514- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	...5,848	...1,905,461	Russel2000.....	(61,260)	0	0	...240,626	.....	...240,626	...301,887	0	0	0	...14,717	.....	003.....
SCS Collar 515- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	...15,805	...5,149,819	Russel2000.....	(165,565)	0	0	...366,057	.....	...366,057	...531,623	0	0	0	...39,776	.....	003.....
SCS Collar 516- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	...13,369	...4,355,885	Russel2000.....	(181,223)	0	0	...680,177	.....	...680,177	...861,400	0	0	0	...45,599	.....	003.....
SCS Collar 517- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2017	...27,428	...14,685,629	S&P500.....	(653,881)	0	0	...595,893	.....	...595,893	...1,249,774	0	0	0	...153,736	.....	003.....
SCS Collar 518- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	...2,390	...778,696	Russel2000.....	(14,908)	0	0	...76,572	.....	...76,572	...91,480	0	0	0	...6,015	.....	003.....
SCS Collar 519- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2017	...14,569	...7,800,369	S&P500.....	(347,313)	0	0	...89,295	.....	...89,295	...436,608	0	0	0	...81,658	.....	003.....
SCS Collar 520- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	...1,255	...409,034	Russel2000.....	(8,169)	0	0	...57,341	.....	...57,341	...65,510	0	0	0	...4,282	.....	003.....
SCS Collar 521- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...10,855	...5,812,295	S&P500.....	(45,412)	0	0	...384,895	.....	...384,895	...430,307	0	0	0	...17,934	.....	003.....
SCS Collar 522- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/16/2015	...1,614	...525,911	Russel2000.....	(21,880)	0	0	...28,439	.....	...28,439	...50,319	0	0	0	...4,062	.....	003.....
SCS Collar 523- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/16/2015	...1,159	...620,753	S&P500.....	(12,718)	0	0	...33,756	.....	...33,756	...46,474	0	0	0	...4,795	.....	003.....
SCS Collar 524- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...13,520	...7,238,959	S&P500.....	(114,334)	0	0	...339,503	.....	...339,503	...453,837	0	0	0	...22,336	.....	003.....
SCS Collar 525- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/16/2015	525	...281,298	S&P500.....	(12,525)	0	0	...3,230	.....	...3,230	...15,755	0	0	0	...2,173	.....	003.....
SCS Collar 526- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	...1,072	...349,330	Russel2000.....	(20,031)	0	0	...23,099	.....	...23,099	...43,130	0	0	0	...3,657	.....	003.....
SCS Collar 527- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...75,452	...24,584,240	Russel2000.....	(285,713)	0	0	...2,037,027	.....	...2,037,027	...2,322,739	0	0	0	...75,856	.....	003.....
SCS Collar 528- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2017	944	...307,416	Russel2000.....	(17,627)	0	0	...8,610	.....	...8,610	...26,237	0	0	0	...3,218	.....	003.....
SCS Collar 529- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2017	...77,838	...25,361,668	Russel2000.....	(1,055,228)	0	0	...2,326,602	.....	...2,326,602	...3,381,830	0	0	0	...265,498	.....	003.....
SCS Collar 530- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2017	...29,642	...9,658,140	Russel2000.....	(401,848)	0	0	...514,402	.....	...514,402	...916,250	0	0	0	...101,106	.....	003.....
SCS Collar 531- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	840	...814,891	NDX.....	(6,554)	0	0	...55,178	.....	...55,178	...61,732	0	0	0	...2,514	.....	003.....
SCS Collar 532- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...10,304	...3,357,420	Russel2000.....	(24,490)	0	0	...320,874	.....	...320,874	...345,364	0	0	0	...10,359	.....	003.....
SCS Collar 533- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	...5,868	...5,691,583	NDX.....	(72,885)	0	0	...328,560	.....	...328,560	...401,445	0	0	0	...17,562	.....	003.....
SCS Collar 534- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	11/15/2012	11/14/2013	...13,006	...4,237,742	Russel2000.....	(62,560)	0	0	...315,227	.....	...315,227	...377,786	0	0	0	...13,076	.....	003.....
SCS Collar 535- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	...2,662	...2,581,862	NDX.....	(42,000)	0	0	...130,570	.....	...130,570	...172,570	0	0	0	...7,966	.....	003.....
SCS Collar 536- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	..108,941	3,427,280	Generic 13th CL Fut.....	(45,799)	0	0	...162,415	.....	...162,415	...208,214	0	0	0	...10,575	.....	003.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 537- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/15/2012	11/14/2013	...18,490	...10,101,158	MXEA.....	(134,605)	0	0	601,542	.....	.....601,542	736,147	0	0	0	31,168	.....	003.....
SCS Collar 538- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	6,004	188,870	Generic 13th CL Fut.	(1,585)	0	0	10,131	.....	.....10,131	11,716	0	0	0	583	.....	003.....
SCS Collar 539- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/15/2012	11/14/2013	3,137	1,713,807	MXEA.....	(14,336)	0	0	118,679	.....	.....118,679	133,016	0	0	0	5,288	.....	003.....
SCS Collar 540- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	11/15/2012	11/14/2013	17,063	536,790	Generic 13th CL Fut.	(9,113)	0	0	23,108	.....	.....23,108	32,221	0	0	0	1,656	.....	003.....
SCS Collar 541- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	11/15/2012	11/14/2013	4,514	2,466,021	MXEA.....	(41,739)	0	0	130,446	.....	.....130,446	172,185	0	0	0	7,609	.....	003.....
SCS Collar 542- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	11/15/2012	11/14/2013	4,728	1,878,620	GOLDLNP.....	(39,779)	0	0	(551,740)	.....	.....(551,740)	(511,961)	0	0	0	5,797	.....	003.....
SCS Collar 543- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	11/15/2012	11/14/2013	486	193,090	GOLDLNP.....	(2,568)	0	0	(56,692)	.....	.....(56,692)	(54,124)	0	0	0	596	.....	003.....
SCS Collar 544- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	11/15/2012	11/14/2013	523	207,729	GOLDLNP.....	(5,588)	0	0	(61,028)	.....	.....(61,028)	(55,440)	0	0	0	641	.....	003.....
SCS Collar 545- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	..153,888	4,803,345	Generic 13th CL Fut.	(66,558)	0	0	157,244	.....	.....157,244	223,802	0	0	0	16,439	.....	003.....
SCS Collar 546- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	...22,672	707,669	Generic 13th CL Fut.	(12,435)	0	0	18,525	.....	.....18,525	30,960	0	0	0	2,422	.....	003.....
SCS Collar 547- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	6,984	217,992	Generic 13th CL Fut.	(1,908)	0	0	8,353	.....	.....8,353	10,261	0	0	0	746	.....	003.....
SCS Collar 548- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	5,642	2,241,656	GOLDLNP.....	(47,452)	0	0	(637,781)	.....	.....(637,781)	(590,328)	0	0	0	7,672	.....	003.....
SCS Collar 549- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	379	150,428	GOLDLNP.....	(2,012)	0	0	(42,771)	.....	.....(42,771)	(40,760)	0	0	0	515	.....	003.....
SCS Collar 550- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/16/2013	25,112	...13,719,057	MXEA.....	(198,134)	0	0	365,861	.....	.....365,861	563,995	0	0	0	46,951	.....	003.....
SCS Collar 551- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/16/2013	2,109	1,152,014	MXEA.....	(10,508)	0	0	36,889	.....	.....36,889	47,397	0	0	0	3,943	.....	003.....
SCS Collar 552- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/16/2013	3,178	1,736,264	MXEA.....	(31,792)	0	0	38,978	.....	.....38,978	70,770	0	0	0	5,942	.....	003.....
SCS Collar 553- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	6,955	6,745,810	NDX.....	(91,914)	0	0	283,613	.....	.....283,613	375,527	0	0	0	23,086	.....	003.....
SCS Collar 554- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	1,119	1,085,533	NDX.....	(18,757)	0	0	38,434	.....	.....38,434	57,191	0	0	0	3,715	.....	003.....
SCS Collar 555- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	12/17/2012	12/16/2013	808	784,117	NDX.....	(6,749)	0	0	39,027	.....	.....39,027	45,776	0	0	0	2,684	.....	003.....
SCS Collar 556- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	92,414	30,110,925	Russel2000.....	(382,743)	0	0	1,719,826	.....	.....1,719,826	2,102,569	0	0	0	103,049	.....	003.....
SCS Collar 557- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/14/2015	643	209,542	Russel2000.....	(4,311)	0	0	18,736	.....	.....18,736	23,047	0	0	0	1,644	.....	003.....
SCS Collar 558- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	10,401	3,388,972	Russel2000.....	(54,629)	0	0	175,080	.....	.....175,080	229,708	0	0	0	11,598	.....	003.....
SCS Collar 559- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	12/17/2012	12/14/2015	3,873	1,261,938	Russel2000.....	(25,962)	0	0	66,895	.....	.....66,895	92,857	0	0	0	9,902	.....	003.....
SCS Collar 560- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	12/17/2012	12/16/2013	7,376	2,403,302	Russel2000.....	(19,298)	0	0	170,706	.....	.....170,706	190,005	0	0	0	8,225	.....	003.....
SCS Collar 561- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	5,738	1,869,495	Russel2000.....	(64,742)	0	0	140,590	.....	.....140,590	205,332	0	0	0	14,670	.....	003.....
SCS Collar 562- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	12,632	4,115,932	Russel2000.....	(142,539)	0	0	154,557	.....	.....154,557	297,096	0	0	0	32,298	.....	003.....
SCS Collar 563- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	14,713	4,793,727	Russel2000.....	(203,317)	0	0	455,553	.....	.....455,553	658,870	0	0	0	50,651	.....	003.....
SCS Collar 564- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	60,018	...19,555,361	Russel2000.....	(829,403)	0	0	1,036,002	.....	.....1,036,002	1,865,405	0	0	0	206,625	.....	003.....
SCS Collar 565- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	29,734	9,688,127	Russel2000.....	(410,903)	0	0	240,047	.....	.....240,047	650,950	0	0	0	102,366	.....	003.....
SCS Collar 566- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	327	106,527	Russel2000.....	(2,020)	0	0	9,851	.....	.....9,851	11,871	0	0	0	1,126	.....	003.....
SCS Collar 567- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	783	255,197	Russel2000.....	(11,445)	0	0	14,035	.....	.....14,035	25,480	0	0	0	2,003	.....	003.....
SCS Collar 568- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	2,256	735,155	Russel2000.....	(32,970)	0	0	15,325	.....	.....15,325	48,295	0	0	0	5,769	.....	003.....
SCS Collar 569- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	862	280,951	Russel2000.....	(16,709)	0	0	(120)	.....	.....(120)	16,588	0	0	0	2,969	.....	003.....
SCS Collar 570- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/16/2013	..101,089	54,125,873	S&P500.....	(717,186)	0	0	2,069,346	.....	.....2,069,346	2,786,532	0	0	0	185,236	.....	003.....
SCS Collar 571- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	411	330,159	S&P500.....	(9,878)	0	0	33,590	.....	.....33,590	43,468	0	0	0	3,489	.....	003.....
SCS Collar 572- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	493	263,903	S&P500.....	(5,217)	0	0	15,271	.....	.....15,271	20,488	0	0	0	2,788	.....	003.....
SCS Collar 573- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/16/2013	10,002	5,355,539	S&P500.....	(89,991)	0	0	170,110	.....	.....170,110	260,101	0	0	0	18,328	.....	003.....
SCS Collar 574- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	889	476,148	S&P500.....	(22,260)	0	0	(4,174)	.....	.....(4,174)	18,086	0	0	0	3,736	.....	003.....
SCS Collar 575- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	5,122	2,742,342	S&P500.....	(98,999)	0	0	118,367	.....	.....118,367	217,366	0	0	0	21,519	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 576- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	8,765	4,692,975	S&P500.....	(169,417)	0	49,834	.....	.....49,834	219,250	0	0	0	36,826	.....	003.....
SCS Collar 577- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	6,739	3,608,167	S&P500.....	(159,525)	0	212,047	.....	.....212,047	371,573	0	0	0	38,124	.....	003.....
SCS Collar 578- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	23,132	12,385,457	S&P500.....	(547,590)	0	222,316	.....	.....222,316	769,906	0	0	0	130,867	.....	003.....
SCS Collar 579- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2017	12,645	6,770,507	S&P500.....	(299,340)	0	(42,775)	.....	.....(42,775)	256,565	0	0	0	71,538	.....	003.....
SCS Collar 580- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/16/2013	7,689	4,116,881	S&P500.....	(34,460)	0	205,756	.....	.....205,756	240,217	0	0	0	14,089	.....	003.....
SCS Collar 581- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	256	137,005	S&P500.....	(2,938)	0	10,043	.....	.....10,043	12,980	0	0	0	1,075	.....	003.....
SCS Collar 582- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	12/17/2012	12/14/2015	1,089	582,832	S&P500.....	(12,498)	0	18,884	.....	.....18,884	31,382	0	0	0	4,573	.....	003.....
SCS Collar 583- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	..103,688	..3,211,903	CL13.....	0	(47,683)	23,072	.....	.....23,072	70,755	0	0	0	11,888	.....	003.....
SCS Collar 584- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	9,230	285,923	CL13.....	0	(2,669)	3,145	.....	.....3,145	5,814	0	0	0	1,058	.....	003.....
SCS Collar 585- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	01/15/2013	01/14/2014	11,256	348,686	CL13.....	0	(6,573)	1,561	.....	.....1,561	8,134	0	0	0	1,291	.....	003.....
SCS Collar 586- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528....	01/15/2013	01/14/2014	4,629	1,839,248	GOLDLNP.....	0	(38,343)	(505,056)	.....	.....(505,056)	(466,713)	0	0	0	6,807	.....	003.....
SCS Collar 587- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528....	01/15/2013	01/14/2014	430	170,944	GOLDLNP.....	0	(2,241)	(46,899)	.....	.....(46,899)	(44,658)	0	0	0	633	.....	003.....
SCS Collar 588- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2014	..17,293	..9,447,130	MXEA.....	0	(141,280)	(4,503)	.....	.....(4,503)	136,777	0	0	0	34,965	.....	003.....
SCS Collar 589- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2014	1,952	1,066,276	MXEA.....	0	(10,026)	3,826	.....	.....3,826	13,851	0	0	0	3,946	.....	003.....
SCS Collar 590- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2014	3,228	1,763,609	MXEA.....	0	(33,487)	(6,456)	.....	.....(6,456)	27,032	0	0	0	6,527	.....	003.....
SCS Collar 591- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	740	718,055	NDX.....	0	(6,250)	25,011	.....	.....25,011	31,261	0	0	0	2,658	.....	003.....
SCS Collar 592- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	5,497	5,330,914	NDX.....	0	(73,787)	146,730	.....	.....146,730	220,518	0	0	0	19,731	.....	003.....
SCS Collar 593- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	1,714	1,662,638	NDX.....	0	(29,222)	36,074	.....	.....36,074	65,295	0	0	0	6,154	.....	003.....
SCS Collar 594- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	756	246,413	Russel2000.....	0	(4,182)	19,162	.....	.....19,162	23,344	0	0	0	2,630	.....	003.....
SCS Collar 595- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2016	343	111,604	Russel2000.....	0	(5,161)	(285)	.....	.....(285)	4,876	0	0	0	891	.....	003.....
SCS Collar 596- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2016	7,658	2,495,071	Russel2000.....	0	(88,333)	99,461	.....	.....99,461	187,794	0	0	0	19,914	.....	003.....
SCS Collar 597- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2016	14,230	4,636,544	Russel2000.....	0	(164,148)	62,742	.....	.....62,742	226,890	0	0	0	37,005	.....	003.....
SCS Collar 598- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	14,091	4,591,239	Russel2000.....	0	(192,210)	238,482	.....	.....238,482	430,692	0	0	0	49,000	.....	003.....
SCS Collar 599- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	59,111	19,260,000	Russel2000.....	0	(806,312)	551,696	.....	.....551,696	1,358,007	0	0	0	205,554	.....	003.....
SCS Collar 600- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	30,136	9,818,954	Russel2000.....	0	(411,066)	81,304	.....	.....81,304	492,371	0	0	0	104,794	.....	003.....
SCS Collar 601- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2016	495	161,329	Russel2000.....	0	(3,304)	9,923	.....	.....9,923	13,227	0	0	0	1,288	.....	003.....
SCS Collar 602- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2016	1,184	385,642	Russel2000.....	0	(7,898)	13,535	.....	.....13,535	21,433	0	0	0	3,078	.....	003.....
SCS Collar 603- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	878	286,193	Russel2000.....	0	(4,856)	17,687	.....	.....17,687	22,543	0	0	0	3,054	.....	003.....
SCS Collar 604- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	421	137,019	Russel2000.....	0	(8,217)	3,492	.....	.....3,492	11,709	0	0	0	1,462	.....	003.....
SCS Collar 605- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	1,102	359,122	Russel2000.....	0	(21,538)	1,180	.....	.....1,180	22,718	0	0	0	3,833	.....	003.....
SCS Collar 606- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	62,947	20,509,746	Russel2000.....	0	(274,517)	838,082	.....	.....838,082	1,112,600	0	0	0	75,910	.....	003.....
SCS Collar 607- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	6,199	2,019,924	Russel2000.....	0	(17,000)	102,331	.....	.....102,331	119,331	0	0	0	7,476	.....	003.....
SCS Collar 608- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2013	01/14/2014	11,049	3,600,062	Russel2000.....	0	(61,185)	119,963	.....	.....119,963	181,148	0	0	0	13,324	.....	003.....
SCS Collar 609- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2016	6,153	3,294,732	S&P500.....	0	(118,147)	90,858	.....	.....90,858	209,005	0	0	0	26,296	.....	003.....
SCS Collar 610- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2016	8,676	4,645,354	S&P500.....	0	(166,579)	10,066	.....	.....10,066	176,645	0	0	0	37,075	.....	003.....
SCS Collar 611- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	7,818	4,186,056	S&P500.....	0	(177,498)	199,509	.....	.....199,509	377,008	0	0	0	44,676	.....	003.....
SCS Collar 612- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	23,819	12,753,449	S&P500.....	0	(540,776)	170,904	.....	.....170,904	711,680	0	0	0	136,112	.....	003.....
SCS Collar 613- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	11,113	5,950,154	S&P500.....	0	(252,300)	(52,421)	.....	.....(52,421)	199,880	0	0	0	63,504	.....	003.....
SCS Collar 614- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2016	499	267,288	S&P500.....	0	(5,545)	14,900	.....	.....14,900	20,444	0	0	0	2,133	.....	003.....
SCS Collar 615- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/14/2016	1,066	570,578	S&P500.....	0	(11,836)	12,832	.....	.....12,832	24,668	0	0	0	4,554	.....	003.....
SCS Collar 616- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS....	TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2014	69,282	37,095,190	S&P500.....	0	(502,890)	944,078	.....	.....944,078	1,446,968	0	0	0	137,295	.....	003.....
SCS Collar 617- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	550	294,563	S&P500.....	0	(5,063)	15,681	.....	.....15,681	20,744	0	0	0	3,144	.....	003.....
SCS Collar 618- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM....	VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	53	28,365	S&P500.....	0	(488)	734	.....	.....734	1,221	0	0	0	303	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 619- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	497	266,198	S&P500.....	0	(16,170)	0	3,389	.....	.....3,389	19,559	0	0	0	2,841	.....	003.....
SCS Collar 620- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/15/2013	01/16/2018	226	121,097	S&P500.....	0	(7,356)	0	(1,807)	.....	.....(1,807)	5,549	0	0	0	1,292	.....	003.....
SCS Collar 621- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2014	7,488	4,009,318	S&P500.....	0	(34,178)	0	134,830	.....	.....134,830	169,008	0	0	0	14,839	.....	003.....
SCS Collar 622- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	01/15/2013	01/16/2018	634	509,483	S&P500.....	0	(14,711)	0	40,818	.....	.....40,818	55,529	0	0	0	5,438	.....	003.....
SCS Collar 623- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	01/15/2013	01/14/2014	9,591	5,135,200	S&P500.....	0	(88,397)	0	92,828	.....	.....92,828	181,225	0	0	0	19,006	.....	003.....
SCS Collar 624- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.... W22LROWP2IHZNBB6K528....	01/16/2013	01/14/2014	27,450	850,299	CL13.....	0	(9,815)	0	6,108	.....	.....6,108	15,923	0	0	0	3,147	.....	003.....
SCS Collar 625- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/16/2013	01/14/2014	1,428	567,450	GOLDLNP.....	0	(11,576)	0	(155,821)	.....	.....(155,821)	(144,245)	0	0	0	2,100	.....	003.....
SCS Collar 626- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/16/2013	01/14/2014	5,605	3,062,135	MXEA.....	0	(43,533)	0	(1,595)	.....	.....(1,595)	41,938	0	0	0	11,333	.....	003.....
SCS Collar 627- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/16/2013	01/14/2014	135	73,561	MXEA.....	0	(653)	0	252	.....	.....252	906	0	0	0	272	.....	003.....
SCS Collar 628- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/16/2013	01/14/2014	16,523	5,383,475	Russel2000.....	0	(72,479)	0	219,417	.....	.....219,417	291,896	0	0	0	19,925	.....	003.....
SCS Collar 629- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	01/16/2013	01/14/2014	200	65,149	Russel2000.....	0	(572)	0	3,300	.....	.....3,300	3,872	0	0	0	241	.....	003.....
SCS Collar 630- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/16/2013	01/14/2014	13,871	7,427,103	S&P500.....	0	(84,754)	0	189,021	.....	.....189,021	273,775	0	0	0	27,489	.....	003.....
SCS Collar 631- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	01/16/2013	01/14/2014	480	257,212	S&P500.....	0	(1,761)	0	8,650	.....	.....8,650	10,411	0	0	0	952	.....	003.....
SCS Collar 632- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2014	71,876	38,484,177	S&P500.....	0	(534,892)	0	267,443	.....	.....267,443	802,335	0	0	0	153,078	.....	003.....
SCS Collar 633- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	9,005	4,821,620	S&P500.....	0	(185,035)	0	129,358	.....	.....129,358	314,393	0	0	0	51,906	.....	003.....
SCS Collar 634- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2014	8,107	4,340,726	S&P500.....	0	(37,784)	0	66,015	.....	.....66,015	103,799	0	0	0	17,266	.....	003.....
SCS Collar 635- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/16/2016	288	154,309	S&P500.....	0	(3,062)	0	4,494	.....	.....4,494	7,555	0	0	0	1,253	.....	003.....
SCS Collar 636- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/16/2016	5,531	1,802,159	Russel2000.....	0	(63,808)	0	12,689	.....	.....12,689	76,497	0	0	0	14,636	.....	003.....
SCS Collar 637- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/16/2016	8,124	2,647,120	Russel2000.....	0	(93,725)	0	(32,401)	.....	.....(32,401)	61,324	0	0	0	21,499	.....	003.....
SCS Collar 638- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	15,030	4,897,171	Russel2000.....	0	(187,590)	0	129,693	.....	.....129,693	317,283	0	0	0	52,719	.....	003.....
SCS Collar 639- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	46,156	15,038,816	Russel2000.....	0	(576,074)	0	145,002	.....	.....145,002	721,076	0	0	0	161,896	.....	003.....
SCS Collar 640- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	20,265	6,602,975	Russel2000.....	0	(252,932)	0	(20,225)	.....	.....(20,225)	232,707	0	0	0	71,083	.....	003.....
SCS Collar 641- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/16/2016	1,219	397,068	Russel2000.....	0	(7,864)	0	3,673	.....	.....3,673	11,537	0	0	0	3,225	.....	003.....
SCS Collar 642- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	975	317,654	Russel2000.....	0	(3,921)	0	13,525	.....	.....13,525	17,446	0	0	0	3,420	.....	003.....
SCS Collar 643- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	1,160	378,009	Russel2000.....	0	(4,666)	0	10,145	.....	.....10,145	14,811	0	0	0	4,069	.....	003.....
SCS Collar 644- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/16/2016	884	288,007	Russel2000.....	0	(13,464)	0	(2,576)	.....	.....(2,576)	10,888	0	0	0	2,339	.....	003.....
SCS Collar 645- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2018	494	160,945	Russel2000.....	0	(9,204)	0	178	.....	.....178	9,382	0	0	0	1,733	.....	003.....
SCS Collar 646- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2014	111,882	3,441,115	Generic 13th CL Fut.	0	(52,517)	0	(66,866)	.....	.....(66,866)	(14,349)	0	0	0	13,688	.....	003.....
SCS Collar 647- Generic 13th CL Fut	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	02/15/2013	02/14/2014	14,208	436,997	Generic 13th CL Fut.	0	(8,481)	0	(9,708)	.....	.....(9,708)	(1,227)	0	0	0	1,738	.....	003.....
SCS Collar 648- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	74,926	24,412,796	Russel2000.....	0	(338,693)	0	338,572	.....	.....338,572	677,264	0	0	0	97,106	.....	003.....
SCS Collar 649- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	9,811	3,196,662	Russel2000.....	0	(27,775)	0	74,076	.....	.....74,076	101,850	0	0	0	12,715	.....	003.....
SCS Collar 650- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	10,539	3,433,844	Russel2000.....	0	(60,579)	0	23,345	.....	.....23,345	83,924	0	0	0	13,659	.....	003.....
SCS Collar 651- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2014	16,587	510,151	CL13.....	0	(4,876)	0	(8,320)	.....	.....(8,320)	(3,444)	0	0	0	2,029	.....	003.....
SCS Collar 652- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/16/2016	4,388	2,349,509	S&P500.....	0	(83,345)	0	4,984	.....	.....4,984	88,329	0	0	0	19,082	.....	003.....
SCS Collar 653- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/16/2016	4,736	2,535,526	S&P500.....	0	(89,943)	0	(41,048)	.....	.....(41,048)	48,895	0	0	0	20,592	.....	003.....
SCS Collar 654- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2018	18,484	9,896,898	S&P500.....	0	(379,787)	0	(41,869)	.....	.....(41,869)	337,919	0	0	0	106,542	.....	003.....
SCS Collar 655- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2018	7,088	3,795,360	S&P500.....	0	(145,645)	0	(75,641)	.....	.....(75,641)	70,003	0	0	0	40,858	.....	003.....
SCS Collar 656- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/16/2016	255	136,341	S&P500.....	0	(2,705)	0	512	.....	.....512	3,217	0	0	0	1,107	.....	003.....
SCS Collar 657- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2018	975	522,113	S&P500.....	0	(6,455)	0	7,234	.....	.....7,234	13,689	0	0	0	5,621	.....	003.....
SCS Collar 658- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	7,714	4,130,401	S&P500.....	0	(73,002)	0	2,151	.....	.....2,151	75,154	0	0	0	16,429	.....	003.....
SCS Collar 659- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/16/2016	499	267,397	S&P500.....	0	(12,524)	0	(4,356)	.....	.....(4,356)	8,168	0	0	0	2,172	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 660- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/16/2016	445	145,062	Russel2000.....	0	(6,782)	0	(4,112)	.....	.....(4,112)	2,670	0	0	0	1,178	.....	003.....
SCS Collar 661- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	23,025	12,578,810	MXEA.....	0	(187,576)	0	(106,621)	.....	.....(106,621)	80,955	0	0	0	50,034	.....	003.....
SCS Collar 662- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	4,346	2,374,475	MXEA.....	0	(22,166)	0	(9,766)	.....	.....(9,766)	12,401	0	0	0	9,445	.....	003.....
SCS Collar 663- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	3,001	1,639,473	MXEA.....	0	(31,080)	0	(19,656)	.....	.....(19,656)	11,424	0	0	0	6,521	.....	003.....
SCS Collar 664- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	02/15/2013	02/14/2014	296	117,555	GOLDLNP.....	0	(1,463)	0	(26,778)	.....	.....(26,778)	(25,316)	0	0	0	468	.....	003.....
SCS Collar 665- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	764	740,906	NDX.....	0	(6,476)	0	13,021	.....	.....13,021	19,496	0	0	0	2,947	.....	003.....
SCS Collar 666- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	6,628	6,428,200	NDX.....	0	(89,720)	0	67,330	.....	.....67,330	157,050	0	0	0	25,569	.....	003.....
SCS Collar 667- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	02/15/2013	02/14/2014	1,408	1,366,045	NDX.....	0	(24,245)	0	7,701	.....	.....7,701	31,946	0	0	0	5,434	.....	003.....
SCS Collar 668- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	02/15/2013	02/14/2018	507	406,910	S&P500.....	0	(7,508)	0	22,863	.....	.....22,863	30,370	0	0	0	4,380	.....	003.....
SCS Collar 669- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	03/15/2013	03/14/2018	19,701	6,419,149	Russel2000.....	0	(248,636)	0	(42,542)	.....	.....(42,542)	206,094	0	0	0	69,673	.....	003.....
SCS Collar 670- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	03/15/2013	03/14/2018	42,757	13,931,243	Russel2000.....	0	(539,606)	0	(230,906)	.....	.....(230,906)	308,700	0	0	0	151,209	.....	003.....
SCS Collar 671- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	03/15/2013	03/14/2018	9,424	3,070,514	Russel2000.....	0	(118,932)	0	(68,522)	.....	.....(68,522)	50,410	0	0	0	33,327	.....	003.....
SCS Collar 672- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	03/15/2013	03/14/2018	318	103,651	Russel2000.....	0	(1,239)	0	548	.....	.....548	1,787	0	0	0	1,125	.....	003.....
SCS Collar 673- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	03/15/2013	03/14/2018	617	201,145	Russel2000.....	0	(11,709)	0	(9,328)	.....	.....(9,328)	2,381	0	0	0	2,183	.....	003.....
SCS Collar 674- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2014	66,801	35,766,924	S&P500.....	0	(513,634)	0	(176,510)	.....	.....(176,510)	337,124	0	0	0	150,645	.....	003.....
SCS Collar 675- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2018	145	116,295	S&P500.....	0	(1,977)	0	4,023	.....	.....4,023	6,001	0	0	0	1,262	.....	003.....
SCS Collar 676- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2016	9,701	3,160,823	Russel2000.....	0	(115,839)	0	(99,099)	.....	.....(99,099)	16,740	0	0	0	26,028	.....	003.....
SCS Collar 677- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2014	..130,754	3,994,547	CL13.....	0	(60,199)	0	(33,500)	.....	.....(33,500)	26,700	0	0	0	16,824	.....	003.....
SCS Collar 678- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2014	11,782	359,931	CL13.....	0	(3,410)	0	(1,212)	.....	.....(1,212)	2,198	0	0	0	1,516	.....	003.....
SCS Collar 679- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2014	10,658	325,605	CL13.....	0	(6,232)	0	(3,871)	.....	.....(3,871)	2,361	0	0	0	1,371	.....	003.....
SCS Collar 680- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653....	03/15/2013	03/14/2014	308	122,526	GOLDLNP.....	0	(1,524)	0	(26,738)	.....	.....(26,738)	(25,214)	0	0	0	516	.....	003.....
SCS Collar 681- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	24,108	13,170,548	MXEA.....	0	(203,552)	0	(384,441)	.....	.....(384,441)	(180,889)	0	0	0	55,472	.....	003.....
SCS Collar 682- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	2,729	1,491,024	MXEA.....	0	(14,483)	0	(37,316)	.....	.....(37,316)	(22,833)	0	0	0	6,280	.....	003.....
SCS Collar 683- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	2,910	1,589,533	MXEA.....	0	(31,200)	0	(49,224)	.....	.....(49,224)	(18,024)	0	0	0	6,695	.....	003.....
SCS Collar 684- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	569	551,901	NDX.....	0	(4,934)	0	5,176	.....	.....5,176	10,110	0	0	0	2,325	.....	003.....
SCS Collar 685- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	5,283	5,124,057	NDX.....	0	(72,874)	0	13,304	.....	.....13,304	86,178	0	0	0	21,582	.....	003.....
SCS Collar 686- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	850	455,017	NDX.....	0	(14,883)	0	(1,680)	.....	.....(1,680)	13,204	0	0	0	1,916	.....	003.....
SCS Collar 687- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	4,955	2,653,290	S&P500.....	0	(96,962)	0	(77,016)	.....	.....(77,016)	19,946	0	0	0	21,849	.....	003.....
SCS Collar 688- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2018	11,074	5,929,249	S&P500.....	0	(229,008)	0	(15,628)	.....	.....(15,628)	213,380	0	0	0	64,356	.....	003.....
SCS Collar 689- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2018	18,155	9,720,840	S&P500.....	0	(375,452)	0	(205,211)	.....	.....(205,211)	170,241	0	0	0	105,510	.....	003.....
SCS Collar 690- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2018	7,126	3,815,262	S&P500.....	0	(147,358)	0	(117,215)	.....	.....(117,215)	30,143	0	0	0	41,411	.....	003.....
SCS Collar 691- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	192	102,921	S&P500.....	0	(2,112)	0	190	.....	.....190	2,301	0	0	0	848	.....	003.....
SCS Collar 692- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	129	68,956	S&P500.....	0	(1,415)	0	(678)	.....	.....(678)	737	0	0	0	568	.....	003.....
SCS Collar 693- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	5,657	3,028,949	S&P500.....	0	(55,232)	0	(29,466)	.....	.....(29,466)	25,766	0	0	0	12,757	.....	003.....
SCS Collar 694- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2018	459	245,979	S&P500.....	0	(14,278)	0	(11,254)	.....	.....(11,254)	3,024	0	0	0	2,670	.....	003.....
SCS Collar 695- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	73,841	24,059,228	Russel2000.....	0	(346,560)	0	(90,256)	.....	.....(90,256)	256,304	0	0	0	101,334	.....	003.....
SCS Collar 696- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	5,852	1,906,758	Russel2000.....	0	(69,874)	0	(44,748)	.....	.....(44,748)	25,126	0	0	0	15,701	.....	003.....
SCS Collar 697- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2014	7,732	2,519,425	Russel2000.....	0	(46,085)	0	(21,001)	.....	.....(21,001)	25,084	0	0	0	10,611	.....	003.....
SCS Collar 698- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	526	171,383	Russel2000.....	0	(8,283)	0	(5,929)	.....	.....(5,929)	2,354	0	0	0	1,411	.....	003.....
SCS Collar 699- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	03/15/2013	03/14/2016	743	242,193	Russel2000.....	0	(11,705)	0	(10,473)	.....	.....(10,473)	1,231	0	0	0	1,994	.....	003.....
SCS Collar 700- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013	03/14/2014	8,396	4,495,567	S&P500.....	0	(40,579)	0	8,312	.....	.....8,312	48,891	0	0	0	18,935	.....	003.....
SCS Collar 701- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013	03/14/2016	5,153	2,759,298	S&P500.....	0	(100,832)	0	(58,057)	.....	.....(58,057)	42,775	0	0	0	22,722	.....	003.....
SCS Collar 702- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	03/15/2013	03/14/2014	7,320	2,384,987	Russel2000.....	0	(21,590)	0	6,437	.....	.....6,437	28,027	0	0	0	10,045	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.21

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 703- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2016	...9,335	...3,041,571	Russel2000.....	0	...(115,408)	0	(8,065)	.....	.....(8,065)	107,343	0	0	0	...25,435	.....	003.....
SCS Collar 704- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2016	...920	...299,606	Russel2000.....	0	(6,707)	0	5,853	.....	...5,853	12,560	0	0	0	...2,505	.....	003.....
SCS Collar 705- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2016	...481	...156,680	Russel2000.....	0	(3,508)	0	223	.....	...223	3,730	0	0	0	...1,310	.....	003.....
SCS Collar 706- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2016	...526	...171,508	Russel2000.....	0	(8,448)	0	(5,626)	.....	...(5,626)	2,823	0	0	0	...1,434	.....	003.....
SCS Collar 707- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/16/2018	...767	...249,843	Russel2000.....	0	(16,057)	0	(3,506)	.....	...(3,506)	12,551	0	0	0	...2,738	.....	003.....
SCS Collar 708- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...28,081	...15,340,773	MXEA.....	0	...(233,434)	0	(386,351)	.....	...(386,351)	(152,917)	0	0	0	...68,371	.....	003.....
SCS Collar 709- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...5,994	...3,274,422	MXEA.....	0	(31,348)	0	(70,014)	.....	...(70,014)	(38,667)	0	0	0	...14,593	.....	003.....
SCS Collar 710- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...3,055	...1,669,195	MXEA.....	0	(32,253)	0	(46,724)	.....	...(46,724)	(14,471)	0	0	0	...7,439	.....	003.....
SCS Collar 711- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...12,150	...4,827,600	GOLDLNP.....	0	(82,438)	0	(447,812)	.....	...(447,812)	(365,374)	0	0	0	...21,516	.....	003.....
SCS Collar 712- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...1,007	...399,928	GOLDLNP.....	0	(4,297)	0	(36,267)	.....	...(36,267)	(31,971)	0	0	0	...1,782	.....	003.....
SCS Collar 713- GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	MSCS.... 4PQUHN3JPFGFNF3BB653.....	04/16/2013	04/14/2014	...1,567	...622,772	GOLDLNP.....	0	(13,504)	0	(58,838)	.....	...(58,838)	(45,333)	0	0	0	...2,776	.....	003.....
SCS Collar 714- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2014	...92,831	...49,704,224	S&P500.....	0	(718,512)	0	(392,144)	.....	...(392,144)	326,369	0	0	0	...221,521	.....	003.....
SCS Collar 715- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2016	...10,010	...5,359,809	S&P500.....	0	(210,518)	0	(121,487)	.....	...(121,487)	89,030	0	0	0	...44,821	.....	003.....
SCS Collar 716- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/16/2018	...17,338	...9,283,264	S&P500.....	0	(436,226)	0	(118,176)	.....	...(118,176)	318,049	0	0	0	...101,722	.....	003.....
SCS Collar 717- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/16/2018	...23,656	...12,666,043	S&P500.....	0	(595,184)	0	(359,994)	.....	...(359,994)	235,190	0	0	0	...138,789	.....	003.....
SCS Collar 718- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2014	...13,474	...7,214,422	S&P500.....	0	(65,619)	0	(10,815)	.....	...(10,815)	54,804	0	0	0	...32,153	.....	003.....
SCS Collar 719- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2016	...831	...444,781	S&P500.....	0	(10,290)	0	(941)	.....	...(941)	9,349	0	0	0	...3,719	.....	003.....
SCS Collar 720- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2016	...253	...135,679	S&P500.....	0	(3,139)	0	(2,021)	.....	...(2,021)	1,118	0	0	0	...1,135	.....	003.....
SCS Collar 721- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/16/2018	...347	...185,665	S&P500.....	0	(3,720)	0	565	.....	...565	4,285	0	0	0	...2,034	.....	003.....
SCS Collar 722- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2016	...299	...160,162	S&P500.....	0	(8,172)	0	(5,869)	.....	...(5,869)	2,303	0	0	0	...1,339	.....	003.....
SCS Collar 723- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2014	...307	...297,274	NDX.....	0	(2,691)	0	769	.....	...769	3,461	0	0	0	...1,325	.....	003.....
SCS Collar 724- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2014	...5,568	...5,400,128	NDX.....	0	(77,709)	0	(19,923)	.....	...(19,923)	57,787	0	0	0	...24,067	.....	003.....
SCS Collar 725- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	04/16/2013	04/14/2014	...1,007	...976,904	NDX.....	0	(17,849)	0	(8,301)	.....	...(8,301)	9,548	0	0	0	...4,354	.....	003.....
SCS Collar 726- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...276	...221,378	S&P500.....	0	(4,275)	0	6,287	.....	...6,287	10,562	0	0	0	...2,426	.....	003.....
SCS Collar 727- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2014	...85,617	...27,896,112	Russel2000.....	0	(388,663)	0	221,157	.....	...221,157	609,820	0	0	0	...124,327	.....	003.....
SCS Collar 728- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2016	...11,957	...3,895,924	Russel2000.....	0	(147,458)	0	(65,273)	.....	...(65,273)	82,185	0	0	0	...32,580	.....	003.....
SCS Collar 729- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...29,259	...9,533,376	Russel2000.....	0	(431,700)	0	166,799	.....	...166,799	598,499	0	0	0	...104,463	.....	003.....
SCS Collar 730- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...54,597	...17,788,928	Russel2000.....	0	(805,536)	0	24,193	.....	...24,193	829,728	0	0	0	...194,924	.....	003.....
SCS Collar 731- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...12,620	...4,111,897	Russel2000.....	0	(186,199)	0	(52,459)	.....	...(52,459)	133,740	0	0	0	...45,056	.....	003.....
SCS Collar 732- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2014	...20,181	...6,575,438	Russel2000.....	0	(57,638)	0	100,373	.....	...100,373	158,011	0	0	0	...29,305	.....	003.....
SCS Collar 733- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...465	...151,391	Russel2000.....	0	(2,923)	0	7,812	.....	...7,812	10,735	0	0	0	...1,659	.....	003.....
SCS Collar 734- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...354	...115,391	Russel2000.....	0	(2,228)	0	3,515	.....	...3,515	5,743	0	0	0	...1,264	.....	003.....
SCS Collar 735- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2016	...767	...249,843	Russel2000.....	0	(12,284)	0	(4,220)	.....	...(4,220)	8,063	0	0	0	...2,089	.....	003.....
SCS Collar 736- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/16/2018	...185	...60,349	Russel2000.....	0	(3,873)	0	(2,230)	.....	...(2,230)	1,642	0	0	0	...661	.....	003.....
SCS Collar 737- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	04/16/2013	04/14/2016	...5,638	...3,018,591	S&P500.....	0	(118,567)	0	(101,405)	.....	...(101,405)	17,162	0	0	0	...25,243	.....	003.....
SCS Collar 738- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	04/16/2013	04/14/2014	...6,438	...3,447,049	S&P500.....	0	(63,289)	0	(42,462)	.....	...(42,462)	20,826	0	0	0	...15,363	.....	003.....
SCS Collar 739- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	04/16/2013	04/14/2014	...9,309	...3,033,106	Russel2000.....	0	(53,661)	0	9,314	.....	...9,314	62,975	0	0	0	...13,518	.....	003.....
SCS Collar 740- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2014	...124,064	...3,770,319	CL13.....	0	(54,117)	0	20,560	.....	...20,560	74,677	0	0	0	...16,804	.....	003.....
SCS Collar 741- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2014	...28,911	...878,611	CL13.....	0	(7,934)	0	9,598	.....	...9,598	17,532	0	0	0	...3,916	.....	003.....
SCS Collar 742- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	04/16/2013	04/14/2014	...17,009	...516,890	CL13.....	0	(9,421)	0	(261)	.....	...(261)	9,160	0	0	0	...2,304	.....	003.....
SCS Collar 743- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/16/2016	...532	...284,697	S&P500.....	0	(6,374)	0	(11,299)	.....	...(11,299)	(4,925)	0	0	0	...2,418	.....	003.....
SCS Collar 744- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	WRBS.... TGRS6DDUGRSXRUV0M661..	05/15/2013	05/14/2014	...6,331	...191,488	CL13.....	0	(1,867)	0	(3,129)	.....	...(3,129)	(1,263)	0	0	0	...896	.....	003.....
SCS Collar 745- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	05/15/2013	05/14/2014	...77,151	...41,308,852	S&P500.....	0	(348,981)	0	(984,205)	.....	...(984,205)	(635,224)	0	0	0	...193,393	.....	003.....

QE06.22

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 746- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	6,712	3,593,547	S&P500....	0	(30,359)	0	(85,618)	.....	.....(85,618)	(55,260)	0	0	0	16,824	.....	003.....
SCS Collar 747- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/16/2016	248	132,664	S&P500....	0	(2,970)	0	(4,674)	.....	.....(4,674)	(1,704)	0	0	0	1,127	.....	003.....
SCS Collar 748- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2018	722	386,371	S&P500....	0	(5,087)	0	(7,497)	.....	.....(7,497)	(2,410)	0	0	0	4,267	.....	003.....
SCS Collar 749- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	3,798	2,033,536	S&P500....	0	(39,588)	0	(65,791)	.....	.....(65,791)	(26,203)	0	0	0	9,520	.....	003.....
SCS Collar 750- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/16/2016	177	94,899	S&P500....	0	(4,920)	0	(6,410)	.....	.....(6,410)	(1,490)	0	0	0	806	.....	003.....
SCS Collar 751- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	244	236,440	NDX.....	0	(2,288)	0	(5,665)	.....	.....(5,665)	(3,376)	0	0	0	1,107	.....	003.....
SCS Collar 752- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	3,474	3,369,281	NDX.....	0	(51,704)	0	(95,975)	.....	.....(95,975)	(44,271)	0	0	0	15,774	.....	003.....
SCS Collar 753- NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568....	05/15/2013	05/14/2014	513	497,108	NDX.....	0	(9,670)	0	(15,753)	.....	.....(15,753)	(6,083)	0	0	0	2,327	.....	003.....
SCS Collar 754- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	79,287	25,833,575	Russel2000.....	0	(388,494)	0	(518,168)	.....	.....(518,168)	(129,674)	0	0	0	120,944	.....	003.....
SCS Collar 755- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	6,082	1,981,570	Russel2000.....	0	(18,798)	0	(28,189)	.....	.....(28,189)	(9,392)	0	0	0	9,277	.....	003.....
SCS Collar 756- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/16/2016	6,185	3,311,758	Russel2000.....	0	(130,610)	0	(183,099)	.....	.....(183,099)	(52,490)	0	0	0	28,125	.....	003.....
SCS Collar 757- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	29,437	9,591,429	Russel2000.....	0	(390,328)	0	(129,388)	.....	.....(129,388)	260,940	0	0	0	105,935	.....	003.....
SCS Collar 758- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	41,725	13,595,109	Russel2000.....	0	(553,260)	0	(432,358)	.....	.....(432,358)	120,901	0	0	0	150,154	.....	003.....
SCS Collar 759- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	631	205,672	Russel2000.....	0	(2,652)	0	52	.....	.....52	2,704	0	0	0	2,272	.....	003.....
SCS Collar 760- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	416	135,467	Russel2000.....	0	(8,252)	0	(6,675)	.....	.....(6,675)	1,577	0	0	0	1,496	.....	003.....
SCS Collar 761- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	23,873	13,042,073	MXEA.....	0	(209,444)	0	(728,749)	.....	.....(728,749)	(519,305)	0	0	0	61,058	.....	003.....
SCS Collar 762- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	2,232	1,219,482	MXEA.....	0	(12,353)	0	(64,907)	.....	.....(64,907)	(52,554)	0	0	0	5,709	.....	003.....
SCS Collar 763- MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	1,268	692,614	MXEA.....	0	(14,100)	0	(40,836)	.....	.....(40,836)	(26,736)	0	0	0	3,243	.....	003.....
SCS Collar 764- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	..110,201	3,333,228	CL13.....	0	(51,510)	0	(69,688)	.....	.....(69,688)	(18,178)	0	0	0	15,605	.....	003.....
SCS Collar 765- CL13.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	5,695	172,243	CL13.....	0	(3,374)	0	(4,547)	.....	.....(4,547)	(1,172)	0	0	0	806	.....	003.....
SCS Collar 766- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	4,228	2,264,003	S&P500....	0	(89,288)	0	(116,328)	.....	.....(116,328)	(27,040)	0	0	0	19,227	.....	003.....
SCS Collar 767- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	12,942	6,929,508	S&P500....	0	(287,957)	0	(341,985)	.....	.....(341,985)	(54,028)	0	0	0	76,535	.....	003.....
SCS Collar 768- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	15,682	8,396,572	S&P500....	0	(348,921)	0	(417,660)	.....	.....(417,660)	(68,739)	0	0	0	92,738	.....	003.....
SCS Collar 769- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	13,081	7,004,072	S&P500....	0	(291,056)	0	(334,061)	.....	.....(334,061)	(43,005)	0	0	0	77,358	.....	003.....
SCS Collar 770- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	36	19,372	S&P500....	0	(255)	0	(396)	.....	.....(396)	(141)	0	0	0	214	.....	003.....
SCS Collar 771- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	10,349	3,371,831	Russel2000.....	0	(130,228)	0	(145,199)	.....	.....(145,199)	(14,971)	0	0	0	28,635	.....	003.....
SCS Collar 772- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	5,827	1,898,511	Russel2000.....	0	(73,325)	0	(83,834)	.....	.....(83,834)	(10,509)	0	0	0	16,123	.....	003.....
SCS Collar 773- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	8,452	2,753,832	Russel2000.....	0	(112,068)	0	(104,796)	.....	.....(104,796)	7,273	0	0	0	30,415	.....	003.....
SCS Collar 774- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	983	320,377	Russel2000.....	0	(7,024)	0	(7,959)	.....	.....(7,959)	(934)	0	0	0	2,721	.....	003.....
SCS Collar 775- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	479	156,230	Russel2000.....	0	(3,425)	0	(3,890)	.....	.....(3,890)	(464)	0	0	0	1,327	.....	003.....
SCS Collar 776- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2014	4,707	1,533,639	Russel2000.....	0	(29,236)	0	(36,800)	.....	.....(36,800)	(7,564)	0	0	0	7,180	.....	003.....
SCS Collar 777- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	222	72,187	Russel2000.....	0	(3,665)	0	(3,971)	.....	.....(3,971)	(306)	0	0	0	613	.....	003.....
SCS Collar 778- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/16/2016	337	109,761	Russel2000.....	0	(5,572)	0	(6,051)	.....	.....(6,051)	(479)	0	0	0	932	.....	003.....
SCS Collar 779- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	05/15/2013	05/14/2018	577	187,871	Russel2000.....	0	(11,444)	0	(10,389)	.....	.....(10,389)	1,055	0	0	0	2,075	.....	003.....
SCS Collar 780- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE..... W22LROWP21HZNBB6K528....	05/15/2013	05/14/2014	287	114,128	GOLDLNP.....	0	(2,545)	0	(13,010)	.....	.....(13,010)	(10,465)	0	0	0	534	.....	003.....
SCS Collar 781- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	3,932	1,562,283	GOLDLNP.....	0	(27,480)	0	(175,405)	.....	.....(175,405)	(147,926)	0	0	0	7,314	.....	003.....
SCS Collar 782- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2014	236	93,834	GOLDLNP.....	0	(1,041)	0	(10,389)	.....	.....(10,389)	(9,348)	0	0	0	439	.....	003.....
SCS Collar 783- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/16/2014	4,500	1,787,892	GOLDLNP.....	0	(30,719)	0	(182,854)	.....	.....(182,854)	(152,135)	0	0	0	8,791	.....	003.....
SCS Collar 784- GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/16/2014	392	155,806	GOLDLNP.....	0	(1,683)	0	(15,646)	.....	.....(15,646)	(13,963)	0	0	0	766	.....	003.....
SCS Collar 785- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/16/2014	..100,162	53,629,240	S&P500....	0	(673,093)	0	(1,190,576)	.....	.....(1,190,576)	(517,483)	0	0	0	263,701	.....	003.....
SCS Collar 786- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/16/2014	10,934	5,854,601	S&P500....	0	(55,558)	0	(113,015)	.....	.....(113,015)	(57,457)	0	0	0	28,788	.....	003.....
SCS Collar 787- S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/16/2014	4,971	2,661,718	S&P500....	0	(51,061)	0	(73,714)	.....	.....(73,714)	(22,653)	0	0	0	13,088	.....	003.....
SCS Collar 788- Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.... 4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/14/2018	15	4,946	Russel2000.....	0	(251)	0	(244)	.....	.....(244)	6	0	0	0	55	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 789- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/16/2014	132,955	4,000,170	CL13.....	0	(64,085)	0	(163,143)		(163,143)	(99,057)	0	0	0	19,669	003.....	003.....
SCS Collar 790- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/16/2014	17,490	526,217	CL13.....	0	(10,705)	0	(23,425)		(23,425)	(12,720)	0	0	0	2,587	003.....	003.....
SCS Collar 791- CL13.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/16/2014	5,922	178,175	CL13.....	0	(1,795)	0	(6,684)		(6,684)	(4,889)	0	0	0	876	003.....	003.....
SCS Collar 792- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2016	6,578	3,522,166	S&P500.....	0	(124,416)	0	(153,984)		(153,984)	(29,568)	0	0	0	30,321	003.....	003.....
SCS Collar 793- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2016	912	488,046	S&P500.....	0	(9,048)	0	(14,222)		(14,222)	(5,174)	0	0	0	4,201	003.....	003.....
SCS Collar 794- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2018	1,199	641,908	S&P500.....	0	(1,770)	0	(3,746)		(3,746)	(1,975)	0	0	0	7,151	003.....	003.....
SCS Collar 795- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/14/2016	439	235,203	S&P500.....	0	(11,181)	0	(13,001)		(13,001)	(1,820)	0	0	0	2,025	003.....	003.....
SCS Collar 796- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	100,507	32,747,761	Russel2000.....	0	(489,470)	0	(633,407)		(633,407)	(143,937)	0	0	0	161,025	003.....	003.....
SCS Collar 797- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	11,012	3,587,955	Russel2000.....	0	(33,733)	0	(51,834)		(51,834)	(18,101)	0	0	0	17,642	003.....	003.....
SCS Collar 798- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	8,367	2,726,094	Russel2000.....	0	(51,734)	0	(62,783)		(62,783)	(11,049)	0	0	0	13,405	003.....	003.....
SCS Collar 799- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	397	384,844	NDX.....	0	(7,724)	0	(3,655)		(7,724)	(4,070)	0	0	0	1,892	003.....	003.....
SCS Collar 800- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	3,992	3,871,946	NDX.....	0	(58,473)	0	(96,856)		(96,856)	(38,383)	0	0	0	19,039	003.....	003.....
SCS Collar 801- NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	366	354,488	NDX.....	0	(6,798)	0	(10,021)		(10,021)	(3,223)	0	0	0	1,743	003.....	003.....
SCS Collar 802- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	4,005	2,187,941	MXEA.....	0	(21,199)	0	(75,152)		(75,152)	(53,953)	0	0	0	10,758	003.....	003.....
SCS Collar 803- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.... VF1AUT09OCSW5Y7OE568.....	06/17/2013	06/16/2014	1,974	1,078,616	MXEA.....	0	(21,106)	0	(44,464)		(44,464)	(23,568)	0	0	0	5,304	003.....	003.....
SCS Collar 804- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2016	9,387	3,058,569	Russel2000.....	0	(107,010)	0	(94,393)		(94,393)	12,618	0	0	0	26,330	003.....	003.....
SCS Collar 805- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2016	8,935	2,911,132	Russel2000.....	0	(101,852)	0	(95,098)		(95,098)	6,754	0	0	0	25,061	003.....	003.....
SCS Collar 806- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	34,730	11,316,011	Russel2000.....	0	(344,795)	0	3,000		3,000	347,796	0	0	0	126,065	003.....	003.....
SCS Collar 807- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	57,164	18,625,506	Russel2000.....	0	(567,513)	0	39,767		39,767	607,280	0	0	0	207,496	003.....	003.....
SCS Collar 808- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2016	1,333	434,394	Russel2000.....	0	(7,977)	0	(6,793)		(6,793)	1,184	0	0	0	3,740	003.....	003.....
SCS Collar 809- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	13,955	4,546,788	Russel2000.....	0	(138,539)	0	(68,391)		(68,391)	70,149	0	0	0	50,653	003.....	003.....
SCS Collar 810- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	2,332	759,942	Russel2000.....	0	(2,074)	0	21,008		21,008	23,082	0	0	0	8,466	003.....	003.....
SCS Collar 811- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	1,036	337,422	Russel2000.....	0	(921)	0	6,186		6,186	7,107	0	0	0	3,759	003.....	003.....
SCS Collar 812- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2016	1,069	348,307	Russel2000.....	0	(16,400)	0	(16,331)		(16,331)	69	0	0	0	2,998	003.....	003.....
SCS Collar 813- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	583	189,986	Russel2000.....	0	(9,623)	0	(4,306)		(4,306)	5,317	0	0	0	2,117	003.....	003.....
SCS Collar 814- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	328	106,867	Russel2000.....	0	(5,413)	0	(4,314)		(4,314)	1,098	0	0	0	1,191	003.....	003.....
SCS Collar 815- MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/16/2014	26,926	14,710,060	MXEA.....	0	(226,716)	0	(577,422)		(577,422)	(350,706)	0	0	0	72,331	003.....	003.....
SCS Collar 816- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2016	4,574	2,449,052	S&P500.....	0	(89,264)	0	(103,431)		(103,431)	(14,167)	0	0	0	21,083	003.....	003.....
SCS Collar 817- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	17,407	9,319,921	S&P500.....	0	(290,055)	0	(281,494)		(281,494)	8,561	0	0	0	103,828	003.....	003.....
SCS Collar 818- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	19,641	10,516,516	S&P500.....	0	(342,855)	0	(357,298)		(357,298)	(14,442)	0	0	0	117,159	003.....	003.....
SCS Collar 819- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	5,171	2,768,536	S&P500.....	0	(87,858)	0	(90,708)		(90,708)	(2,851)	0	0	0	30,843	003.....	003.....
SCS Collar 820- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2016	192	102,901	S&P500.....	0	(2,065)	0	(2,733)		(2,733)	(668)	0	0	0	886	003.....	003.....
SCS Collar 821- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	776	415,525	S&P500.....	0	(1,484)	0	(1,744)		(1,744)	(260)	0	0	0	4,629	003.....	003.....
SCS Collar 822- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	18	9,800	S&P500.....	0	(34)	0	(49)		(49)	(15)	0	0	0	109	003.....	003.....
SCS Collar 823- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2016	1,047	560,567	S&P500.....	0	(27,559)	0	(29,732)		(29,732)	(2,173)	0	0	0	4,826	003.....	003.....
SCS Collar 824- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	415	222,463	S&P500.....	0	(11,377)	0	(11,503)		(11,503)	(125)	0	0	0	2,478	003.....	003.....
SCS Collar 825- S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	642	343,985	S&P500.....	0	(18,217)	0	(18,166)		(18,166)	50	0	0	0	3,832	003.....	003.....
SCS Collar 826- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2016	453	147,437	Russel2000.....	0	(2,707)	0	(2,685)		(2,685)	22	0	0	0	1,269	003.....	003.....
SCS Collar 827- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	346	112,804	Russel2000.....	0	(308)	0	250		250	557	0	0	0	1,257	003.....	003.....
SCS Collar 828- Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2016	371	120,720	Russel2000.....	0	(5,986)	0	(5,986)		(5,986)	(118)	0	0	0	1,039	003.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										(41,831,248)	(24,686,441)	0	128,151,919	XXX	128,151,919	194,665,582	0	0	0	18,911,132	XXX	XXX
0569999. Total-Written Options-Hedging Other.....										(41,831,248)	(24,686,441)	0	128,151,919	XXX	128,151,919	194,665,582	0	0	0	18,911,132	XXX	XXX
0829999. Total-Written Options-Collars.....										(41,831,248)	(24,686,441)	0	128,151,919	XXX	128,151,919	194,665,582	0	0	0	18,911,132	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0849999.	Total-Written Options.....									..(41,831,248)	...(24,686,441)	0	128,151,919	XXX	..128,151,919	..194,665,582	0	0	0	18,911,132	XXX	XXX....

Swaps - Hedging Other - Interest Rate

#10933 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	11/07/2007	11/09/2017	1	..100,000,000	LIBOR.....	0	0	2,354,200	16,120,421	.....	....16,774,066	16,120,421	0	0	0	1,045,211	.....	001.....
#19199 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CRLY.....	7M3T780ER0B604RYAY13.....	07/09/2008	07/11/2023	1	1,000,000,000	LIBOR.....	0	0	22,018,374	190,775,275	.....	....212,335,017	190,775,275	0	0	0	15,843,844	.....	001.....
#426337 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	I7331LVCZKQKX5T7XV54.....	06/05/2013	06/07/2014	1	..10,000,000	LIBOR.....	0	0	(353)	350	.....	.....(3)	350	0	0	0	48,540	.....	001.....
#426337 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	I7331LVCZKQKX5T7XV54.....	06/05/2013	06/07/2014	0	0	LIBOR.....	0	0	0	15,049	.....	.....0	0	0	0	0	0	.....	001.....
#379391 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	10/17/2012	10/19/2027	1	..15,350,000	LIBOR.....	0	0	380,198	(1,446,237)	.....	....(1,385,162)	(1,446,237)	0	0	0	290,413	.....	002.....
#410777 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/08/2013	03/12/2038	1	..9,080,000	LIBOR.....	0	0	3,915,369	(614,269)	.....	....(534,400)	(614,269)	0	0	0	225,728	.....	002.....
#410775 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	03/08/2013	03/12/2020	1	..42,170,000	LIBOR.....	0	0	1,986,687	(1,368,131)	.....	....(1,179,258)	(1,368,131)	0	0	0	546,162	.....	002.....
#378716 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27....	10/15/2012	10/17/2037	1	..27,000,000	LIBOR.....	0	0	299,357	(4,044,052)	.....	....(4,044,052)	(4,044,052)	0	0	0	665,764	.....	002.....
#379095 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	10/16/2012	10/18/2037	1	..10,920,000	LIBOR.....	0	0	(1,032,001)	(1,561,226)	.....	....(1,512,146)	(1,561,226)	0	0	0	269,280	.....	002.....
#392228 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	12/13/2012	12/17/2037	1	..24,570,000	LIBOR.....	0	0	280,869	(3,415,100)	.....	....(3,397,481)	(3,415,100)	0	0	0	607,923	.....	002.....
#392222 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97....	12/13/2012	12/17/2027	1	..16,120,000	LIBOR.....	0	0	(756,789)	(1,680,917)	.....	....(1,670,981)	(1,680,917)	0	0	0	306,698	.....	002.....
#393863 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2012	12/19/2019	1	..50,730,000	LIBOR.....	0	0	246,766	(2,281,486)	.....	....(2,268,654)	(2,281,486)	0	0	0	645,660	.....	002.....
#404222 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/04/2013	10/18/2027	1	..14,890,000	LIBOR.....	0	0	117,990	(1,556,352)	.....	....(1,498,730)	(978,904)	0	0	0	281,684	.....	002.....
#404221 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/04/2013	10/18/2019	1	..34,350,000	LIBOR.....	0	0	130,498	(1,506,227)	.....	....(1,442,178)	(1,110,727)	0	0	0	431,417	.....	002.....
#410776 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/08/2013	03/12/2015	1	..42,500,000	LIBOR.....	0	0	(15,081)	34,329	.....	....(11,174)	34,329	0	0	0	277,401	.....	002.....
#421500 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/03/2013	05/08/2020	1	..243,700,000	LIBOR.....	0	0	366,192	(11,919,406)	.....	....(11,553,214)	(11,919,406)	0	0	0	3,192,785	.....	002.....
#421502 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/03/2013	05/08/2038	1	..106,100,000	LIBOR.....	0	0	373,840	(11,239,590)	.....	....(10,865,750)	(11,239,590)	0	0	0	2,645,952	.....	002.....
#421499 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/03/2013	05/08/2016	1	..26,100,000	LIBOR.....	0	0	7,002	(217,878)	.....	....(210,876)	(217,878)	0	0	0	220,812	.....	002.....
#421501 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/03/2013	05/08/2028	1	..26,500,000	LIBOR.....	0	0	80,508	(2,305,213)	.....	....(2,224,704)	(2,305,213)	0	0	0	510,963	.....	002.....
#425161 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSCS.....	4PQUHN3JPFGFNF3BB653.....	05/28/2013	05/30/2038	1	..84,800,000	LIBOR.....	0	0	190,645	(3,615,591)	.....	....(3,424,946)	(3,615,591)	0	0	0	2,117,327	.....	002.....
#425160 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	05/28/2013	05/30/2028	1	..35,300,000	LIBOR.....	0	0	70,300	(1,423,978)	.....	....(1,353,678)	(1,423,978)	0	0	0	682,019	.....	002.....
#425091 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	MSCS.....	4PQUHN3JPFGFNF3BB653.....	05/28/2013	05/30/2038	1	..45,500,000	LIBOR.....	0	0	98,868	(2,725,542)	.....	....(2,626,673)	(2,725,542)	0	0	0	1,136,066	.....	002.....
#425159 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	05/28/2013	05/30/2020	1	..177,700,000	LIBOR.....	0	0	200,476	(4,549,962)	.....	....(4,349,485)	(4,549,962)	0	0	0	2,338,296	.....	002.....
#425090 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	05/28/2013	05/30/2028	1	..18,500,000	LIBOR.....	0	0	35,332	(990,961)	.....	....(955,629)	(990,961)	0	0	0	357,432	.....	002.....
#425089 IRS.....	ANTICIPATORY.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	05/28/2013	05/30/2020	1	..97,000,000	LIBOR.....	0	0	101,813	(3,132,567)	.....	....(3,030,754)	(3,132,567)	0	0	0	1,276,391	.....	002.....
#336688 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83....	03/12/2012	03/14/2014	1	..53,000,000	LIBOR.....	0	0	72,542	94,607	.....	....176,822	94,607	0	0	0	223,228	.....	001.....
#336690 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97....	03/12/2012	03/14/2032	1	..43,100,000	LIBOR.....	0	0	512,316	(3,820,223)	.....	....(3,487,004)	(3,820,223)	0	0	0	932,477	.....	001.....
#336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2032	1	..66,400,000	LIBOR.....	0	0	789,113	(5,890,369)	.....	....(5,377,107)	(5,890,369)	0	0	0	1,436,578	.....	001.....
#336691 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2017	1	..518,000,000	LIBOR.....	0	0	2,151,136	1,168,428	.....	....2,819,330	1,168,428	0	0	0	4,990,258	.....	001.....
#336696 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	1	..99,300,000	LIBOR.....	0	0	870,814	(3,317,860)	.....	....(2,732,016)	(3,317,860)	0	0	0	1,465,732	.....	001.....
#336694 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2022	1	..101,400,000	LIBOR.....	0	0	892,719	(3,330,292)	.....	....(2,730,008)	(3,330,292)	0	0	0	1,496,730	.....	001.....
#336687 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	03/12/2012	03/14/2042	1	..59,700,000	LIBOR.....	0	0	749,261	(6,900,514)	.....	....(6,415,673)	(6,900,514)	0	0	0	1,599,937	.....	001.....
#336697 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97....	03/12/2012	03/14/2022	1	..141,900,000	LIBOR.....	0	0	1,243,698	(4,752,773)	.....	....(4,752,773)	(4,752,773)	0	0	0	2,094,536	.....	001.....
#336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/12/2012	03/14/2022	1	..124,100,000	LIBOR.....	0	0	1,090,128	(4,116,207)	.....	....(3,382,974)	(4,116,207)	0	0	0	1,831,796	.....	001.....
#336689 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97....	03/12/2012	03/14/2032	1	..50,700,000	LIBOR.....	0	0	602,904	(4,486,343)	.....	....(4,094,220)	(4,486,343)	0	0	0	1,096,905	.....	001.....
#336693 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	1	..126,700,000	LIBOR.....	0	0	1,120,848	(4,072,079)	.....	....(3,318,855)	(4,072,079)	0	0	0	1,870,174	.....	001.....
#336695 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83....	03/12/2012	03/14/2022	1	..126,700,000	LIBOR.....	0	0	1,116,705	(4,140,611)	.....	....(3,389,821)	(4,140,611)	0	0	0	1,870,174	.....	001.....
0919999.	Total-Swaps-Hedging Other-Interest Rate.....									0	0	0	42,663,244	101,786,506	XXX	..133,842,615	..102,744,406	0	0	0	56,872,293	XXX....	XXX....

Swaps - Hedging Other - Credit Default

.....							0	0		0	0	0	0		0	0	0	0	0	0		
-------	-------	-------	-------	-------	-------	-------	--------	--------	-------	--------	--------	--------	--------	-------	--------	--------	--------	--------	--------	--------	-------	-------

QE06.24

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0929999. Total-Swaps-Hedging Other-Credit Default.....										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Swaps - Hedging Other - Foreign Exchange																							
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Total Return																							
#356959 EQUITY TRS 160.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GEF7VJP5I7OUK5573.....	06/27/2012	07/01/2013	10,067	57,356,924	LIBOR.....	0	0	164,887		236,948	164,887	0	0	0	26,000	001.....		
#359175 EQUITY TRS 161.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFZYICNSX8D621K86.....	07/06/2012	07/09/2013	10,390	59,569,112	LIBOR.....	0	0	542,067		607,952	542,067	0	0	0	51,706	001.....		
#363772 EQUITY TRS 163.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/02/2012	08/06/2013	5,004	30,023,915	LIBOR.....	0	0	1,595,490		1,616,970	1,595,490	0	0	0	49,071	001.....		
#363976 EQUITY TRS 165.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFZYICNSX8D621K86.....	08/06/2012	08/08/2013	5,294	32,461,982	LIBOR.....	0	0	2,386,027		2,407,393	2,386,027	0	0	0	54,399	001.....		
#370183 EQUITY TRS 172.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/06/2012	09/06/2013	8,535	49,714,386	LIBOR.....	0	0	1,225,856		1,236,554	1,225,856	0	0	0	108,857	001.....		
#374941 EQUITY TRS 175.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/25/2012	09/26/2013	6,901	38,813,915	LIBOR.....	0	0	(440,379)		(393,257)	(440,379)	0	0	0	96,368	001.....		
#377193 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/03/2012	10/04/2013	5,105	28,960,660	LIBOR.....	0	0	(41,560)		(9,420)	(41,560)	0	0	0	75,032	001.....		
#399232 EQUITY TRS 182.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/07/2013	07/07/2013	40,000	36,036,116	LIBOR.....	0	0	(1,253,236)		(1,224,886)	(1,253,236)	0	0	0	28,293	001.....		
#356958 EQUITY TRS 160.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GEF7VJP5I7OUK5573.....	06/27/2012	07/01/2013	2,517	14,340,655	LIBOR.....	0	0	(1,341,700)		59,243	41,226	0	0	0	6,501	001.....		
#359174 EQUITY TRS 161.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFZYICNSX8D621K86.....	07/06/2012	07/09/2013	2,598	14,895,145	LIBOR.....	0	0	(1,564,502)		152,017	135,543	0	0	0	12,929	001.....		
#363771 EQUITY TRS 162.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/02/2012	08/06/2013	5,004	30,023,915	LIBOR.....	0	0	(4,120,229)		1,616,970	1,595,490	0	0	0	49,071	001.....		
#363975 EQUITY TRS 165.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFZYICNSX8D621K86.....	08/06/2012	08/08/2013	5,294	32,461,982	LIBOR.....	0	0	(5,475,235)		2,386,027	2,386,027	0	0	0	54,399	001.....		
#366087 EQUITY TRS 166.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/10/2012	08/13/2013	12,660	77,014,021	LIBOR.....	0	0	(12,789,261)		5,138,080	5,090,789	0	0	0	136,701	001.....		
#369705 EQUITY TRS 172.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/06/2012	09/06/2013	4,268	24,860,106	LIBOR.....	0	0	(2,129,940)		613,000	613,000	0	0	0	54,435	001.....		
#374942 EQUITY TRS 175.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/25/2012	09/26/2013	6,901	38,813,915	LIBOR.....	0	0	(3,318,497)		(440,379)	(393,257)	0	0	0	96,368	001.....		
#377194 EQUITY TRS 176.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/03/2012	10/04/2013	7,657	43,438,153	LIBOR.....	0	0	(3,787,989)		(62,336)	(14,129)	0	0	0	112,540	001.....		
#394950 EQUITY TRS 181.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/19/2012	12/19/2013	40,000	115,570,080	LIBOR.....	0	0	(14,528,586)		1,543,600	1,549,668	0	0	0	398,973	001.....		
#399231 EQUITY TRS 182.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/07/2013	07/07/2013	23,383	21,065,813	LIBOR.....	0	0	(1,704,260)		(732,610)	(732,610)	0	0	0	16,540	001.....		
#410773 EQUITY TRS 183.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	03/07/2013	03/07/2014	20,000	58,269,180	LIBOR.....	0	0	(3,691,619)		1,273,399	1,255,940	0	0	0	242,082	001.....		
#410794 EQUITY TRS 184.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/08/2013	03/08/2014	20,000	58,252,560	LIBOR.....	0	0	(3,429,410)		1,239,320	1,255,394	0	0	0	242,493	001.....		
#412286 EQUITY TRS 185.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/11/2013	03/11/2014	11,000	64,327,153	LIBOR.....	0	0	(766,140)		1,834,613	1,850,955	0	0	0	269,363	001.....		
#412861 EQUITY TRS 186.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83.....	03/12/2013	03/12/2014	32,000	51,004,800	LIBOR.....	0	0	(1,239,823)		(250,816)	(244,999)	0	0	0	213,994	001.....		
#421352 EQUITY TRS 190.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/01/2013	05/01/2014	18,000	50,351,022	LIBOR.....	0	0	43,965		(960,894)	(960,894)	0	0	0	230,888	001.....		
#425696 EQUITY TRS 192.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZO031MB27.....	05/29/2013	11/29/2013	39,149	37,205,882	LIBOR.....	0	0	15,623		709,861	725,484	0	0	0	120,836	001.....		
#426332 EQUITY TRS 193.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/03/2013	06/04/2014	2,138	12,632,063	LIBOR.....	0	0	5,928		485,786	491,713	0	0	0	61,049	001.....		
#426854 EQUITY TRS 194.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/07/2013	06/07/2014	36,000	104,884,524	LIBOR.....	0	0	28,629		2,260,692	2,289,321	0	0	0	509,113	001.....		
#431296 EQUITY TRS 200.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GEF7VJP5I7OUK5573.....	06/28/2013	07/01/2014	12,584	72,238,767	LIBOR.....	0	0	0		0	0	0	0	0	362,675	001.....		
#416760 USTB TRS 466.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/03/2013	07/03/2013	1	150,000,000	FedFundEffective.....	0	0	(94,620)		(10,922,772)	(11,017,392)	0	0	0	87,781	001.....		
#418363 USTB TRS 471.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83.....	04/11/2013	07/11/2013	1	40,200,000	FedFundEffective.....	0	0	(24,256)		(3,443,957)	(3,468,213)	0	0	0	37,933	001.....		
#419223 USTB TRS 474.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83.....	04/16/2013	07/16/2013	1	100,000,000	FedFundEffective.....	0	0	(75,294)		(10,068,747)	(10,144,042)	0	0	0	111,035	001.....		
#420604 USTB TRS 480.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97.....	04/25/2013	07/24/2013	1	150,000,000	FedFundEffective.....	0	0	(57,457)		(14,611,702)	(14,669,159)	0	0	0	200,171	001.....		
#420724 USTB TRS 481.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/26/2013	07/26/2013	1	50,000,000	FedFundEffective.....	0	0	(22,948)		(5,716,648)	(5,739,597)	0	0	0	69,242	001.....		
#420725 USTB TRS 482.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/26/2013	07/26/2013	1	37,000,000	FedFundEffective.....	0	0	(19,069)		(4,553,248)	(4,572,318)	0	0	0	51,239	001.....		
#420733 USTB TRS 483.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97.....	04/26/2013	07/25/2013	1	50,000,000	FedFundEffective.....	0	0	(22,295)		(6,167,734)	(6,190,029)	0	0	0	67,995	001.....		
#421481 USTB TRS 486.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....	B4TYDEB6GKMZO031MB27.....	05/03/2013	08/06/2013	1	50,000,000	FedFundEffective.....	0	0	(17,842)		(4,952,120)	(4,969,962)	0	0	0	81,720	001.....		
#422170 USTB TRS 490.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/07/2013	08/09/2013	1	50,000,000	FedFundEffective.....	0	0	(17,481)		(4,101,115)	(4,118,596)	0	0	0	84,804	001.....		
#422327 USTB TRS 495.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/09/2013	08/13/2013	1	50,000,000	FedFundEffective.....	0	0	(18,003)		(4,548,233)	(4,566,236)	0	0	0	88,751	001.....		
#422330 USTB TRS 496.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/09/2013	08/13/2013	1	50,000,000	FedFundEffective.....	0	0	(16,824)		(4,346,749)	(4,363,573)	0	0	0	88,751	001.....		

QE06.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#422633 USTB TRS 497.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....R0MUWSFPU8MPRO8K5P83..	05/13/2013	08/15/2013	1	..55,000,000	FedFundEffective.....	0	0	539,252	(4,026,682)	.....	.....(3,487,430)	(4,026,682)	0	0	0	99,726	.....	001.....
#423724 USTB TRS 499.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....7H6GLXDRUGQFU57RNE97...	05/22/2013	08/26/2013	1	..165,000,000	FedFundEffective.....	0	0	(32,508)	(7,822,420)	.....	.....(7,854,928)	(7,822,420)	0	0	0	331,691	.....	001.....
#426123 USTB TRS 502.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....R0MUWSFPU8MPRO8K5P83..	06/03/2013	09/04/2013	1	..68,700,000	FedFundEffective.....	0	0	777,116	(3,747,725)	.....	.....(2,970,609)	(3,747,725)	0	0	0	148,264	.....	001.....
#426801 USTB TRS 508.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....7H6GLXDRUGQFU57RNE97...	06/07/2013	09/09/2013	1	..42,200,000	FedFundEffective.....	0	0	(5,170)	(1,354,931)	.....	.....(1,360,101)	(1,354,931)	0	0	0	94,362	.....	001.....
#426815 USTB TRS 509.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....B4TYDEB6GKMZO031MB27...	06/07/2013	08/09/2013	1	..31,000,000	FedFundEffective.....	0	0	(4,280)	(1,082,033)	.....	.....(1,086,313)	(1,082,033)	0	0	0	52,579	.....	001.....
#426816 USTB TRS 510.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....B4TYDEB6GKMZO031MB27...	06/07/2013	08/09/2013	1	..36,000,000	FedFundEffective.....	0	0	(4,147)	(1,112,660)	.....	.....(1,116,807)	(1,112,660)	0	0	0	61,059	.....	001.....
#427432 USTB TRS 512.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....G5GESEF7JP517OUK5573...	06/12/2013	09/12/2013	1	..50,000,000	FedFundEffective.....	0	0	866,405	(2,469,751)	.....	.....(1,603,346)	(2,469,751)	0	0	0	114,078	.....	001.....
#428094 USTB TRS 513.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....7H6GLXDRUGQFU57RNE97...	06/14/2013	09/16/2013	1	..75,000,000	FedFundEffective.....	0	0	(6,572)	(3,184,078)	.....	.....(3,190,649)	(3,184,078)	0	0	0	175,562	.....	001.....
#429588 USTB TRS 515.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWFZYICNSX8D621K86...	06/20/2013	09/19/2013	1	..75,000,000	FedFundEffective.....	0	0	1,029,306	(1,534,030)	.....	.....(504,724)	(1,534,030)	0	0	0	178,823	.....	001.....
#429592 USTB TRS 518.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWFZYICNSX8D621K86...	06/20/2013	09/19/2013	1	..75,000,000	FedFundEffective.....	0	0	1,304,145	(1,844,048)	.....	.....(539,902)	(1,844,048)	0	0	0	178,823	.....	001.....
#416759 USTN TRS 973.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868.....	04/03/2013	07/03/2013	1	..356,000,000	FedFundEffective.....	0	0	31,528	17,544,383	.....	.....17,575,912	17,544,383	0	0	0	208,333	.....	001.....
#418209 USTN TRS 976.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868.....	04/09/2013	07/09/2013	1	..385,000,000	FedFundEffective.....	0	0	28,541	21,141,107	.....	.....21,169,647	21,141,107	0	0	0	334,180	.....	001.....
#418199 USTN TRS 975.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	04/09/2013	07/09/2013	1	..175,000,000	FedFundEffective.....	0	0	(98,080)	(16,533,160)	.....	.....(16,631,241)	(16,533,160)	0	0	0	151,900	.....	001.....
#419124 USTN TRS 984.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPFGFNF3BB653.....	04/15/2013	07/26/2013	1	..181,300,000	FedFundEffective.....	0	0	(132,453)	(20,515,604)	.....	.....(20,648,057)	(20,515,604)	0	0	0	251,073	.....	001.....
#419226 USTN TRS 987.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/16/2013	07/16/2013	1	..125,000,000	FedFundEffective.....	0	0	(96,772)	(13,626,793)	.....	.....(13,723,565)	(13,626,793)	0	0	0	138,794	.....	001.....
#419655 USTN TRS 990.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	04/18/2013	07/17/2013	1	..100,000,000	FedFundEffective.....	0	0	(66,872)	(11,492,001)	.....	.....(11,558,873)	(11,492,001)	0	0	0	114,078	.....	001.....
#420177 USTN TRS 993.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	04/23/2013	07/22/2013	1	..50,000,000	FedFundEffective.....	0	0	(32,143)	(5,902,135)	.....	.....(5,934,277)	(5,902,135)	0	0	0	64,106	.....	001.....
#420178 USTN TRS 994.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	04/23/2013	07/22/2013	1	..100,000,000	FedFundEffective.....	0	0	(58,708)	(11,458,177)	.....	.....(11,516,885)	(11,458,177)	0	0	0	128,212	.....	001.....
#420179 USTN TRS 995.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/23/2013	07/23/2013	1	..28,074,000	FedFundEffective.....	0	0	(20,628)	(3,216,493)	.....	.....(3,237,121)	(3,216,493)	0	0	0	36,737	.....	001.....
#420180 USTN TRS 996.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/23/2013	07/23/2013	1	..47,711,000	FedFundEffective.....	0	0	1,454,862	(7,145,866)	.....	.....(7,181,973)	(7,145,866)	0	0	0	62,433	.....	001.....
#420181 USTN TRS 997.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/23/2013	07/23/2013	1	..58,358,000	FedFundEffective.....	0	0	(38,818)	(6,714,309)	.....	.....(6,753,127)	(6,714,309)	0	0	0	76,365	.....	001.....
#420182 USTN TRS 998.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/23/2013	07/23/2013	1	..125,000,000	FedFundEffective.....	0	0	1,659,771	(14,491,692)	.....	.....(14,550,671)	(14,491,692)	0	0	0	163,570	.....	001.....
#420280 USTN TRS 999.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/24/2013	07/24/2013	1	..150,000,000	FedFundEffective.....	0	0	3,837,661	(19,560,984)	.....	.....(19,660,822)	(19,560,984)	0	0	0	200,171	.....	001.....
#420281 USTN TRS 1000.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	04/24/2013	07/24/2013	1	..100,000,000	FedFundEffective.....	0	0	(66,047)	(10,560,813)	.....	.....(10,626,860)	(10,560,813)	0	0	0	133,447	.....	001.....
#420283 USTN TRS 1002.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	04/24/2013	07/23/2013	1	..150,000,000	FedFundEffective.....	0	0	(58,997)	(15,030,898)	.....	.....(15,089,895)	(15,030,898)	0	0	0	196,284	.....	001.....
#420284 USTN TRS 1003.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	04/24/2013	07/23/2013	1	..50,000,000	FedFundEffective.....	0	0	(31,587)	(5,878,374)	.....	.....(5,909,961)	(5,878,374)	0	0	0	65,428	.....	001.....
#420737 USTN TRS 1007.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWFZYICNSX8D621K86...	04/26/2013	07/26/2013	1	..150,000,000	FedFundEffective.....	0	0	1,994,813	(18,246,096)	.....	.....(18,313,783)	(18,246,096)	0	0	0	207,727	.....	001.....
#421376 USTN TRS 1010.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	05/02/2013	08/06/2013	1	..43,000,000	FedFundEffective.....	0	0	653,047	(5,773,617)	.....	.....(5,792,445)	(5,773,617)	0	0	0	70,279	.....	001.....
#421377 USTN TRS 1011.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/02/2013	08/05/2013	1	..100,000,000	FedFundEffective.....	0	0	(49,937)	(12,541,296)	.....	.....(12,591,233)	(12,541,296)	0	0	0	161,330	.....	001.....
#421480 USTN TRS 1013.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/03/2013	08/06/2013	1	..50,000,000	FedFundEffective.....	0	0	(15,730)	(4,707,730)	.....	.....(4,723,460)	(4,707,730)	0	0	0	81,720	.....	001.....
#422120 USTN TRS 1014.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/06/2013	08/07/2013	1	..150,000,000	FedFundEffective.....	0	0	(45,658)	(12,611,353)	.....	.....(12,657,012)	(12,611,353)	0	0	0	248,282	.....	001.....
#422121 USTN TRS 1015.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/06/2013	08/07/2013	1	..334,000,000	FedFundEffective.....	0	0	18,982	17,677,354	.....	.....17,696,336	17,677,354	0	0	0	552,841	.....	001.....
#422269 USTN TRS 1016.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/08/2013	08/09/2013	1	..150,000,000	FedFundEffective.....	0	0	(43,795)	(12,821,352)	.....	.....(12,865,146)	(12,821,352)	0	0	0	254,413	.....	001.....
#422436 USTN TRS 1020.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	05/10/2013	08/14/2013	1	..25,000,000	FedFundEffective.....	0	0	(7,436)	(1,676,402)	.....	.....(1,683,838)	(1,676,402)	0	0	0	44,855	.....	001.....
#422437 USTN TRS 1021.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	05/10/2013	08/14/2013	1	..150,000,000	FedFundEffective.....	0	0	(44,614)	(10,058,414)	.....	.....(10,103,028)	(10,058,414)	0	0	0	269,131	.....	001.....
#422617 USTN TRS 1024.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	05/13/2013	08/14/2013	1	..75,000,000	FedFundEffective.....	0	0	(28,277)	(5,812,684)	.....	.....(5,840,961)	(5,812,684)	0	0	0	134,566	.....	001.....
#422656 USTN TRS 1025.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	05/14/2013	08/16/2013	1	..175,000,000	FedFundEffective.....	0	0	(48,505)	(10,448,705)	.....	.....(10,497,210)	(10,448,705)	0	0	0	320,597	.....	001.....
#422737 USTN TRS 1028.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2013	08/20/2013	1	..150,000,000	FedFundEffective.....	0	0	(35,358)	(8,163,980)	.....	.....(8,199,338)	(8,163,980)	0	0	0	285,794	.....	001.....
#422740 USTN TRS 1029.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	05/15/2013	08/15/2013	1	..70,000,000	FedFundEffective.....	0	0	1,665	2,788,933	.....	.....2,790,599	2,788,933	0	0	0	126,924	.....	001.....
#423237 USTN TRS 1032.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	05/16/2013	08/21/2013	1	..150,000,000	FedFundEffective.....	0	0	(39,939)	(10,383,228)	.....	.....(10,423,166)	(10,383,228)	0	0	0	288,477	.....	001.....
#423345 USTN TRS 1035.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	05/17/2013	08/22/2013	1	..100,000,000	FedFundEffective.....	0	0	1,939,526	(9,019,373)	.....	.....(9,079,847)	(9,019,373)	0	0	0	194,091	.....	001.....
#423637 USTN TRS 1036.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	05/21/2013	08/26/2013	1	..13,595,000	FedFundEffective.....	0	0	300,682	(1,235,613)	.....	.....(934,931)	(1,235,613)	0	0	0	27,329	.....	001.....
#423638 USTN TRS 1037.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	05/21/2013	08/26/2013	1	..23,105,000	FedFundEffective.....	0	0	(9,002)	(1,622,668)	.....	.....(1,631,669)	(1,622,668)	0	0	0	46,447	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#423639 USTN TRS 1038.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	05/21/2013	08/26/2013	1	..28,260,000	FedFundEffective.....	0	0	548,644	(2,464,754)	.....	.....(1,916,110)	(2,464,754)	0	0	0	56,810	.....	001.....
#426122 USTN TRS 1041.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/03/2013	09/04/2013	1	..200,000,000	FedFundEffective.....	0	0	3,263,656	(12,859,726)	.....	.....(9,596,070)	(12,859,726)	0	0	0	431,626	.....	001.....
#427426 USTN TRS 1043.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/12/2013	09/12/2013	1	..60,000,000	FedFundEffective.....	0	0	(7,417)	(1,764,012)	.....	.....(1,771,429)	(1,764,012)	0	0	0	136,893	.....	001.....
#428099 USTN TRS 1046.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWФЗYICNSX8D621K86.....	06/14/2013	09/17/2013	1	..121,000,000	FedFundEffective.....	0	0	1,988,966	(6,969,093)	.....	.....(4,980,127)	(6,969,093)	0	0	0	285,004	.....	001.....
#428617 USTN TRS 1047.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....4PQUHN3JPFGFNF3BB653.....	06/17/2013	09/18/2013	1	..35,000,000	FedFundEffective.....	0	0	688,011	(2,080,919)	.....	.....(1,392,909)	(2,080,919)	0	0	0	82,947	.....	001.....
#429002 USTN TRS 1049.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/18/2013	07/19/2013	1	..22,970,000	FedFundEffective.....	0	0	(2,136)	(802,719)	.....	.....(804,854)	(802,719)	0	0	0	27,548	.....	001.....
#429004 USTN TRS 1051.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/18/2013	09/19/2013	1	..14,470,000	FedFundEffective.....	0	0	284,542	(777,131)	.....	.....(492,590)	(777,131)	0	0	0	34,501	.....	001.....
#429576 USTN TRS 1053.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWФЗYICNSX8D621K86.....	06/20/2013	09/20/2013	1	..125,000,000	FedFundEffective.....	0	0	2,460,213	(3,551,313)	.....	.....(1,091,100)	(3,551,313)	0	0	0	299,829	.....	001.....
#429947 USTN TRS 1055.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/21/2013	09/24/2013	1	..75,000,000	FedFundEffective.....	0	0	1,237,466	(484,170)	.....	.....753,296	(484,170)	0	0	0	184,131	.....	001.....
#429954 USTN TRS 1059.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWФЗYICNSX8D621K86.....	06/21/2013	09/24/2013	1	..37,000,000	FedFundEffective.....	0	0	729,296	(870,866)	.....	.....(141,570)	(870,866)	0	0	0	90,838	.....	001.....
#430628 USTN TRS 1062.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/24/2013	09/25/2013	1	..35,680,000	FedFundEffective.....	0	0	(1,046)	656,948	.....	.....655,902	656,948	0	0	0	88,093	.....	001.....
#430630 USTN TRS 1064.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	06/24/2013	08/09/2013	1	..150,000,000	FedFundEffective.....	0	0	(2,755)	2,704,036	.....	.....2,701,281	2,704,036	0	0	0	254,413	.....	001.....
#430629 USTN TRS 1063.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/24/2013	09/25/2013	1	..43,640,000	FedFundEffective.....	0	0	860,660	(77,467)	.....	.....783,193	(77,467)	0	0	0	107,747	.....	001.....
#430626 USTN TRS 1060.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWФЗYICNSX8D621K86.....	06/24/2013	09/26/2013	1	..44,100,000	FedFundEffective.....	0	0	505,475	367,825	.....	.....873,300	367,825	0	0	0	109,492	.....	001.....
#430627 USTN TRS 1061.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83..	06/24/2013	07/25/2013	1	..21,000,000	FedFundEffective.....	0	0	(611)	360,548	.....	.....359,937	360,548	0	0	0	28,558	.....	001.....
#430696 USTN TRS 1065.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/25/2013	09/26/2013	1	..345,000,000	FedFundEffective.....	0	0	363	(2,915,505)	.....	.....(2,915,142)	(2,915,505)	0	0	0	856,572	.....	001.....
#430697 USTN TRS 1066.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....7H6GLXDRUGQFU57RNE97...	06/25/2013	09/26/2013	1	..150,000,000	FedFundEffective.....	0	0	(1,491)	2,141,087	.....	.....2,139,596	2,141,087	0	0	0	372,423	.....	001.....
#431087 USTN TRS 1067.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/26/2013	09/26/2013	1	..150,000,000	FedFundEffective.....	0	0	(745)	2,246,746	.....	.....2,246,001	2,246,746	0	0	0	372,423	.....	001.....
#431088 USTN TRS 1068.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/26/2013	07/25/2013	1	..340,000,000	FedFundEffective.....	0	0	0	(1,718,201)	.....	.....(1,718,201)	(1,718,201)	0	0	0	462,364	.....	001.....
#431208 USTN TRS 1069.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWФЗYICNSX8D621K86.....	06/27/2013	09/18/2013	1	..125,000,000	FedFundEffective.....	0	0	0	970,081	.....	.....970,081	970,081	0	0	0	296,238	.....	001.....
#431209 USTN TRS 1070.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/27/2013	09/27/2013	1	..110,000,000	FedFundEffective.....	0	0	0	(178,636)	.....	.....(178,636)	(178,636)	0	0	0	274,623	.....	001.....
#431213 USTN TRS 1074.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/27/2013	09/27/2013	1	..50,000,000	FedFundEffective.....	0	0	0	495,334	.....	.....495,334	495,334	0	0	0	124,829	.....	001.....
#431292 USTN TRS 1075.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27...	06/28/2013	08/27/2013	1	..25,000,000	FedFundEffective.....	0	0	0	57,574	.....	.....57,574	57,574	0	0	0	50,680	.....	001.....
#431295 USTN TRS 1078.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97...	06/28/2013	08/08/2013	1	..60,000,000	FedFundEffective.....	0	0	0	366,939	.....	.....366,939	366,939	0	0	0	100,546	.....	001.....
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	...(32,312,774)	(335,932,806)	XXX	.(317,637,246)	.(335,932,806)	0	0	0	...16,854,102	...XXX...	...XXX...
Swaps - Hedging Other - Other																						
#371641 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/14/2012	12/20/2013	1	78,480	Russel2000.....	0	0	0	(808,236)	.....	.....(808,236)	(808,236)	0	0	0	272	.....	001.....
#371642 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/14/2012	12/20/2013	1	124,800	S&P500.....	0	0	0	(962,075)	.....	.....(962,075)	(962,075)	0	0	0	432	.....	001.....
#373544 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653.....	09/19/2012	12/20/2013	1	78,240	Russel2000.....	0	0	0	(800,425)	.....	.....(800,425)	(800,425)	0	0	0	271	.....	001.....
#373883 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/20/2012	12/20/2013	1	156,000	S&P500.....	0	0	0	(1,202,593)	.....	.....(1,202,593)	(1,202,593)	0	0	0	540	.....	001.....
#373884 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/20/2012	12/20/2013	1	156,000	S&P500.....	0	0	0	(1,202,593)	.....	.....(1,202,593)	(1,202,593)	0	0	0	540	.....	001.....
#373928 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/20/2012	12/20/2013	1	195,600	Russel2000.....	0	0	0	(2,001,030)	.....	.....(2,001,030)	(2,001,030)	0	0	0	677	.....	001.....
#374147 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868.....	09/21/2012	12/20/2013	1	208,000	S&P500.....	0	0	0	(1,603,458)	.....	.....(1,603,458)	(1,603,458)	0	0	0	720	.....	001.....
#374150 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....7H6GLXDRUGQFU57RNE97...	09/21/2012	12/20/2013	1	194,250	S&P500.....	0	0	0	(1,483,831)	.....	.....(1,483,831)	(1,483,831)	0	0	0	673	.....	001.....
#374595 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/21/2012	12/20/2013	1	292,500	Russel2000.....	0	0	0	(2,972,292)	.....	.....(2,972,292)	(2,972,292)	0	0	0	1,013	.....	001.....
#374625 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCSW5Y7OE568.....	09/24/2012	12/20/2013	1	418,400	S&P500.....	0	0	0	(3,269,404)	.....	.....(3,269,404)	(3,269,404)	0	0	0	1,449	.....	001.....
#374674 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/24/2012	12/20/2013	1	156,600	S&P500.....	0	0	0	(1,218,201)	.....	.....(1,218,201)	(1,218,201)	0	0	0	542	.....	001.....
#374673 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/24/2012	12/20/2013	1	195,900	Russel2000.....	0	0	0	(2,010,803)	.....	.....(2,010,803)	(2,010,803)	0	0	0	678	.....	001.....
#375196 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/27/2012	12/20/2013	1	477,000	S&P500.....	0	0	0	(3,843,686)	.....	.....(3,843,686)	(3,843,686)	0	0	0	1,651	.....	001.....
#375210 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/27/2012	12/20/2013	1	594,000	Russel2000.....	0	0	0	(6,238,905)	.....	.....(6,238,905)	(6,238,905)	0	0	0	2,057	.....	001.....
#375227 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/27/2012	12/20/2013	1	235,800	S&P500.....	0	0	0	(1,850,802)	.....	.....(1,850,802)	(1,850,802)	0	0	0	816	.....	001.....
#375228 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	09/27/2012	12/20/2013	1	235,800	S&P500.....	0	0	0	(1,850,802)	.....	.....(1,850,802)	(1,850,802)	0	0	0	816	.....	001.....
#377322 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41.....	10/05/2012	12/20/2013	1	229,500	S&P500.....	0	0	0	(1,688,184)	.....	.....(1,688,184)	(1,688,184)	0	0	0	795	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#377699 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	10/09/2012	12/20/2013	1	192,600	Russel2000	0	0	0	(1,904,121)	.....	.....(1,904,121)	(1,904,121)	0	0	0	667	.....	001.....
#391747 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	1	143,052	Russel2000	0	0	0	(969,204)	.....	.....(969,204)	(969,204)	0	0	0	343	.....	001.....
#391750 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	1	97,988	Russel2000	0	0	0	(663,887)	.....	.....(663,887)	(663,887)	0	0	0	235	.....	001.....
#391757 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	1	79,849	S&P500	0	0	0	(450,504)	.....	.....(450,504)	(450,504)	0	0	0	192	.....	001.....
#391755 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	12/12/2012	09/20/2013	1	116,571	S&P500	0	0	0	(657,688)	.....	.....(657,688)	(657,688)	0	0	0	280	.....	001.....
#392991 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573	12/14/2012	09/20/2013	1	40,548	S&P500	0	0	0	(242,095)	.....	.....(242,095)	(242,095)	0	0	0	97	.....	001.....
#392989 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573	12/14/2012	09/20/2013	1	59,296	S&P500	0	0	0	(354,031)	.....	.....(354,031)	(354,031)	0	0	0	142	.....	001.....
#403787 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	1	109,040	Russel2000	0	0	0	(335,606)	.....	.....(335,606)	(335,606)	0	0	0	262	.....	001.....
#403786 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	1	178,130	S&P500	0	0	0	(496,733)	.....	.....(496,733)	(496,733)	0	0	0	427	.....	001.....
#403812 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	02/01/2013	09/20/2013	1	105,280	Russel2000	0	0	0	(340,121)	.....	.....(340,121)	(340,121)	0	0	0	253	.....	001.....
#403825 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573	02/01/2013	09/20/2013	1	232,932	S&P500	0	0	0	(557,286)	.....	.....(557,286)	(557,286)	0	0	0	559	.....	001.....
#403781 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	1	55,334	S&P500	0	0	0	(154,304)	.....	.....(154,304)	(154,304)	0	0	0	133	.....	001.....
#403788 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	01/31/2013	09/20/2013	1	33,872	Russel2000	0	0	0	(104,252)	.....	.....(104,252)	(104,252)	0	0	0	81	.....	001.....
#403813 VAR SWAP	VA HEDGE	N/A	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41	02/01/2013	09/20/2013	1	32,704	Russel2000	0	0	0	(105,655)	.....	.....(105,655)	(105,655)	0	0	0	78	.....	001.....
#403826 VAR SWAP	VA HEDGE	N/A	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573	02/01/2013	09/20/2013	1	72,216	S&P500	0	0	0	(172,776)	.....	.....(172,776)	(172,776)	0	0	0	173	.....	001.....
0959999. Total-Swaps-Hedging Other										0	0	0	(42,515,582)	XXX	(42,515,582)	(42,515,582)	0	0	0	17,863	XXX....	XXX....
0969999. Total-Swaps-Hedging Other										0	0	10,350,469	(276,661,882)	XXX	(226,310,212)	(275,703,982)	0	0	0	73,744,257	XXX....	XXX....
Swaps - Replications - Interest Rate																						
#341027 AXA TIP SWAP 040512	PORTFOLIO HEDGE	Sch D, Pt	Interest Rate	BBI..... G5GSEF7VJP5I7OUK5573	04/05/2012	02/15/2042	1	10,000,000	LIBOR	0	0	139,668	0	.....	.....(190,229)	(71,527)	0	0	0	267,651	.....	004.....
0979999. Total-Swaps-Replications-Interest Rate										0	0	139,668	0	XXX	(190,229)	(71,527)	0	0	0	267,651	XXX....	XXX....
Swaps - Replications - Credit Default																						
#420285 GE-CapCorp-14067	PORTFOLIO HEDGE	Sch D, Pt	Credit	BOA..... B4TYDEB6GKMZ0031MB27	04/24/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	0	7,398	8,626	(46,286)	.....	.....(45,175)	(53,421)	0	(263)	0	5,000,000	6*.....	004.....
#421226 TW-Cab-14370	PORTFOLIO HEDGE	Sch D, Pt	Credit	WMST.... 4PQUHN3JPFGFNF3BB653	04/30/2013	06/20/2018	1	10,000,000	TW-Cab 5.85 01May17	0	3,933	15,983	(417,514)	.....	.....(415,292)	(421,320)	0	(128)	0	10,000,000	6*.....	004.....
#421431 GE-CapCorp-14607	PORTFOLIO HEDGE	Sch D, Pt	Credit	BBI..... G5GSEF7VJP5I7OUK5573	05/02/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	0	14,773	7,313	(46,488)	.....	.....(45,377)	(60,796)	0	(465)	0	5,000,000	6*.....	004.....
#422260 FCX-15027	PORTFOLIO HEDGE	Sch D, Pt	Credit	MSCS.... 4PQUHN3JPFGFNF3BB653	05/08/2013	06/20/2018	1	5,000,000	FCX 3.55 01Mar22	0	(103,235)	9,872	(260,806)	.....	.....(259,695)	(160,498)	0	2,927	0	5,000,000	6*.....	004.....
#422261 GE-CapCorp-15046	PORTFOLIO HEDGE	Sch D, Pt	Credit	BOA..... B4TYDEB6GKMZ0031MB27	05/08/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	0	31,956	6,039	(46,929)	.....	.....(45,818)	(77,979)	0	(906)	0	5,000,000	6*.....	004.....
#422265 VRZN-15047	PORTFOLIO HEDGE	Sch D, Pt	Credit	BBI..... G5GSEF7VJP5I7OUK5573	05/08/2013	06/20/2018	1	5,000,000	VRZN 5.5 01Apr17 BondCall	0	71,772	4,910	96,031	.....	.....97,142	26,294	0	(2,035)	0	5,000,000	6*.....	004.....
#422331 GE-CapCorp-15166	PORTFOLIO HEDGE	Sch D, Pt	Credit	MSCS.... 4PQUHN3JPFGFNF3BB653	05/09/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17	0	39,368	5,710	(47,119)	.....	.....(46,008)	(85,391)	0	(1,096)	0	5,000,000	6*.....	004.....
#422332 TW-Cab-15186	PORTFOLIO HEDGE	Sch D, Pt	Credit	CSFI..... E58DKGMJYYYJLN8C3868	05/09/2013	06/20/2018	1	5,000,000	TW-Cab 5.85 01May17	0	39,368	5,710	(209,789)	.....	.....(208,678)	(248,061)	0	(1,096)	0	5,000,000	6*.....	004.....
#422400 JCI-15206	PORTFOLIO HEDGE	Sch D, Pt	Credit	JPCH..... 7H6GLXDRUGQFU57RNE97	05/09/2013	06/20/2018	1	5,000,000	JCI 7.125 15Jul17	0	36,891	5,779	22,203	.....	.....23,314	(13,661)	0	(1,027)	0	5,000,000	6*.....	004.....
#422434 DOW-15246	PORTFOLIO HEDGE	Sch D, Pt	Credit	BBI..... G5GSEF7VJP5I7OUK5573	05/10/2013	06/20/2018	1	10,000,000	DOW 7.375 01Nov29	0	83,646	11,049	(13,836)	.....	.....(11,613)	(95,197)	0	(2,285)	0	10,000,000	6*.....	004.....
#422610 VLOC-15326	PORTFOLIO HEDGE	Sch D, Pt	Credit	MSCS.... 4PQUHN3JPFGFNF3BB653	05/13/2013	06/20/2018	1	10,000,000	VLOC 8.75 15Jun30	0	9,755	12,249	(83,488)	.....	.....(81,266)	(92,992)	0	(251)	0	10,000,000	6*.....	004.....
#422682 CBSCOR-15426	PORTFOLIO HEDGE	Sch D, Pt	Credit	CSFI..... E58DKGMJYYYJLN8C3868	05/14/2013	06/20/2018	1	15,000,000	CBSCOR 4.625 15May18	0	258,686	11,807	108,473	.....	.....111,806	(143,687)	0	(6,526)	0	15,000,000	6*.....	004.....
#422736 TSN-15466	PORTFOLIO HEDGE	Sch D, Pt	Credit	GSE..... W22LROWP2IHZNBB6K528	05/15/2013	06/20/2018	1	15,000,000	TSN 6.6 01Apr16 Struc	0	18,262	17,466	53,071	.....	.....56,404	35,260	0	(451)	0	15,000,000	6*.....	004.....
#423245 F-15526	PORTFOLIO HEDGE	Sch D, Pt	Credit	DBL..... 7LTWFZYICNSX8D621K86	05/16/2013	06/20/2018	1	15,000,000	F 6.5 01Aug18	0	2,484,331	27,428	2,172,532	.....	.....2,189,199	(251,726)	0	(60,072)	0	15,000,000	6*.....	004.....

QE06.28

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
#423472 DOW-15546.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BBI..... G5GSEF7VJP517OUK5573.....	05/17/2013	06/20/2018	1	5,000,000	DOW 7.375 01Nov29	0	36,724	4,826	(6,644)	.....	.....(5,533)	(42,499)	0	(869)	0	5,000,000	6*.....	004.....
#423473 VLOC-15547.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BOA..... B4TYDEB6GKMZO031MB27....	05/17/2013	06/20/2018	1	5,000,000	VLOC 8.75 15Jun30.	0	14,634	5,349	(41,965)	.....	.....(40,854)	(56,253)	0	(346)	0	5,000,000	6*.....	004.....
#423604 FCX-15596.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	MSCS.... 4PQUHN3JPFGFNF3BB653.....	05/20/2013	06/20/2018	1	10,000,000	FCX 3.55 01Mar22...	0	(205,005)	15,082	(522,940)	.....	.....(520,718)	(322,461)	0	4,526	0	10,000,000	6*.....	004.....
#423899 KMP-15746.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BBI..... G5GSEF7VJP517OUK5573.....	05/22/2013	06/20/2018	1	15,000,000	KMP 3.95 01Sep22...	0	265,898	9,409	(87,591)	.....	.....(84,258)	(347,899)	0	(5,590)	0	15,000,000	6*.....	004.....
#425457 HOT-16126.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	MSCS.... 4PQUHN3JPFGFNF3BB653.....	05/29/2013	06/20/2018	1	15,000,000	HOT 6.75 15May18..	0	211,962	8,413	162,686	.....	.....166,020	(45,605)	0	(3,670)	0	15,000,000	6*.....	004.....
#425481 LUV-16146.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BBI..... G5GSEF7VJP517OUK5573.....	05/29/2013	06/20/2018	1	15,000,000	LUV 5.125 01Mar17..	0	27,484	11,608	(65,616)	.....	.....(62,283)	(92,624)	0	(476)	0	15,000,000	6*.....	004.....
#426034 JWN-16506.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83....	05/31/2013	06/20/2018	1	15,000,000	JWN 6.95 15Mar28...	0	330,843	5,873	269,067	.....	.....272,401	(56,399)	0	(5,377)	0	15,000,000	6*.....	004.....
#426312 KR-16986.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	MSCS.... 4PQUHN3JPFGFNF3BB653.....	06/04/2013	06/20/2018	1	15,000,000	KR 6.15 15Jan20.....	0	170,821	7,173	116,015	.....	.....119,349	(52,395)	0	(2,411)	0	15,000,000	6*.....	004.....
#426432 ECACN-17106.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BOA..... B4TYDEB6GKMZO031MB27....	06/05/2013	06/20/2018	1	15,000,000	ECACN 4.75 15Oct13	0	(192,012)	11,774	(282,691)	.....	.....(279,358)	(93,287)	0	2,607	0	15,000,000	6*.....	004.....
#427254 JCI-17506.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	DBL..... 7LTFWFZYICNSX8D621K86.....	06/11/2013	06/20/2018	1	10,000,000	JCI 7.125 15Jul17....	0	52,736	3,899	45,914	.....	.....48,137	(6,276)	0	(546)	0	10,000,000	6*.....	004.....
#427443 TSN-17690.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83....	06/12/2013	06/20/2018	1	10,000,000	TSN 6.6 01Apr16 Struc	0	19,117	3,979	35,494	.....	.....37,716	16,564	0	(188)	0	10,000,000	6*.....	004.....
#427751 TW-Cab-17766.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	BPA..... R0MUWSFPU8MPRO8K5P83..	06/13/2013	06/20/2018	1	10,000,000	TW-Cab 5.85 01May17	0	(14,759)	4,026	(417,250)	.....	.....(415,027)	(402,628)	0	137	0	10,000,000	6*.....	004.....
#429897 ECACN-18566.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	GSE..... W22LROWP2IHZNBB6K528.....	06/20/2013	09/20/2018	1	10,000,000	ECACN 4.75 15Oct13	0	(242,748)	3,210	(237,575)	.....	.....(235,352)	3,908	0	1,266	0	10,000,000	6*.....	004.....
#429899 KMP-18628.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	CSFI..... E58DKGMJYYYJLN8C3868.....	06/20/2013	09/20/2018	1	10,000,000	KMP 3.95 01Sep22...	0	(76,372)	2,342	(88,664)	.....	.....(86,442)	(12,690)	0	398	0	10,000,000	6*.....	004.....
#429898 FCX-18586.....	PORTFOLIO HEDGE....	Sch D, Pt I	Credit.....	MSCS.... 4PQUHN3JPFGFNF3BB653.....	06/20/2013	09/20/2018	1	10,000,000	FCX 3.55 01Mar22...	0	(438,740)	4,232	(604,420)	.....	.....(602,198)	(167,967)	0	2,287	0	10,000,000	6*.....	004.....
0989999. Total-Swaps-Replications-Credit Default.....										0	2,957,487	251,134	(446,124)	XXX	(369,457)	(3,321,685)	0	(81,926)	0	..285,000,000	...XXX....	...XXX....
1029999. Total-Swaps-Replications.....										0	2,957,487	390,802	(446,124)	XXX	(559,686)	(3,393,212)	0	(81,926)	0	..285,267,651	...XXX....	...XXX....
1159999. Total-Swaps-Interest Rate.....										0	0	42,802,911	101,786,506	XXX	..133,652,386	..102,672,879	0	0	0	...57,139,944	...XXX....	...XXX....
1169999. Total-Swaps-Credit Default.....										0	2,957,487	251,134	(446,124)	XXX	(369,457)	(3,321,685)	0	(81,926)	0	..285,000,000	...XXX....	...XXX....
1179999. Total-Swaps-Foreign Exchange.....										0	0	0	0	XXX	0	0	0	0	0	0	...XXX....	...XXX....
1189999. Total-Swaps-Total Return.....										0	0	(32,312,774)	(335,932,806)	XXX	..(317,637,246)	..(335,932,806)	0	0	0	...16,854,102	...XXX....	...XXX....
1199999. Total-Swaps-Other.....										0	0	0	(42,515,582)	XXX	..(42,515,582)	..(42,515,582)	0	0	0	17,863	...XXX....	...XXX....
1209999. Total-Swaps.....										0	2,957,487	10,741,271	(277,108,006)	XXX	..(226,869,899)	..(279,097,195)	0	(81,926)	0	..359,011,908	...XXX....	...XXX....
1409999. Total-Hedging Other.....										..219,246,483	...(14,785,147)	10,930,090	213,106,689	XXX	..285,820,358	...9,599,225	0	0	0	..362,745,022	...XXX....	...XXX....
1419999. Total-Replication.....										0	2,957,487	390,802	(446,124)	XXX	(559,686)	(3,393,212)	0	(81,926)	0	..285,267,651	...XXX....	...XXX....
1449999. TOTAL.....										..219,246,483	...(11,827,660)	11,320,891	212,660,565	XXX	..285,260,672	6,206,013	0	(81,926)	0	..648,012,673	...XXX....	...XXX....

QE06.29

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

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
TYU3.....	7	885,938	#425587 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.3359	126.5625	0	0	0	0	0	(19,414)	(19,414)	7,700	001.....	1,000
TYU3.....	8	1,012,500	#425588 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.3516	126.5625	0	0	0	0	0	(22,313)	(22,312)	8,800	001.....	1,000
TYU3.....	53	6,707,813	#425589 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.3672	126.5625	0	0	0	0	0	(148,648)	(148,649)	58,300	001.....	1,000
TYU3.....	1	126,563	#425590 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.3750	126.5625	0	0	0	0	0	(2,813)	(2,813)	1,100	001.....	1,000
TYU3.....	153	19,364,063	#425591 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.4531	126.5625	0	0	0	0	0	(442,266)	(442,266)	168,300	001.....	1,000
TYU3.....	11	1,392,188	#425592 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	129.4688	126.5625	0	0	0	0	0	(31,969)	(31,969)	12,100	001.....	1,000
TYU3.....	6	759,375	#430154 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/21/2013...	126.2813	126.5625	0	0	0	0	0	1,688	.....	6,600	001.....	1,000
USU3.....	5	679,219	#427334 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	138.9063	135.8438	0	0	0	0	0	(15,313)	(15,313)	0	001.....	1,000
USU3.....	9	1,222,594	#427335 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	138.9375	135.8438	0	0	0	0	0	(27,844)	(27,844)	0	001.....	1,000
USU3.....	19	2,581,031	#427336 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	138.9688	135.8438	0	0	0	0	0	(59,375)	(59,375)	0	001.....	1,000
USU3.....	6	815,063	#427337 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	139.0000	135.8438	0	0	0	0	0	(18,938)	(18,938)	0	001.....	1,000
USU3.....	4	543,375	#427338 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	139.0313	135.8438	0	0	0	0	0	(12,750)	(12,750)	0	001.....	1,000
USU3.....	2	271,688	#427339 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	139.0625	135.8438	0	0	0	0	0	(6,438)	(6,438)	0	001.....	1,000
USU3.....	1	135,844	#427340 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/11/2013...	139.0938	135.8438	0	0	0	0	0	(3,250)	(3,250)	0	001.....	1,000
USU3.....	1,046	142,092,563	#428192 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/14/2013...	140.7500	135.8438	0	0	0	0	0	(5,131,938)	(5,131,938)	0	001.....	1,000
USU3.....	100	13,584,375	#428759 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/17/2013...	139.5313	135.8438	0	0	0	0	0	(368,750)	(368,750)	0	001.....	1,000
USU3.....	100	13,584,375	#429171 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/18/2013...	139.4375	135.8438	0	0	0	0	0	(359,375)	(359,375)	0	001.....	1,000
USU3.....	800	108,675,000	#429473 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/19/2013...	138.0313	135.8438	0	0	0	0	0	(1,750,000)	(1,750,000)	0	001.....	1,000
USU3.....	29	3,939,469	#429707 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.0000	135.8438	0	0	0	0	0	(4,531)	(4,531)	0	001.....	1,000
USU3.....	92	12,497,625	#429708 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.0313	135.8438	0	0	0	0	0	(17,250)	(17,250)	0	001.....	1,000
USU3.....	65	8,829,844	#429709 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.0625	135.8438	0	0	0	0	0	(14,219)	(14,219)	0	001.....	1,000
USU3.....	245	33,281,719	#429710 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.0938	135.8438	0	0	0	0	0	(61,250)	(61,250)	0	001.....	1,000
USU3.....	543	73,763,156	#429711 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.1250	135.8438	0	0	0	0	0	(152,719)	(152,719)	0	001.....	1,000
USU3.....	212	28,798,875	#429712 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.1563	135.8438	0	0	0	0	0	(66,250)	(66,250)	0	001.....	1,000
USU3.....	14	1,901,813	#429713 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/20/2013...	136.1875	135.8438	0	0	0	0	0	(4,813)	(4,813)	0	001.....	1,000
USU3.....	900	122,259,375	#430149 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/21/2013...	135.0313	135.8438	0	0	0	0	0	731,250	731,250	0	001.....	1,000
USU3.....	100	13,584,375	#430830 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	133.9375	135.8438	0	0	0	0	0	190,625	190,625	0	001.....	1,000
USU3.....	28	3,803,625	#430831 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	133.9688	135.8438	0	0	0	0	0	52,500	52,500	0	001.....	1,000
USU3.....	100	13,584,375	#430832 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	134.0000	135.8438	0	0	0	0	0	184,375	184,375	0	001.....	1,000
USU3.....	172	23,365,125	#430833 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	134.0313	135.8438	0	0	0	0	0	311,750	311,750	0	001.....	1,000
USU3.....	150	20,376,563	#430834 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	134.3750	135.8438	0	0	0	0	0	220,313	220,313	0	001.....	1,000
WNU3.....	877	129,193,063	#423982 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/23/2013...	154.4297	147.3125	0	0	0	0	0	(6,241,773)	(6,241,773)	0	001.....	1,000
WNU3.....	2,607	384,043,688	#424611 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.3047	147.3125	0	0	0	0	0	(20,835,633)	(20,835,639)	0	001.....	1,000
WNU3.....	64	9,428,000	#424612 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.4844	147.3125	0	0	0	0	0	(523,000)	(523,000)	0	001.....	1,000
WNU3.....	10	1,473,125	#424613 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.5781	147.3125	0	0	0	0	0	(82,656)	(82,656)	0	001.....	1,000
WNU3.....	16	2,357,000	#424614 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.6406	147.3125	0	0	0	0	0	(133,250)	(133,250)	0	001.....	1,000
WNU3.....	30	4,419,375	#424615 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.6719	147.3125	0	0	0	0	0	(250,781)	(250,781)	0	001.....	1,000
WNU3.....	1	147,313	#424617 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.7656	147.3125	0	0	0	0	0	(8,453)	(8,453)	0	001.....	1,000
WNU3.....	1	147,313	#424618 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/24/2013...	155.8281	147.3125	0	0	0	0	0	(8,516)	(8,516)	0	001.....	1,000
WNU3.....	370	54,505,625	#425376 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/28/2013...	155.6094	147.3125	0	0	0	0	0	(3,069,844)	(3,069,846)	0	001.....	1,000
WNU3.....	3,995	588,513,438	#425377 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/28/2013...	155.6172	147.3125	0	0	0	0	0	(33,177,227)	(33,177,237)	0	001.....	1,000

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22	
				Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15	16	17	18	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
Ticker Symbol	Number of Contracts	Notional Amount	Description											Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin					
WNU3.....	1	147,313	#425568 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.5313	147.3125	0	0	0	0	0	(5,219)	(5,219)	0	001.....	1,000	
WNU3.....	318	46,845,375	#425569 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.6016	147.3125	0	0	0	0	0	(1,681,922)	(1,681,921)	0	001.....	1,000	
WNU3.....	2	294,625	#425570 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.6641	147.3125	0	0	0	0	0	(10,703)	(10,703)	0	001.....	1,000	
WNU3.....	6,299	927,921,438	#425571 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.7188	147.3125	0	0	0	0	0	(34,053,969)	(34,053,969)	0	001.....	1,000	
WNU3.....	1	147,313	#425572 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.7578	147.3125	0	0	0	0	0	(5,445)	(5,445)	0	001.....	1,000	
WNU3.....	1	147,313	#425573 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.9141	147.3125	0	0	0	0	0	(5,602)	(5,602)	0	001.....	1,000	
WNU3.....	1	147,313	#425574 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.9375	147.3125	0	0	0	0	0	(5,625)	(5,625)	0	001.....	1,000	
WNU3.....	2	294,625	#425575 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	152.9766	147.3125	0	0	0	0	0	(11,328)	(11,328)	0	001.....	1,000	
WNU3.....	51	7,512,938	#425576 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	153.0391	147.3125	0	0	0	0	0	(292,055)	(292,055)	0	001.....	1,000	
WNU3.....	2	294,625	#425577 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	153.0625	147.3125	0	0	0	0	0	(11,500)	(11,500)	0	001.....	1,000	
WNU3.....	2	294,625	#425578 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	153.0938	147.3125	0	0	0	0	0	(11,563)	(11,563)	0	001.....	1,000	
WNU3.....	7	1,031,188	#425579 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	153.1016	147.3125	0	0	0	0	0	(40,523)	(40,523)	0	001.....	1,000	
WNU3.....	23	3,388,188	#425580 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/29/2013...	153.1953	147.3125	0	0	0	0	0	(135,305)	(135,305)	0	001.....	1,000	
WNU3.....	347	51,117,438	#425792 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.05/30/2013...	153.3281	147.3125	0	0	0	0	0	(2,087,422)	(2,087,424)	0	001.....	1,000	
WNU3.....	82	12,079,625	#426277 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/04/2013...	152.0313	147.3125	0	0	0	0	0	(386,938)	(386,938)	0	001.....	1,000	
WNU3.....	98	14,436,625	#426278 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/04/2013...	152.1563	147.3125	0	0	0	0	0	(474,688)	(474,688)	0	001.....	1,000	
WNU3.....	200	29,462,500	#426279 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/04/2013...	152.1875	147.3125	0	0	0	0	0	(975,000)	(975,000)	0	001.....	1,000	
WNU3.....	44	6,481,750	#430860 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	144.2813	147.3125	0	0	0	0	0	133,375	133,375	0	001.....	1,000	
WNU3.....	100	14,731,250	#430861 US ULTRA BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/19/2013...	CBT.....	.06/25/2013...	144.3750	147.3125	0	0	0	0	0	293,750	293,750	0	001.....	1,000	
12829999. Total-Long Futures-Hedging Other.....													0	0	0	0	(111,148,734)	(111,148,757)	262,900	...XXX	...XXX	
1329999. Total-Long Futures.....													0	0	0	0	0	(111,148,734)	(111,148,757)	262,900	...XXX	...XXX

Short Futures

Hedging Other

MFSU3.....	3	245,955	#429217 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,711.7000	1,639.7000	0	0	0	0	10,800	10,800	13,200	001.....	50
MFSU3.....	2	163,970	#429218 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,711.9000	1,639.7000	0	0	0	0	7,220	7,220	8,800	001.....	50
MFSU3.....	7	573,895	#429219 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.0000	1,639.7000	0	0	0	0	25,305	25,305	30,800	001.....	50
MFSU3.....	12	983,820	#429220 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.1000	1,639.7000	0	0	0	0	43,440	43,440	52,800	001.....	50
MFSU3.....	6	491,910	#429221 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.2000	1,639.7000	0	0	0	0	21,750	21,750	26,400	001.....	50
MFSU3.....	2	163,970	#429222 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.3000	1,639.7000	0	0	0	0	7,260	7,260	8,800	001.....	50
MFSU3.....	12	983,820	#429223 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.4000	1,639.7000	0	0	0	0	43,620	43,620	52,800	001.....	50
MFSU3.....	4	327,940	#429224 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.6000	1,639.7000	0	0	0	0	14,580	14,580	17,600	001.....	50
MFSU3.....	109	8,936,365	#429225 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.7000	1,639.7000	0	0	0	0	397,850	397,850	479,600	001.....	50
MFSU3.....	12	983,820	#429226 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.8000	1,639.7000	0	0	0	0	43,860	43,860	52,800	001.....	50
MFSU3.....	30	2,459,550	#429227 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,712.9000	1,639.7000	0	0	0	0	109,800	109,800	132,000	001.....	50
MFSU3.....	4	327,940	#429228 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,713.1000	1,639.7000	0	0	0	0	14,680	14,680	17,600	001.....	50
MFSU3.....	6	491,910	#429229 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,713.2000	1,639.7000	0	0	0	0	22,050	22,050	26,400	001.....	50
MFSU3.....	6	491,910	#429230 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,713.4000	1,639.7000	0	0	0	0	22,110	22,110	26,400	001.....	50
MFSU3.....	21	1,721,685	#429231 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,713.9000	1,639.7000	0	0	0	0	77,910	77,910	92,400	001.....	50
MFSU3.....	6	491,910	#429232 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,714.0000	1,639.7000	0	0	0	0	22,290	22,290	26,400	001.....	50
MFSU3.....	24	1,967,640	#429233 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,714.1000	1,639.7000	0	0	0	0	89,280	89,280	105,600	001.....	50
MFSU3.....	10	819,850	#429234 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,714.2000	1,639.7000	0	0	0	0	37,250	37,250	44,000	001.....	50
MFSU3.....	16	1,311,760	#429235 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	1,714.3000	1,639.7000	0	0	0	0	59,680	59,680	70,400	001.....	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3.....	20	1,639,700	#429236 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYL.....	.06/18/2013.....	1,714.4000	1,639.7000	0	0	0	0	0	74,700	74,700	88,000	001.....	50
MFSU3.....	3	245,955	#429237 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYL.....	.06/18/2013.....	1,714.6000	1,639.7000	0	0	0	0	0	11,235	11,235	13,200	001.....	50
MFSU3.....	31	2,541,535	#430151 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYL.....	.06/21/2013.....	1,614.0000	1,639.7000	0	0	0	0	0	(39,835)	(39,835)	136,400	001.....	50
MFSU3.....	2	163,970	#430152 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYL.....	.06/21/2013.....	1,614.1000	1,639.7000	0	0	0	0	0	(2,560)	(2,560)	8,800	001.....	50
RTAU3.....	199	19,396,530	#429239 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYF.....	.06/18/2013.....	985.6000	974.7000	0	0	0	0	0	216,910	216,910	955,200	001.....	100
RTAU3.....	9	877,230	#430153 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYF.....	.06/21/2013.....	947.6000	974.7000	0	0	0	0	0	(24,390)	(24,390)	43,200	001.....	100
SPU3.....	150	59,973,750	#429241 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/19/2013.....	CME.....	.06/18/2013.....	1,633.8000	1,599.3000	0	0	0	0	0	1,293,750	1,293,750	2,625,000	001.....	250
ESU3.....	12	959,580	#429194 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	CME.....	.06/18/2013.....	1,633.8000	1,599.3000	0	0	0	0	0	20,700	20,700	42,000	001.....	50
ESU3.....	42	3,358,530	#430150 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	CME.....	.06/21/2013.....	1,575.0000	1,599.3000	0	0	0	0	0	(51,030)	(51,030)	147,000	001.....	50
TYU3.....	100	12,656,250	#426848 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/19/2013.....	CBT.....	.06/07/2013.....	129.7813	126.5625	0	0	0	0	0	321,875	321,875	7,881,533	001.....	1,000
TYU3.....	500	63,281,250	#431127 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/19/2013.....	CBT.....	.06/26/2013.....	126.1719	126.5625	0	0	0	0	0	(195,313)	(195,310)	39,407,663	001.....	1,000
TUU3.....	158	34,760,000	#425370 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	110.1719	110.0000	0	0	0	0	0	54,313	54,313	0	001.....	2,000
TUU3.....	265	58,300,000	#425371 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	110.1797	110.0000	0	0	0	0	0	95,234	95,236	0	001.....	2,000
TUU3.....	3,317	729,740,000	#425758 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	110.0859	110.0000	0	0	0	0	0	570,109	570,126	0	001.....	2,000
TUU3.....	483	106,260,000	#425759 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	110.0938	110.0000	0	0	0	0	0	90,563	90,563	0	001.....	2,000
FVU3.....	5,912	715,629,125	#423971 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/23/2013.....	123.1250	121.0469	0	0	0	0	0	12,285,875	12,285,845	825,647	001.....	1,000
FVU3.....	156	18,883,313	#423972 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/23/2013.....	123.1797	121.0469	0	0	0	0	0	332,719	332,718	21,786	001.....	1,000
FVU3.....	82	9,925,844	#423973 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/23/2013.....	123.1875	121.0469	0	0	0	0	0	175,531	175,531	11,452	001.....	1,000
FVU3.....	100	12,104,688	#423974 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/23/2013.....	123.1953	121.0469	0	0	0	0	0	214,844	214,843	13,966	001.....	1,000
FVU3.....	39	4,720,828	#424596 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/24/2013.....	123.2266	121.0469	0	0	0	0	0	85,008	85,008	5,447	001.....	1,000
FVU3.....	8,502	1,029,140,531	#424597 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/24/2013.....	123.2344	121.0469	0	0	0	0	0	18,598,125	18,598,125	1,187,357	001.....	1,000
FVU3.....	3,182	385,171,156	#425336 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.6484	121.0469	0	0	0	0	0	5,096,172	5,096,164	444,386	001.....	1,000
FVU3.....	81	9,804,797	#425337 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.6719	121.0469	0	0	0	0	0	131,625	131,625	11,312	001.....	1,000
FVU3.....	104	12,588,875	#425338 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.6797	121.0469	0	0	0	0	0	169,813	169,812	14,524	001.....	1,000
FVU3.....	2,285	276,592,109	#425339 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.6875	121.0469	0	0	0	0	0	3,748,828	3,748,817	319,114	001.....	1,000
FVU3.....	40	4,841,875	#425340 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.6953	121.0469	0	0	0	0	0	65,938	65,937	5,586	001.....	1,000
FVU3.....	1	121,047	#425341 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.7031	121.0469	0	0	0	0	0	1,656	1,656	140	001.....	1,000
FVU3.....	2,000	242,093,750	#425342 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.7500	121.0469	0	0	0	0	0	3,406,250	3,406,240	279,312	001.....	1,000
FVU3.....	3,000	363,140,625	#425343 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.8359	121.0469	0	0	0	0	0	5,367,188	5,367,180	418,969	001.....	1,000
FVU3.....	1	121,047	#425344 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.9688	121.0469	0	0	0	0	0	1,922	1,922	140	001.....	1,000
FVU3.....	972	117,657,563	#425345 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.9844	121.0469	0	0	0	0	0	1,883,250	1,883,250	135,746	001.....	1,000
FVU3.....	189	22,877,859	#425346 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	122.9922	121.0469	0	0	0	0	0	367,664	367,664	26,395	001.....	1,000
FVU3.....	39	4,720,828	#425347 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	123.0000	121.0469	0	0	0	0	0	76,172	76,172	5,447	001.....	1,000
FVU3.....	56	6,778,625	#425348 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	123.0234	121.0469	0	0	0	0	0	110,688	110,687	7,821	001.....	1,000
FVU3.....	5	605,234	#425349 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/28/2013.....	123.0313	121.0469	0	0	0	0	0	9,922	9,922	698	001.....	1,000
FVU3.....	6,750	817,066,406	#425539 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/29/2013.....	122.4844	121.0469	0	0	0	0	0	9,703,125	9,703,125	942,679	001.....	1,000
FVU3.....	1	121,047	#425729 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.5703	121.0469	0	0	0	0	0	1,523	1,523	140	001.....	1,000
FVU3.....	13	1,573,609	#425730 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.5781	121.0469	0	0	0	0	0	19,906	19,906	1,816	001.....	1,000
FVU3.....	21	2,541,984	#425731 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.5859	121.0469	0	0	0	0	0	32,320	32,320	2,933	001.....	1,000
FVU3.....	8	968,375	#425732 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.5938	121.0469	0	0	0	0	0	12,375	12,375	1,117	001.....	1,000
FVU3.....	320	38,735,000	#425733 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.6016	121.0469	0	0	0	0	0	497,500	497,498	44,690	001.....	1,000
FVU3.....	382	46,239,906	#425734 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	.09/30/2013.....	CBT.....	.05/30/2013.....	122.6094	121.0469	0	0	0	0	0	596,875	596,875	53,349	001.....	1,000

QE07.2

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

QE07.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVU3.....	5	605,234	#425735 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.05/30/2013.....	122.6172	121.0469	0	0	0	0	0	7,852	7,852	698	001.....	1,000
FVU3.....	1,000	121,046,875	#426265 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/04/2013.....	122.4219	121.0469	0	0	0	0	0	1,375,000	1,375,000	139,656	001.....	1,000
FVU3.....	9	1,089,422	#427187 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1250	121.0469	0	0	0	0	0	9,703	9,703	1,257	001.....	1,000
FVU3.....	15	1,815,703	#427188 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1328	121.0469	0	0	0	0	0	16,289	16,289	2,095	001.....	1,000
FVU3.....	7	847,328	#427189 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1406	121.0469	0	0	0	0	0	7,656	7,656	978	001.....	1,000
FVU3.....	13	1,573,609	#427190 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1484	121.0469	0	0	0	0	0	14,320	14,320	1,816	001.....	1,000
FVU3.....	19	2,299,891	#427191 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1563	121.0469	0	0	0	0	0	21,078	21,078	2,653	001.....	1,000
FVU3.....	3	363,141	#427192 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1641	121.0469	0	0	0	0	0	3,352	3,352	419	001.....	1,000
FVU3.....	8	968,375	#427193 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1719	121.0469	0	0	0	0	0	9,000	9,000	1,117	001.....	1,000
FVU3.....	39	4,720,828	#427194 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1797	121.0469	0	0	0	0	0	44,180	44,180	5,447	001.....	1,000
FVU3.....	44	5,326,063	#427195 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1875	121.0469	0	0	0	0	0	50,188	50,187	6,145	001.....	1,000
FVU3.....	31	3,752,453	#427196 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.1953	121.0469	0	0	0	0	0	35,602	35,601	4,329	001.....	1,000
FVU3.....	55	6,657,578	#427197 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2031	121.0469	0	0	0	0	0	63,594	63,594	7,681	001.....	1,000
FVU3.....	380	45,997,813	#427198 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2109	121.0469	0	0	0	0	0	442,344	442,343	53,069	001.....	1,000
FVU3.....	65	7,868,047	#427199 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2188	121.0469	0	0	0	0	0	76,172	76,172	9,078	001.....	1,000
FVU3.....	31	3,752,453	#427200 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2266	121.0469	0	0	0	0	0	36,570	36,570	4,329	001.....	1,000
FVU3.....	19	2,299,891	#427201 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2344	121.0469	0	0	0	0	0	22,563	22,563	2,653	001.....	1,000
FVU3.....	37	4,478,734	#427202 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2422	121.0469	0	0	0	0	0	44,227	44,226	5,167	001.....	1,000
FVU3.....	18	2,178,844	#427203 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2500	121.0469	0	0	0	0	0	21,656	21,656	2,514	001.....	1,000
FVU3.....	7	847,328	#427204 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/10/2013.....	122.2578	121.0469	0	0	0	0	0	8,477	8,477	978	001.....	1,000
FVU3.....	1,200	145,256,250	#430047 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/21/2013.....	120.7266	121.0469	0	0	0	0	0	(384,375)	(384,384)	167,587	001.....	1,000
FVU3.....	576	69,723,000	#430725 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/25/2013.....	120.3906	121.0469	0	0	0	0	0	(378,000)	(378,000)	80,442	001.....	1,000
FVU3.....	287	34,740,453	#430726 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/25/2013.....	120.3984	121.0469	0	0	0	0	0	(186,102)	(186,102)	40,081	001.....	1,000
FVU3.....	250	30,261,719	#430727 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/25/2013.....	120.4063	121.0469	0	0	0	0	0	(160,156)	(160,158)	34,914	001.....	1,000
FVU3.....	687	83,159,203	#430728 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/25/2013.....	120.4141	121.0469	0	0	0	0	0	(434,742)	(434,747)	95,944	001.....	1,000
FVU3.....	900	108,942,188	#431114 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/26/2013.....	120.6953	121.0469	0	0	0	0	0	(316,406)	(316,413)	125,691	001.....	1,000
FVU3.....	900	108,942,188	#431115 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/30/2013...	CBT.....	.06/26/2013.....	120.7031	121.0469	0	0	0	0	0	(309,375)	(309,375)	125,691	001.....	1,000
EDU3.....	256	63,798,400	#339121 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/16/2013...	CME.....	.03/22/2012.....	99.2300	99.6850	0	0	0	0	0	(291,200)	(291,200)	40,710	001.....	2,500
EDZ3.....	316	78,703,750	#339124 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/16/2013...	CME.....	.03/22/2012.....	99.1250	99.6250	0	0	0	0	0	(395,000)	(395,000)	50,251	001.....	2,500
EDU3.....	316	78,751,150	#356015 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.09/16/2013...	CME.....	.06/20/2012.....	99.4500	99.6850	0	0	0	0	0	(185,650)	(185,650)	50,251	001.....	2,500
EDZ3.....	365	90,907,813	#356017 EURODOLLAR.....	VA HEDGE.....	N/A.....	INTEREST RATE	.12/16/2013...	CME.....	.06/20/2012.....	99.4100	99.6250	0	0	0	0	0	(196,188)	(196,188)	58,043	001.....	2,500
Z U3.....	515	48,276,646	#428767 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/17/2013.....	6,294.5000	6,161.5000	0	0	0	0	0	1,042,083	1,042,083	2,742,323	001.....	15
Z U3.....	3	281,223	#429185 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,334.0000	6,161.5000	0	0	0	0	0	7,873	7,873	15,975	001.....	15
Z U3.....	167	15,654,757	#429186 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,334.5000	6,161.5000	0	0	0	0	0	439,548	439,548	889,258	001.....	15
Z U3.....	1	93,741	#429187 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,335.0000	6,161.5000	0	0	0	0	0	2,640	2,640	5,325	001.....	15
Z U3.....	13	1,218,634	#429188 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,335.5000	6,161.5000	0	0	0	0	0	34,414	34,414	69,224	001.....	15
Z U3.....	1	93,741	#429189 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,337.5000	6,161.5000	0	0	0	0	0	2,678	2,678	5,325	001.....	15
Z U3.....	2	187,482	#429190 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,339.5000	6,161.5000	0	0	0	0	0	5,416	5,416	10,650	001.....	15
Z U3.....	320	29,997,140	#429191 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,341.0000	6,161.5000	0	0	0	0	0	873,892	873,892	1,703,968	001.....	15
Z U3.....	7	656,187	#429192 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/18/2013.....	6,341.5000	6,161.5000	0	0	0	0	0	19,170	19,170	37,274	001.....	15
Z U3.....	3	281,223	#429715 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/20/2013.....	6,075.0000	6,161.5000	0	0	0	0	0	(3,948)	(3,948)	15,975	001.....	15
Z U3.....	2	187,482	#429716 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYM.....	.06/20/2013.....	6,075.5000	6,161.5000	0	0	0	0	0	(2,617)	(2,617)	10,650	001.....	15

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
Z U3.....	1	93,741	#429717 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,076.0000.....	6,161.5000.....	0	0	0	0	0	(1,301)	(1,301)	5,325	001.....	15
Z U3.....	1	93,741	#429718 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,076.5000.....	6,161.5000.....	0	0	0	0	0	(1,293)	(1,293)	5,325	001.....	15
Z U3.....	1	93,741	#429719 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,077.0000.....	6,161.5000.....	0	0	0	0	0	(1,286)	(1,286)	5,325	001.....	15
Z U3.....	2	187,482	#429720 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,077.5000.....	6,161.5000.....	0	0	0	0	0	(2,556)	(2,556)	10,650	001.....	15
Z U3.....	6	562,446	#429721 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,078.0000.....	6,161.5000.....	0	0	0	0	0	(7,622)	(7,622)	31,949	001.....	15
Z U3.....	6	562,446	#429722 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,078.5000.....	6,161.5000.....	0	0	0	0	0	(7,577)	(7,577)	31,949	001.....	15
Z U3.....	2	187,482	#429723 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,079.0000.....	6,161.5000.....	0	0	0	0	0	(2,510)	(2,510)	10,650	001.....	15
Z U3.....	6	562,446	#429724 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,079.5000.....	6,161.5000.....	0	0	0	0	0	(7,485)	(7,485)	31,949	001.....	15
Z U3.....	5	468,705	#429725 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,080.0000.....	6,161.5000.....	0	0	0	0	0	(6,200)	(6,200)	26,624	001.....	15
Z U3.....	6	562,446	#429726 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,080.5000.....	6,161.5000.....	0	0	0	0	0	(7,394)	(7,394)	31,949	001.....	15
Z U3.....	4	374,964	#429727 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,081.0000.....	6,161.5000.....	0	0	0	0	0	(4,899)	(4,899)	21,300	001.....	15
Z U3.....	3	281,223	#429728 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,081.5000.....	6,161.5000.....	0	0	0	0	0	(3,651)	(3,651)	15,975	001.....	15
Z U3.....	3	281,223	#429729 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,082.0000.....	6,161.5000.....	0	0	0	0	0	(3,629)	(3,629)	15,975	001.....	15
Z U3.....	1	93,741	#429730 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,082.5000.....	6,161.5000.....	0	0	0	0	0	(1,202)	(1,202)	5,325	001.....	15
Z U3.....	7	656,187	#429731 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,083.0000.....	6,161.5000.....	0	0	0	0	0	(8,360)	(8,360)	37,274	001.....	15
Z U3.....	2	187,482	#429732 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,083.5000.....	6,161.5000.....	0	0	0	0	0	(2,373)	(2,373)	10,650	001.....	15
Z U3.....	1	93,741	#429733 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,084.0000.....	6,161.5000.....	0	0	0	0	0	(1,179)	(1,179)	5,325	001.....	15
Z U3.....	5	468,705	#429734 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	NYM.....	.06/20/2013.....	6,084.5000.....	6,161.5000.....	0	0	0	0	0	(5,857)	(5,857)	26,624	001.....	15
VGU3.....	672	22,724,935	#428194 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/14/2013.....	2,658.0000.....	2,598.0000.....	0	0	0	0	0	524,825	524,825	1,704,807	001.....	13
VGU3.....	1,000	33,816,867	#428763 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/17/2013.....	2,696.0000.....	2,598.0000.....	0	0	0	0	0	1,275,617	1,275,617	2,536,916	001.....	13
VGU3.....	500	16,908,434	#428764 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/17/2013.....	2,700.0000.....	2,598.0000.....	0	0	0	0	0	663,842	663,842	1,268,458	001.....	13
VGU3.....	500	16,908,434	#428765 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/17/2013.....	2,701.0000.....	2,598.0000.....	0	0	0	0	0	670,350	670,350	1,268,458	001.....	13
VGU3.....	1,528	51,672,173	#429174 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/18/2013.....	2,694.0000.....	2,598.0000.....	0	0	0	0	0	1,909,364	1,909,364	3,876,407	001.....	13
VGU3.....	358	12,106,438	#429714 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/20/2013.....	2,565.0000.....	2,598.0000.....	0	0	0	0	0	(153,777)	(153,777)	908,216	001.....	13
VGU3.....	1	33,817	#430835 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,525.0000.....	2,598.0000.....	0	0	0	0	0	(950)	(950)	2,537	001.....	13
VGU3.....	4	135,267	#430836 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,526.0000.....	2,598.0000.....	0	0	0	0	0	(3,749)	(3,749)	10,148	001.....	13
VGU3.....	5	169,084	#430837 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,527.0000.....	2,598.0000.....	0	0	0	0	0	(4,621)	(4,621)	12,685	001.....	13
VGU3.....	13	439,619	#430838 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,528.0000.....	2,598.0000.....	0	0	0	0	0	(11,845)	(11,845)	32,980	001.....	13
VGU3.....	18	608,704	#430839 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,529.0000.....	2,598.0000.....	0	0	0	0	0	(16,166)	(16,166)	45,664	001.....	13
VGU3.....	24	811,605	#430840 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,530.0000.....	2,598.0000.....	0	0	0	0	0	(21,243)	(21,243)	60,886	001.....	13
VGU3.....	22	743,971	#430841 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,531.0000.....	2,598.0000.....	0	0	0	0	0	(19,186)	(19,186)	55,812	001.....	13
VGU3.....	7	236,718	#430842 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,532.0000.....	2,598.0000.....	0	0	0	0	0	(6,014)	(6,014)	17,758	001.....	13
VGU3.....	7	236,718	#430843 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,533.0000.....	2,598.0000.....	0	0	0	0	0	(5,923)	(5,923)	17,758	001.....	13
VGU3.....	16	541,070	#430844 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,534.0000.....	2,598.0000.....	0	0	0	0	0	(13,329)	(13,329)	40,591	001.....	13
VGU3.....	31	1,048,323	#430845 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,535.0000.....	2,598.0000.....	0	0	0	0	0	(25,421)	(25,421)	78,644	001.....	13
VGU3.....	27	913,055	#430846 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,536.0000.....	2,598.0000.....	0	0	0	0	0	(21,790)	(21,790)	68,497	001.....	13
VGU3.....	28	946,872	#430847 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,537.0000.....	2,598.0000.....	0	0	0	0	0	(22,232)	(22,232)	71,034	001.....	13
VGU3.....	26	879,239	#430848 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,538.0000.....	2,598.0000.....	0	0	0	0	0	(20,306)	(20,306)	65,960	001.....	13
VGU3.....	32	1,082,140	#430849 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,539.0000.....	2,598.0000.....	0	0	0	0	0	(24,575)	(24,575)	81,181	001.....	13
VGU3.....	19	642,520	#430850 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,540.0000.....	2,598.0000.....	0	0	0	0	0	(14,344)	(14,344)	48,201	001.....	13
VGU3.....	27	913,055	#430851 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,541.0000.....	2,598.0000.....	0	0	0	0	0	(20,032)	(20,032)	68,497	001.....	13
VGU3.....	23	777,788	#430852 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	.09/20/2013.....	EUX.....	.06/25/2013.....	2,542.0000.....	2,598.0000.....	0	0	0	0	0	(16,765)	(16,765)	58,349	001.....	13

QE07.4

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
VGU3.....	22	743,971	#430853 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,543.0000	2,598.0000	0	0	0	0	0	(15,750)	(15,750)	55,812	001.....	13
VGU3.....	13	439,619	#430854 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,544.0000	2,598.0000	0	0	0	0	0	(9,138)	(9,138)	32,980	001.....	13
VGU3.....	14	473,436	#430855 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,545.0000	2,598.0000	0	0	0	0	0	(9,658)	(9,658)	35,517	001.....	13
VGU3.....	15	507,253	#430856 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,546.0000	2,598.0000	0	0	0	0	0	(10,153)	(10,153)	38,054	001.....	13
VGU3.....	141	4,768,178	#430857 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,547.0000	2,598.0000	0	0	0	0	0	(93,602)	(93,602)	357,705	001.....	13
VGU3.....	5	169,084	#430858 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,548.0000	2,598.0000	0	0	0	0	0	(3,254)	(3,254)	12,685	001.....	13
VGU3.....	6	202,901	#430859 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	EUX.....	06/25/2013.....	2,549.0000	2,598.0000	0	0	0	0	0	(3,827)	(3,827)	15,221	001.....	13
XPU3.....	364	39,745,967	#429176 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	SFE.....	06/19/2013.....	4,817.0000	4,769.0000	0	0	0	0	0	400,043	400,043	2,000,216	001.....	23
TPU3.....	835	95,228,856	#427326 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/12/2013.....	TSE.....	06/11/2013.....	1,113.9000	1,131.0000	0	0	0	0	0	(1,439,800)	(1,439,800)	4,673,034	001.....	101
TPU3.....	64	7,298,978	#427476 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/12/2013.....	TSE.....	06/12/2013.....	1,081.5000	1,131.0000	0	0	0	0	0	(319,451)	(319,451)	358,173	001.....	101
ADU3.....	7	637,490	#427451 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/12/2013.....	0.9380	0.9107	0	0	0	0	0	19,075	19,075	12,810	001.....	100,000
ADU3.....	438	39,888,660	#427606 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/13/2013.....	0.9424	0.9107	0	0	0	0	0	1,386,270	1,386,270	801,540	001.....	100,000
BPU3.....	8	760,200	#427453 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/12/2013.....	1.5633	1.5204	0	0	0	0	0	21,450	21,450	9,600	001.....	62,500
BPU3.....	1,030	97,875,750	#427608 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/13/2013.....	1.5668	1.5204	0	0	0	0	0	2,987,000	2,987,000	1,236,000	001.....	62,500
BPU3.....	30	2,850,750	#429602 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/20/2013.....	1.5478	1.5204	0	0	0	0	0	51,375	51,375	36,000	001.....	62,500
ECU3.....	222	36,138,825	#427455 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/12/2013.....	1.3315	1.3023	0	0	0	0	0	808,913	808,913	499,500	001.....	125,000
ECU3.....	18	2,930,175	#427456 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/12/2013.....	1.3342	1.3023	0	0	0	0	0	71,775	71,775	40,500	001.....	125,000
ECU3.....	696	113,300,100	#427610 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/13/2013.....	1.3337	1.3023	0	0	0	0	0	2,727,450	2,727,450	1,566,000	001.....	125,000
ECU3.....	43	6,999,863	#429603 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/20/2013.....	1.3219	1.3023	0	0	0	0	0	105,350	105,350	96,750	001.....	125,000
ECU3.....	68	11,069,550	#431110 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/26/2013.....	1.3012	1.3023	0	0	0	0	0	(9,350)	(9,350)	153,000	001.....	125,000
JYU3.....	69	8,700,038	#427464 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/12/2013.....	1.0438	1.0087	0	0	0	0	0	302,738	302,738	241,500	001.....	125,000
JYU3.....	699	88,135,163	#427622 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/13/2013.....	1.0459	1.0087	0	0	0	0	0	3,245,981	3,245,981	2,446,500	001.....	125,000
JYU3.....	49	6,178,288	#431242 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/27/2013.....	1.0177	1.0087	0	0	0	0	0	55,125	55,125	171,500	001.....	125,000
JYU3.....	2	252,175	#431243 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	09/16/2013.....	CME.....	06/27/2013.....	1.0178	1.0087	0	0	0	0	0	2,275	2,275	7,000	001.....	125,000
MFSU3.....	197	16,151,045	#428174 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	1,675.2000	1,639.7000	0	0	0	0	0	349,675	349,675	866,800	001.....	50
MFSU3.....	15	1,229,775	#428175 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	1,675.3000	1,639.7000	0	0	0	0	0	26,700	26,700	66,000	001.....	50
MFSU3.....	1	81,985	#428176 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	1,675.4000	1,639.7000	0	0	0	0	0	1,785	1,785	4,400	001.....	50
MFSU3.....	1	81,985	#428177 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	1,675.5000	1,639.7000	0	0	0	0	0	1,790	1,790	4,400	001.....	50
MFSU3.....	11	901,835	#428713 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,693.8000	1,639.7000	0	0	0	0	0	29,755	29,755	48,400	001.....	50
MFSU3.....	1	81,985	#428714 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.0000	1,639.7000	0	0	0	0	0	2,715	2,715	4,400	001.....	50
MFSU3.....	1	81,985	#428715 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.2000	1,639.7000	0	0	0	0	0	2,725	2,725	4,400	001.....	50
MFSU3.....	4	327,940	#428716 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.4000	1,639.7000	0	0	0	0	0	10,940	10,940	17,600	001.....	50
MFSU3.....	22	1,803,670	#428717 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.5000	1,639.7000	0	0	0	0	0	60,280	60,280	96,800	001.....	50
MFSU3.....	5	409,925	#428718 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.7000	1,639.7000	0	0	0	0	0	13,750	13,750	22,000	001.....	50
MFSU3.....	1	81,985	#428719 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,694.9000	1,639.7000	0	0	0	0	0	2,760	2,760	4,400	001.....	50
MFSU3.....	1	81,985	#428720 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,695.0000	1,639.7000	0	0	0	0	0	2,765	2,765	4,400	001.....	50
MFSU3.....	6	491,910	#428721 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,695.8000	1,639.7000	0	0	0	0	0	16,830	16,830	26,400	001.....	50
MFSU3.....	2	163,970	#428722 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,696.1000	1,639.7000	0	0	0	0	0	5,640	5,640	8,800	001.....	50
MFSU3.....	2	163,970	#428723 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,696.3000	1,639.7000	0	0	0	0	0	5,660	5,660	8,800	001.....	50
MFSU3.....	1	81,985	#428724 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,697.6000	1,639.7000	0	0	0	0	0	2,895	2,895	4,400	001.....	50
MFSU3.....	12	983,820	#428725 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,697.7000	1,639.7000	0	0	0	0	0	34,800	34,800	52,800	001.....	50
MFSU3.....	33	2,705,505	#428726 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,697.9000	1,639.7000	0	0	0	0	0	96,030	96,030	145,200	001.....	50
MFSU3.....	22	1,803,670	#428727 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,698.4000	1,639.7000	0	0	0	0	0	64,570	64,570	96,800	001.....	50

QE07.5

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3.....	3	245,955	#428728 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,698.7000.....	1,639.7000.....	0	0	0	0	0	8,850	8,850	13,200	001.....	50
MFSU3.....	7	573,895	#428729 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,698.9000.....	1,639.7000.....	0	0	0	0	0	20,720	20,720	30,800	001.....	50
MFSU3.....	17	1,393,745	#428730 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,699.1000.....	1,639.7000.....	0	0	0	0	0	50,490	50,490	74,800	001.....	50
MFSU3.....	12	983,820	#428731 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,700.9000.....	1,639.7000.....	0	0	0	0	0	36,720	36,720	52,800	001.....	50
MFSU3.....	250	20,496,250	#428732 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,701.2000.....	1,639.7000.....	0	0	0	0	0	768,750	768,750	1,100,000	001.....	50
MFSU3.....	250	20,496,250	#428733 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,709.3000.....	1,639.7000.....	0	0	0	0	0	870,000	870,000	1,100,000	001.....	50
MFSU3.....	229	18,774,565	#428734 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,709.4000.....	1,639.7000.....	0	0	0	0	0	798,065	798,065	1,007,600	001.....	50
MFSU3.....	7	573,895	#428735 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,709.6000.....	1,639.7000.....	0	0	0	0	0	24,465	24,465	30,800	001.....	50
MFSU3.....	10	819,850	#428736 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,709.8000.....	1,639.7000.....	0	0	0	0	0	35,050	35,050	44,000	001.....	50
MFSU3.....	2	163,970	#428737 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,709.9000.....	1,639.7000.....	0	0	0	0	0	7,020	7,020	8,800	001.....	50
MFSU3.....	1	81,985	#428738 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,710.4000.....	1,639.7000.....	0	0	0	0	0	3,535	3,535	4,400	001.....	50
MFSU3.....	1	81,985	#428739 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/17/2013.....	1,710.5000.....	1,639.7000.....	0	0	0	0	0	3,540	3,540	4,400	001.....	50
MFSU3.....	1	81,985	#431336 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,638.3000.....	1,639.7000.....	0	0	0	0	0	(70)	(70)	4,400	001.....	50
MFSU3.....	5	409,925	#431337 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,638.5000.....	1,639.7000.....	0	0	0	0	0	(300)	(300)	22,000	001.....	50
MFSU3.....	7	573,895	#431338 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,638.8000.....	1,639.7000.....	0	0	0	0	0	(315)	(315)	30,800	001.....	50
MFSU3.....	2	163,970	#431339 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.1000.....	1,639.7000.....	0	0	0	0	0	(60)	(60)	8,800	001.....	50
MFSU3.....	3	245,955	#431340 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.2000.....	1,639.7000.....	0	0	0	0	0	(75)	(75)	13,200	001.....	50
MFSU3.....	8	655,880	#431341 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.3000.....	1,639.7000.....	0	0	0	0	0	(160)	(160)	35,200	001.....	50
MFSU3.....	6	491,910	#431342 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.4000.....	1,639.7000.....	0	0	0	0	0	(90)	(90)	26,400	001.....	50
MFSU3.....	2	163,970	#431343 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.5000.....	1,639.7000.....	0	0	0	0	0	(20)	(20)	8,800	001.....	50
MFSU3.....	4	327,940	#431344 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.6000.....	1,639.7000.....	0	0	0	0	0	(20)	(20)	17,600	001.....	50
MFSU3.....	7	573,895	#431345 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.7000.....	1,639.7000.....	0	0	0	0	0	.0	.0	30,800	001.....	50
MFSU3.....	27	2,213,595	#431346 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.8000.....	1,639.7000.....	0	0	0	0	0	.135	.135	118,800	001.....	50
MFSU3.....	53	4,345,205	#431347 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,639.9000.....	1,639.7000.....	0	0	0	0	0	.530	.530	233,200	001.....	50
MFSU3.....	8	655,880	#431348 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.0000.....	1,639.7000.....	0	0	0	0	0	.120	.120	35,200	001.....	50
MFSU3.....	15	1,229,775	#431349 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.1000.....	1,639.7000.....	0	0	0	0	0	.300	.300	66,000	001.....	50
MFSU3.....	2	163,970	#431350 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.2000.....	1,639.7000.....	0	0	0	0	0	.50	.50	8,800	001.....	50
MFSU3.....	30	2,459,550	#431351 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.3000.....	1,639.7000.....	0	0	0	0	0	.900	.900	132,000	001.....	50
MFSU3.....	11	901,835	#431352 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.4000.....	1,639.7000.....	0	0	0	0	0	.385	.385	48,400	001.....	50
MFSU3.....	6	491,910	#431353 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.5000.....	1,639.7000.....	0	0	0	0	0	.240	.240	26,400	001.....	50
MFSU3.....	1	81,985	#431354 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.7000.....	1,639.7000.....	0	0	0	0	0	.50	.50	4,400	001.....	50
MFSU3.....	1	81,985	#431355 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,640.9000.....	1,639.7000.....	0	0	0	0	0	.60	.60	4,400	001.....	50
MFSU3.....	1	81,985	#431356 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/28/2013.....	1,641.1000.....	1,639.7000.....	0	0	0	0	0	.70	.70	4,400	001.....	50
MESU3.....	9	420,165	#428147 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	936.5000.....	933.7000.....	0	0	0	0	0	.1260	.1260	23,400	001.....	50
MESU3.....	1	46,685	#428148 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	936.6000.....	933.7000.....	0	0	0	0	0	.145	.145	2,600	001.....	50
MESU3.....	102	4,761,870	#428149 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	936.7000.....	933.7000.....	0	0	0	0	0	.15300	.15300	265,200	001.....	50
MESU3.....	8	373,480	#428150 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	936.8000.....	933.7000.....	0	0	0	0	0	.1240	.1240	20,800	001.....	50
MESU3.....	1	46,685	#428151 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	936.9000.....	933.7000.....	0	0	0	0	0	.160	.160	2,600	001.....	50
MESU3.....	1	46,685	#428152 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	937.0000.....	933.7000.....	0	0	0	0	0	.165	.165	2,600	001.....	50
MESU3.....	1	46,685	#428153 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	937.1000.....	933.7000.....	0	0	0	0	0	.170	.170	2,600	001.....	50
MESU3.....	1	46,685	#428154 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	937.4000.....	933.7000.....	0	0	0	0	0	.185	.185	2,600	001.....	50
MESU3.....	1	46,685	#428155 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	NYL.....	06/14/2013.....	937.6000.....	933.7000.....	0	0	0	0	0	.195	.195	2,600	001.....	50

QE07.6

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MESU3.....	3	140,055	#428156 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.937.9000	.933.7000	0	0	0	0	0	630	630	7,800	001.....	50
MESU3.....	1	46,685	#428157 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.0000	.933.7000	0	0	0	0	0	215	215	2,600	001.....	50
MESU3.....	14	653,590	#428158 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.4000	.933.7000	0	0	0	0	0	3,290	3,290	36,400	001.....	50
MESU3.....	25	1,167,125	#428159 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.5000	.933.7000	0	0	0	0	0	6,000	6,000	65,000	001.....	50
MESU3.....	1	46,685	#428160 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.6000	.933.7000	0	0	0	0	0	245	245	2,600	001.....	50
MESU3.....	6	280,110	#428161 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.7000	.933.7000	0	0	0	0	0	1,500	1,500	15,600	001.....	50
MESU3.....	19	887,015	#428162 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.8000	.933.7000	0	0	0	0	0	4,845	4,845	49,400	001.....	50
MESU3.....	6	280,110	#428163 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/14/2013...	.938.9000	.933.7000	0	0	0	0	0	1,560	1,560	15,600	001.....	50
MESU3.....	255	11,904,675	#428685 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/17/2013...	.950.0000	.933.7000	0	0	0	0	0	207,825	207,825	663,000	001.....	50
MESU3.....	244	11,391,140	#429157 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	.947.1000	.933.7000	0	0	0	0	0	163,480	163,480	634,400	001.....	50
MESU3.....	11	513,535	#429158 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYL.....	.06/18/2013...	.947.2000	.933.7000	0	0	0	0	0	7,425	7,425	28,600	001.....	50
RTAU3.....	1,784	173,886,480	#427652 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/13/2013...	.966.1000	.974.7000	0	0	0	0	0	(1,534,240)	(1,534,240)	8,563,200	001.....	100
RTAU3.....	6	584,820	#428179 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.975.8000	.974.7000	0	0	0	0	0	660	660	28,800	001.....	100
RTAU3.....	29	2,826,630	#428180 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.975.9000	.974.7000	0	0	0	0	0	3,480	3,480	139,200	001.....	100
RTAU3.....	34	3,313,980	#428181 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.0000	.974.7000	0	0	0	0	0	4,420	4,420	163,200	001.....	100
RTAU3.....	41	3,996,270	#428182 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.1000	.974.7000	0	0	0	0	0	5,740	5,740	196,800	001.....	100
RTAU3.....	44	4,288,680	#428183 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.2000	.974.7000	0	0	0	0	0	6,600	6,600	211,200	001.....	100
RTAU3.....	52	5,068,440	#428184 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.3000	.974.7000	0	0	0	0	0	8,320	8,320	249,600	001.....	100
RTAU3.....	19	1,851,930	#428185 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.4000	.974.7000	0	0	0	0	0	3,230	3,230	91,200	001.....	100
RTAU3.....	3	292,410	#428186 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.976.5000	.974.7000	0	0	0	0	0	540	540	14,400	001.....	100
RTAU3.....	3,133	305,373,510	#428187 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/14/2013...	.985.9000	.974.7000	0	0	0	0	0	3,508,960	3,508,960	15,038,400	001.....	100
RTAU3.....	1,972	192,210,840	#428744 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/17/2013...	.976.1500	.974.7000	0	0	0	0	0	285,940	285,940	9,465,600	001.....	100
RTAU3.....	592	57,702,240	#428745 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/17/2013...	.976.2000	.974.7000	0	0	0	0	0	88,800	88,800	2,841,600	001.....	100
RTAU3.....	644	62,770,680	#429163 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/18/2013...	.985.6500	.974.7000	0	0	0	0	0	705,180	705,180	3,091,200	001.....	100
RTAU3.....	5	487,350	#429457 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.2000	.974.7000	0	0	0	0	0	3,250	3,250	24,000	001.....	100
RTAU3.....	15	1,462,050	#429458 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.3000	.974.7000	0	0	0	0	0	9,900	9,900	72,000	001.....	100
RTAU3.....	12	1,169,640	#429459 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.4000	.974.7000	0	0	0	0	0	8,040	8,040	57,600	001.....	100
RTAU3.....	47	4,581,090	#429460 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.5000	.974.7000	0	0	0	0	0	31,960	31,960	225,600	001.....	100
RTAU3.....	27	2,631,690	#429461 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.6000	.974.7000	0	0	0	0	0	18,630	18,630	129,600	001.....	100
RTAU3.....	28	2,729,160	#429462 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.7000	.974.7000	0	0	0	0	0	19,600	19,600	134,400	001.....	100
RTAU3.....	11	1,072,170	#429463 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.8000	.974.7000	0	0	0	0	0	7,810	7,810	52,800	001.....	100
RTAU3.....	28	2,729,160	#429464 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.981.9000	.974.7000	0	0	0	0	0	20,160	20,160	134,400	001.....	100
RTAU3.....	30	2,924,100	#429465 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.0000	.974.7000	0	0	0	0	0	21,900	21,900	144,000	001.....	100
RTAU3.....	45	4,386,150	#429466 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.1000	.974.7000	0	0	0	0	0	33,300	33,300	216,000	001.....	100
RTAU3.....	33	3,216,510	#429467 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.2000	.974.7000	0	0	0	0	0	24,750	24,750	158,400	001.....	100
RTAU3.....	6	584,820	#429468 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.3000	.974.7000	0	0	0	0	0	4,560	4,560	28,800	001.....	100
RTAU3.....	2	194,940	#429469 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.4000	.974.7000	0	0	0	0	0	1,540	1,540	9,600	001.....	100
RTAU3.....	10	974,700	#429470 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.5000	.974.7000	0	0	0	0	0	7,800	7,800	48,000	001.....	100
RTAU3.....	1	97,470	#429471 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.6000	.974.7000	0	0	0	0	0	790	790	4,800	001.....	100
RTAU3.....	5	487,350	#429472 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/19/2013...	.982.7000	.974.7000	0	0	0	0	0	4,000	4,000	24,000	001.....	100
RTAU3.....	1	97,470	#429690 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/20/2013...	.955.7000	.974.7000	0	0	0	0	0	(1,900)	(1,900)	4,800	001.....	100
RTAU3.....	13	1,267,110	#429691 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/20/2013...	.955.8000	.974.7000	0	0	0	0	0	(24,570)	(24,570)	62,400	001.....	100

QE07.7

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTAU3.....	22	2,144,340	#429692 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	955.9000	974.7000	0	0	0	0	0	(41,360)	(41,360)	105,600	001.....	100
RTAU3.....	38	3,703,860	#429693 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.0000	974.7000	0	0	0	0	0	(71,060)	(71,060)	182,400	001.....	100
RTAU3.....	58	5,653,260	#429694 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.1000	974.7000	0	0	0	0	0	(107,880)	(107,880)	278,400	001.....	100
RTAU3.....	79	7,700,130	#429695 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.2000	974.7000	0	0	0	0	0	(146,150)	(146,150)	379,200	001.....	100
RTAU3.....	18	1,754,460	#429696 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.3000	974.7000	0	0	0	0	0	(33,120)	(33,120)	86,400	001.....	100
RTAU3.....	9	877,230	#429697 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.4000	974.7000	0	0	0	0	0	(16,470)	(16,470)	43,200	001.....	100
RTAU3.....	29	2,826,630	#429698 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.5000	974.7000	0	0	0	0	0	(52,780)	(52,780)	139,200	001.....	100
RTAU3.....	25	2,436,750	#429699 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.6000	974.7000	0	0	0	0	0	(45,250)	(45,250)	120,000	001.....	100
RTAU3.....	26	2,534,220	#429700 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.7000	974.7000	0	0	0	0	0	(46,800)	(46,800)	124,800	001.....	100
RTAU3.....	19	1,851,930	#429701 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.8000	974.7000	0	0	0	0	0	(34,010)	(34,010)	91,200	001.....	100
RTAU3.....	36	3,508,920	#429702 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	956.9000	974.7000	0	0	0	0	0	(64,080)	(64,080)	172,800	001.....	100
RTAU3.....	36	3,508,920	#429703 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	957.0000	974.7000	0	0	0	0	0	(63,720)	(63,720)	172,800	001.....	100
RTAU3.....	55	5,360,850	#429704 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	957.1000	974.7000	0	0	0	0	0	(96,800)	(96,800)	264,000	001.....	100
RTAU3.....	8	779,760	#429705 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	957.2000	974.7000	0	0	0	0	0	(14,000)	(14,000)	38,400	001.....	100
RTAU3.....	18	1,754,460	#429706 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/20/2013...	957.3000	974.7000	0	0	0	0	0	(31,320)	(31,320)	86,400	001.....	100
RTAU3.....	10	974,700	#430633 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.2000	974.7000	0	0	0	0	0	(27,500)	(27,500)	48,000	001.....	100
RTAU3.....	19	1,851,930	#430634 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.3000	974.7000	0	0	0	0	0	(52,060)	(52,060)	91,200	001.....	100
RTAU3.....	50	4,873,500	#430635 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.4000	974.7000	0	0	0	0	0	(136,500)	(136,500)	240,000	001.....	100
RTAU3.....	23	2,241,810	#430636 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.5000	974.7000	0	0	0	0	0	(62,560)	(62,560)	110,400	001.....	100
RTAU3.....	10	974,700	#430637 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.6000	974.7000	0	0	0	0	0	(27,100)	(27,100)	48,000	001.....	100
RTAU3.....	9	877,230	#430638 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.7000	974.7000	0	0	0	0	0	(24,300)	(24,300)	43,200	001.....	100
RTAU3.....	2	194,940	#430639 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.8000	974.7000	0	0	0	0	0	(5,380)	(5,380)	9,600	001.....	100
RTAU3.....	1	97,470	#430640 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	NYF.....	06/24/2013...	947.9000	974.7000	0	0	0	0	0	(2,680)	(2,680)	4,800	001.....	100
FAU3.....	358	41,452,820	#427620 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/13/2013...	1,149.6000	1,157.9000	0	0	0	0	0	(297,140)	(297,140)	1,432,000	001.....	100
FAU3.....	600	69,474,000	#428127 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/14/2013...	1,174.2500	1,157.9000	0	0	0	0	0	981,000	981,000	2,400,000	001.....	100
FAU3.....	400	46,316,000	#428128 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/14/2013...	1,174.3000	1,157.9000	0	0	0	0	0	656,000	656,000	1,600,000	001.....	100
FAU3.....	631	73,063,490	#428129 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/14/2013...	1,174.3500	1,157.9000	0	0	0	0	0	1,037,995	1,037,995	2,524,000	001.....	100
FAU3.....	7	810,530	#428679 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013...	1,168.0500	1,157.9000	0	0	0	0	0	7,105	7,105	28,000	001.....	100
FAU3.....	353	40,873,870	#428680 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013...	1,168.1000	1,157.9000	0	0	0	0	0	360,060	360,060	1,412,000	001.....	100
FAU3.....	889	102,937,310	#428681 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013...	1,168.1500	1,157.9000	0	0	0	0	0	911,225	911,225	3,556,000	001.....	100
FAU3.....	727	84,179,330	#428682 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013...	1,168.2000	1,157.9000	0	0	0	0	0	748,810	748,810	2,908,000	001.....	100
FAU3.....	199	23,042,210	#428683 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013...	1,168.2500	1,157.9000	0	0	0	0	0	205,965	205,965	796,000	001.....	100
FAU3.....	544	62,989,760	#429154 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/18/2013...	1,177.3500	1,157.9000	0	0	0	0	0	1,058,080	1,058,080	2,176,000	001.....	100
FAU3.....	272	31,494,880	#429456 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/19/2013...	1,184.9500	1,157.9000	0	0	0	0	0	735,760	735,760	1,088,000	001.....	100
FAU3.....	1	115,790	#429969 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,126.6000	1,157.9000	0	0	0	0	0	(3,130)	(3,130)	4,000	001.....	100
FAU3.....	1	115,790	#429970 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,126.7000	1,157.9000	0	0	0	0	0	(3,120)	(3,120)	4,000	001.....	100
FAU3.....	1	115,790	#429971 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,126.9000	1,157.9000	0	0	0	0	0	(3,100)	(3,100)	4,000	001.....	100
FAU3.....	1	115,790	#429972 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,127.0000	1,157.9000	0	0	0	0	0	(3,090)	(3,090)	4,000	001.....	100
FAU3.....	1	115,790	#429973 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,127.4000	1,157.9000	0	0	0	0	0	(3,050)	(3,050)	4,000	001.....	100
FAU3.....	1	115,790	#429974 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,127.9000	1,157.9000	0	0	0	0	0	(3,000)	(3,000)	4,000	001.....	100
FAU3.....	2	231,580	#429975 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,128.0000	1,157.9000	0	0	0	0	0	(5,980)	(5,980)	8,000	001.....	100
FAU3.....	2	231,580	#429976 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013...	1,128.4000	1,157.9000	0	0	0	0	0	(5,900)	(5,900)	8,000	001.....	100

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAU3.....	1	115,790	#429977 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,128.6000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,930).....	(2,930).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429978 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,128.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,920).....	(2,920).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429979 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,128.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,900).....	(2,900).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429980 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,129.4000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,850).....	(2,850).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429981 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,129.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,820).....	(2,820).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429982 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,129.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,800).....	(2,800).....	4,000.....	001.....	100.....
FAU3.....	2	231,580	#429983 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,130.1000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,560).....	(5,560).....	8,000.....	001.....	100.....
FAU3.....	1	115,790	#429984 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,130.3000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,760).....	(2,760).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429985 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,130.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,720).....	(2,720).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429986 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,130.8000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,710).....	(2,710).....	4,000.....	001.....	100.....
FAU3.....	2	231,580	#429987 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,130.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,400).....	(5,400).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429988 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.0000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,380).....	(5,380).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429989 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.1000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,360).....	(5,360).....	8,000.....	001.....	100.....
FAU3.....	1	115,790	#429990 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.2000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,670).....	(2,670).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#429991 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.3000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,660).....	(2,660).....	4,000.....	001.....	100.....
FAU3.....	2	231,580	#429992 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.4000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,300).....	(5,300).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429993 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.5000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,280).....	(5,280).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429994 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.6000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,260).....	(5,260).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429995 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,240).....	(5,240).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429996 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.8000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,220).....	(5,220).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429997 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,131.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,200).....	(5,200).....	8,000.....	001.....	100.....
FAU3.....	2	231,580	#429998 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.0000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,180).....	(5,180).....	8,000.....	001.....	100.....
FAU3.....	6	694,740	#429999 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.1000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(15,480).....	(15,480).....	24,000.....	001.....	100.....
FAU3.....	1	115,790	#430000 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.2000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,570).....	(2,570).....	4,000.....	001.....	100.....
FAU3.....	4	463,160	#430001 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.3000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(10,240).....	(10,240).....	16,000.....	001.....	100.....
FAU3.....	2	231,580	#430002 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.5000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,080).....	(5,080).....	8,000.....	001.....	100.....
FAU3.....	1	115,790	#430003 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.6000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,530).....	(2,530).....	4,000.....	001.....	100.....
FAU3.....	2	231,580	#430004 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(5,040).....	(5,040).....	8,000.....	001.....	100.....
FAU3.....	3	347,370	#430005 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.8000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(7,530).....	(7,530).....	12,000.....	001.....	100.....
FAU3.....	1	115,790	#430006 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,132.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,500).....	(2,500).....	4,000.....	001.....	100.....
FAU3.....	1	115,790	#430007 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.0000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,490).....	(2,490).....	4,000.....	001.....	100.....
FAU3.....	2	231,580	#430008 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.1000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(4,960).....	(4,960).....	8,000.....	001.....	100.....
FAU3.....	7	810,530	#430009 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.3000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(17,220).....	(17,220).....	28,000.....	001.....	100.....
FAU3.....	1	115,790	#430010 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.4000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(2,450).....	(2,450).....	4,000.....	001.....	100.....
FAU3.....	6	694,740	#430011 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.5000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(14,640).....	(14,640).....	24,000.....	001.....	100.....
FAU3.....	8	926,320	#430012 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.6000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(19,440).....	(19,440).....	32,000.....	001.....	100.....
FAU3.....	6	694,740	#430013 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.7000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(14,520).....	(14,520).....	24,000.....	001.....	100.....
FAU3.....	6	694,740	#430014 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.8000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(14,460).....	(14,460).....	24,000.....	001.....	100.....
FAU3.....	7	810,530	#430015 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,133.9000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(16,800).....	(16,800).....	28,000.....	001.....	100.....
FAU3.....	5	578,950	#430016 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,134.0000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(11,950).....	(11,950).....	20,000.....	001.....	100.....
FAU3.....	5	578,950	#430017 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,134.1000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(11,900).....	(11,900).....	20,000.....	001.....	100.....
FAU3.....	5	578,950	#430018 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/21/2013.....	1,134.2000.....	1,157.9000.....	0.....	0.....	0.....	0.....	0.....	(11,850).....	(11,850).....	20,000.....	001.....	100.....

QE07.9

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAU3.....	6	694,740	#430019 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.3000	1,157.9000	0	0	0	0	0	(14,160)	(14,160)	24,000	001.....	100
FAU3.....	2	231,580	#430020 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.4000	1,157.9000	0	0	0	0	0	(4,700)	(4,700)	8,000	001.....	100
FAU3.....	4	463,160	#430021 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.5000	1,157.9000	0	0	0	0	0	(9,360)	(9,360)	16,000	001.....	100
FAU3.....	6	694,740	#430022 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.6000	1,157.9000	0	0	0	0	0	(13,980)	(13,980)	24,000	001.....	100
FAU3.....	3	347,370	#430023 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.7000	1,157.9000	0	0	0	0	0	(6,960)	(6,960)	12,000	001.....	100
FAU3.....	2	231,580	#430024 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.8000	1,157.9000	0	0	0	0	0	(4,620)	(4,620)	8,000	001.....	100
FAU3.....	2	231,580	#430025 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,134.9000	1,157.9000	0	0	0	0	0	(4,600)	(4,600)	8,000	001.....	100
FAU3.....	1	115,790	#430026 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.0000	1,157.9000	0	0	0	0	0	(2,290)	(2,290)	4,000	001.....	100
FAU3.....	5	578,950	#430027 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.1000	1,157.9000	0	0	0	0	0	(11,400)	(11,400)	20,000	001.....	100
FAU3.....	2	231,580	#430028 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.2000	1,157.9000	0	0	0	0	0	(4,540)	(4,540)	8,000	001.....	100
FAU3.....	3	347,370	#430029 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.3000	1,157.9000	0	0	0	0	0	(6,780)	(6,780)	12,000	001.....	100
FAU3.....	3	347,370	#430030 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.4000	1,157.9000	0	0	0	0	0	(6,750)	(6,750)	12,000	001.....	100
FAU3.....	3	347,370	#430031 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.5000	1,157.9000	0	0	0	0	0	(6,720)	(6,720)	12,000	001.....	100
FAU3.....	2	231,580	#430032 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.6000	1,157.9000	0	0	0	0	0	(4,460)	(4,460)	8,000	001.....	100
FAU3.....	2	231,580	#430033 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.7000	1,157.9000	0	0	0	0	0	(4,440)	(4,440)	8,000	001.....	100
FAU3.....	2	231,580	#430034 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.8000	1,157.9000	0	0	0	0	0	(4,420)	(4,420)	8,000	001.....	100
FAU3.....	4	463,160	#430035 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,135.9000	1,157.9000	0	0	0	0	0	(8,800)	(8,800)	16,000	001.....	100
FAU3.....	3	347,370	#430036 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.0000	1,157.9000	0	0	0	0	0	(6,570)	(6,570)	12,000	001.....	100
FAU3.....	2	231,580	#430037 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.1000	1,157.9000	0	0	0	0	0	(4,360)	(4,360)	8,000	001.....	100
FAU3.....	2	231,580	#430038 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.2000	1,157.9000	0	0	0	0	0	(4,340)	(4,340)	8,000	001.....	100
FAU3.....	2	231,580	#430039 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.3000	1,157.9000	0	0	0	0	0	(4,320)	(4,320)	8,000	001.....	100
FAU3.....	2	231,580	#430040 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.4000	1,157.9000	0	0	0	0	0	(4,300)	(4,300)	8,000	001.....	100
FAU3.....	3	347,370	#430041 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.5000	1,157.9000	0	0	0	0	0	(6,420)	(6,420)	12,000	001.....	100
FAU3.....	1	115,790	#430042 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.6000	1,157.9000	0	0	0	0	0	(2,130)	(2,130)	4,000	001.....	100
FAU3.....	1	115,790	#430043 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.7000	1,157.9000	0	0	0	0	0	(2,120)	(2,120)	4,000	001.....	100
FAU3.....	1	115,790	#430044 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,136.9000	1,157.9000	0	0	0	0	0	(2,100)	(2,100)	4,000	001.....	100
FAU3.....	2	231,580	#430045 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,137.0000	1,157.9000	0	0	0	0	0	(4,180)	(4,180)	8,000	001.....	100
FAU3.....	1	115,790	#430046 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/21/2013.....	1,137.3000	1,157.9000	0	0	0	0	0	(2,060)	(2,060)	4,000	001.....	100
NQU3.....	250	14,506,250	#428741 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013.....	2,937.0000	2,901.2500	0	0	0	0	0	178,750	178,750	550,000	001.....	20
NQU3.....	250	14,506,250	#428742 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/17/2013.....	2,937.0500	2,901.2500	0	0	0	0	0	179,000	179,000	550,000	001.....	20
NQU3.....	250	14,506,250	#429160 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/18/2013.....	2,964.9500	2,901.2500	0	0	0	0	0	318,500	318,500	550,000	001.....	20
NQU3.....	250	14,506,250	#429161 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/18/2013.....	2,965.0000	2,901.2500	0	0	0	0	0	318,750	318,750	550,000	001.....	20
NQU3.....	2	116,050	#429675 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,880.0000	2,901.2500	0	0	0	0	0	(850)	(850)	4,400	001.....	20
NQU3.....	4	232,100	#429676 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,880.2500	2,901.2500	0	0	0	0	0	(1,680)	(1,680)	8,800	001.....	20
NQU3.....	3	174,075	#429677 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,880.5000	2,901.2500	0	0	0	0	0	(1,245)	(1,245)	6,600	001.....	20
NQU3.....	4	232,100	#429678 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,880.7500	2,901.2500	0	0	0	0	0	(1,640)	(1,640)	8,800	001.....	20
NQU3.....	1	58,025	#429679 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,881.0000	2,901.2500	0	0	0	0	0	(405)	(405)	2,200	001.....	20
NQU3.....	6	348,150	#429680 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,881.2500	2,901.2500	0	0	0	0	0	(2,400)	(2,400)	13,200	001.....	20
NQU3.....	3	174,075	#429681 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,881.5000	2,901.2500	0	0	0	0	0	(1,185)	(1,185)	6,600	001.....	20
NQU3.....	2	116,050	#429682 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,881.7500	2,901.2500	0	0	0	0	0	(780)	(780)	4,400	001.....	20
NQU3.....	2	116,050	#429683 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,882.2500	2,901.2500	0	0	0	0	0	(760)	(760)	4,400	001.....	20
NQU3.....	2	116,050	#429684 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	09/20/2013...	CME.....	06/20/2013.....	2,882.5000	2,901.2500	0	0	0	0	0	(750)	(750)	4,400	001.....	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NQU3.....	7	406,175	#429685 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	2,882.7500	2,901.2500	0	0	0	0	0	(2,590)	(2,590)	15,400	001.....	20
NQU3.....	2	116,050	#429686 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	2,883.0000	2,901.2500	0	0	0	0	0	(730)	(730)	4,400	001.....	20
NQU3.....	16	928,400	#429687 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	2,883.2500	2,901.2500	0	0	0	0	0	(5,760)	(5,760)	35,200	001.....	20
NQU3.....	4	232,100	#429688 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	2,883.5000	2,901.2500	0	0	0	0	0	(1,420)	(1,420)	8,800	001.....	20
NQU3.....	2	116,050	#429689 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	2,883.7500	2,901.2500	0	0	0	0	0	(700)	(700)	4,400	001.....	20
NQU3.....	57	3,307,425	#431116 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/26/2013.....	2,880.7500	2,901.2500	0	0	0	0	0	(23,370)	(23,370)	125,400	001.....	20
NQU3.....	57	3,307,425	#431117 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/26/2013.....	2,883.0000	2,901.2500	0	0	0	0	0	(20,805)	(20,805)	125,400	001.....	20
SPU3.....	520	207,909,000	#427654 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	CME.....	06/13/2013.....	1,603.9500	1,599.3000	0	0	0	0	0	604,500	604,500	9,100,000	001.....	250
SPU3.....	1,117	446,604,525	#428189 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	CME.....	06/14/2013.....	1,630.8500	1,599.3000	0	0	0	0	0	8,810,337	8,810,338	19,547,500	001.....	250
SPU3.....	443	177,122,475	#428190 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	CME.....	06/14/2013.....	1,630.9000	1,599.3000	0	0	0	0	0	3,499,700	3,499,700	7,752,500	001.....	250
SPU3.....	2,080	831,636,000	#428758 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	CME.....	06/17/2013.....	1,618.4500	1,599.3000	0	0	0	0	0	9,958,000	9,958,000	36,400,000	001.....	250
SPU3.....	1,040	415,818,000	#429170 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/19/2013.....	CME.....	06/18/2013.....	1,633.8000	1,599.3000	0	0	0	0	0	8,970,000	8,970,000	18,200,000	001.....	250
ESU3.....	913	73,008,045	#428125 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/14/2013.....	1,630.9000	1,599.3000	0	0	0	0	0	1,442,540	1,442,540	3,195,500	001.....	50
ESU3.....	730	58,374,450	#428675 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/17/2013.....	1,618.3500	1,599.3000	0	0	0	0	0	695,325	695,325	2,555,000	001.....	50
ESU3.....	1,400	111,951,000	#428676 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/17/2013.....	1,618.4000	1,599.3000	0	0	0	0	0	1,337,000	1,337,000	4,900,000	001.....	50
ESU3.....	828	66,211,020	#429151 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/18/2013.....	1,633.8000	1,599.3000	0	0	0	0	0	1,428,300	1,428,300	2,898,000	001.....	50
ESU3.....	18	1,439,370	#429448 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,623.0000	1,599.3000	0	0	0	0	0	21,330	21,330	63,000	001.....	50
ESU3.....	937	74,927,205	#429449 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,623.2500	1,599.3000	0	0	0	0	0	1,122,058	1,122,058	3,279,500	001.....	50
ESU3.....	61	4,877,865	#429450 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,623.5000	1,599.3000	0	0	0	0	0	73,810	73,810	213,500	001.....	50
ESU3.....	108	8,636,220	#429451 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,623.7500	1,599.3000	0	0	0	0	0	132,030	132,030	378,000	001.....	50
ESU3.....	45	3,598,425	#429452 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,624.0000	1,599.3000	0	0	0	0	0	55,575	55,575	157,500	001.....	50
ESU3.....	27	2,159,055	#429453 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,624.2500	1,599.3000	0	0	0	0	0	33,683	33,683	94,500	001.....	50
ESU3.....	9	719,685	#429454 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/19/2013.....	1,624.7500	1,599.3000	0	0	0	0	0	11,453	11,453	31,500	001.....	50
ESU3.....	1,000	79,965,000	#429604 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,584.0000	1,599.3000	0	0	0	0	0	(765,000)	(765,000)	3,500,000	001.....	50
ESU3.....	742	59,334,030	#429605 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,584.2500	1,599.3000	0	0	0	0	0	(558,355)	(558,355)	2,597,000	001.....	50
ESU3.....	1	79,965	#429606 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,592.7500	1,599.3000	0	0	0	0	0	(327)	(328)	3,500	001.....	50
ESU3.....	1	79,965	#429607 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,593.0000	1,599.3000	0	0	0	0	0	(315)	(315)	3,500	001.....	50
ESU3.....	1	79,965	#429608 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,593.2500	1,599.3000	0	0	0	0	0	(302)	(303)	3,500	001.....	50
ESU3.....	5	399,825	#429609 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,593.5000	1,599.3000	0	0	0	0	0	(1,450)	(1,450)	17,500	001.....	50
ESU3.....	1	79,965	#429610 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,593.7500	1,599.3000	0	0	0	0	0	(277)	(278)	3,500	001.....	50
ESU3.....	4	319,860	#429611 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,594.0000	1,599.3000	0	0	0	0	0	(1,060)	(1,060)	14,000	001.....	50
ESU3.....	5	399,825	#429612 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,594.2500	1,599.3000	0	0	0	0	0	(1,262)	(1,263)	17,500	001.....	50
ESU3.....	7	559,755	#429613 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,594.5000	1,599.3000	0	0	0	0	0	(1,680)	(1,680)	24,500	001.....	50
ESU3.....	8	639,720	#429614 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,594.7500	1,599.3000	0	0	0	0	0	(1,820)	(1,820)	28,000	001.....	50
ESU3.....	8	639,720	#429615 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,595.0000	1,599.3000	0	0	0	0	0	(1,720)	(1,720)	28,000	001.....	50
ESU3.....	12	959,580	#429616 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,595.2500	1,599.3000	0	0	0	0	0	(2,430)	(2,430)	42,000	001.....	50
ESU3.....	4	319,860	#429617 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,595.5000	1,599.3000	0	0	0	0	0	(760)	(760)	14,000	001.....	50
ESU3.....	3	239,895	#429618 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,595.7500	1,599.3000	0	0	0	0	0	(532)	(533)	10,500	001.....	50
ESU3.....	3	239,895	#429619 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,596.0000	1,599.3000	0	0	0	0	0	(495)	(495)	10,500	001.....	50
ESU3.....	1	79,965	#429620 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,596.2500	1,599.3000	0	0	0	0	0	(153)	(153)	3,500	001.....	50
ESU3.....	3	239,895	#429621 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,596.5000	1,599.3000	0	0	0	0	0	(420)	(420)	10,500	001.....	50
ESU3.....	3	239,895	#429622 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	09/20/2013.....	CME.....	06/20/2013.....	1,596.7500	1,599.3000	0	0	0	0	0	(382)	(383)	10,500	001.....	50

QE07.11

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU3.....	1	79,965	#429623 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/20/2013...	1,597.0000	1,599.3000	0	0	0	0	0	(115)	(115)	3,500	001.....	50
ESU3.....	2	159,930	#429624 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/20/2013...	1,597.5000	1,599.3000	0	0	0	0	0	(180)	(180)	7,000	001.....	50
ESU3.....	2	159,930	#429625 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/20/2013...	1,597.7500	1,599.3000	0	0	0	0	0	(155)	(155)	7,000	001.....	50
ESU3.....	5	399,825	#429626 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/20/2013...	1,598.2500	1,599.3000	0	0	0	0	0	(262)	(263)	17,500	001.....	50
ESU3.....	2	159,930	#429627 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/20/2013...	1,599.0000	1,599.3000	0	0	0	0	0	(30)	(30)	7,000	001.....	50
ESU3.....	864	69,089,760	#430631 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/24/2013...	1,566.0000	1,599.3000	0	0	0	0	0	(1,438,560)	(1,438,560)	3,024,000	001.....	50
ESU3.....	433	34,624,845	#430632 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/24/2013...	1,566.5000	1,599.3000	0	0	0	0	0	(710,120)	(710,120)	1,515,500	001.....	50
ESU3.....	47	3,758,355	#431333 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/28/2013...	1,599.0000	1,599.3000	0	0	0	0	0	(705)	(705)	164,500	001.....	50
ESU3.....	210	16,792,650	#431334 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/28/2013...	1,599.2500	1,599.3000	0	0	0	0	0	(525)	(525)	735,000	001.....	50
RTAU3.....	14	1,364,580	#429245 ICE MINI RUSSELL FUT.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	NYF.....	.06/18/2013...	985.6000	974.7000	0	0	0	0	0	15,260	15,260	67,200	005.....	100
FAU3.....	61	7,063,190	#429243 S&P MID 400 EMINI.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	.09/20/2013...	CME.....	.06/18/2013...	1,177.4000	1,157.9000	0	0	0	0	0	118,950	118,950	244,000	005.....	100
SPU3.....	86	34,384,950	#429247 S&P 500 FUTURE.....	SURPLUS.....	N/A.....	EQUITY/INDEX...	.09/19/2013...	CME.....	.06/18/2013...	1,633.8000	1,599.3000	0	0	0	0	0	741,750	741,750	1,505,000	005.....	250
13429999. Total-Short Futures-Hedging Other.....												0	0	0	0	0	131,102,856	131,102,779	289,544,980	XXX.....	XXX.....
1389999. Total-Short Futures.....												0	0	0	0	0	131,102,856	131,102,779	289,544,980	XXX.....	XXX.....
1409999. Total-Hedging Other.....												0	0	0	0	0	19,954,122	19,954,022	289,807,880	XXX.....	XXX.....
1449999. TOTAL.....												0	0	0	0	0	19,954,122	19,954,022	289,807,880	XXX.....	XXX.....

(b)

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

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

NONE

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	...XXX...	...XXX.....	XXX.....	0	0	0	0	0	0	289,807,880	0
NAIC 1 Designation											
Barclays Bank PLC.....	Y.....	Y.....	(17,570,000)	101,398,721	(65,070,772)	53,897,949	101,489,910	(63,031,585)	56,028,325	104,075,128	104,075,128
Bank of America, N.A.....	Y.....	Y.....	(1,130,000)	17,597,001	(12,980,904)	5,746,097	18,266,268	(12,690,636)	6,705,632	33,036,220	33,036,220
BNP PARIBAS.....	Y.....	Y.....	63,330,000	75,505,806	(144,416,203)	0	85,144,046	(136,584,967)	0	75,742,085	0
Credit Agricole Corporate & Investment Bank.....	Y.....	Y.....	(204,605,000)	190,775,275	0	395,380,275	212,335,017	0	416,940,017	15,843,844	15,843,844
Credit Suisse International.....	Y.....	Y.....	28,110,472	104,907,055	(122,097,074)	0	106,585,941	(120,485,788)	0	53,275,103	7,974,612
Deutsche Bank AG.....	Y.....	Y.....	140,450,000	13,765,385	(57,811,629)	0	14,414,840	(49,425,547)	0	33,759,566	0
Goldman Sachs International.....	Y.....	Y.....	530,000	113,603	(1,059,965)	0	116,936	(1,057,743)	0	25,012,855	23,536,493
Goldman Sachs Financial Markets	Y.....	Y.....	(71,380,000)	225,247,514	(151,364,738)	145,262,775	225,279,929	(151,319,815)	145,340,114	25,574,522	25,574,522
HSBC Bank USA.....	Y.....	Y.....	25,800,000	9,339,829	(33,902,342)	0	9,421,818	(33,117,159)	0	7,713,530	0
JPMorgan Chase Bank, N.A.....	Y.....	Y.....	59,490,000	99,303,993	(158,196,083)	0	106,775,851	(157,186,803)	0	42,320,161	0
Morgan Stanley Capital Services LLC.....	Y.....	Y.....	33,270,000	1,160,001	(32,120,528)	0	1,166,668	(31,266,568)	0	73,657,241	9,426,714
Morgan Stanley & Co. International plc.....	Y.....	Y.....	(13,780,000)	46,929,751	(32,010,580)	28,699,171	46,914,352	(32,008,361)	28,685,991	32,503,336	32,503,336
Royal Bank of Scotland.....	Y.....	Y.....	(34,862,000)	144,040,710	(102,552,988)	76,349,722	144,040,710	(102,552,988)	76,349,722	13,658,169	13,658,169
Societe Generale.....	Y.....	Y.....	(36,500,000)	69,177,800	(40,703,340)	64,974,460	69,260,193	(40,363,114)	65,397,079	84,840,914	84,840,914
Merrill Lynch Capital Services Inc.....	N.....	N.....	0	67,685,268	0	67,685,268	75,139,268	0	75,139,268	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			(28,846,528)	1,166,947,712	(954,287,147)	837,995,717	1,216,351,745	(931,091,073)	870,586,148	648,012,673	377,469,952
0999999. Totals.....			(28,846,528)	1,166,947,712	(954,287,147)	837,995,717	1,216,351,745	(931,091,073)	870,586,148	937,820,553	377,469,952

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
						First Month	Second Month	Third Month	
Open Depositories									
BANK OF AMERICA.....	ATLANTA, GA.....		0.000	0	0	884,693	928,678	1,092,305	XXX..
BANK OF AMERICA.....	HARTFORD, CT.....		0.000	0	0	(192,861,255)	(226,948,615)	(201,248,474)	XXX..
BANK OF AMERICA.....	NEW YORK , NY.....		0.000	0	0	1,429,283	3,273,557	39,849	XXX..
BANK OF AMERICA.....	SAN FRANCISCO, CA.....		0.000	0	0	658,079	5,010	5,010	XXX..
CANADIAN IMPERIAL BANK OF COMMERCE.....	MONTREAL, CANADA.....		0.000	0	0	88,531	110,784	63,556	XXX..
CHASE SYRACUSE.....	SYRACUSE, NY.....		0.000	0	0	(10,259,237)	(10,998,047)	(17,195,948)	XXX..
JP MORGAN CHASE.....	CHICAGO, IL.....		0.000	0	0	18,261,942	19,991,118	20,010,601	XXX..
JP MORGAN CHASE.....	NEW YORK,NY.....		0.000	0	0	218,832,946	244,583,534	266,975,859	XXX..
JP MORGAN CHASE.....	SPRINGFIELD,IL.....		0.000	0	0	357,895	66,299	65,285	XXX..
MELLON BANK.....	PITTSBURGH, PA.....		0.000	0	0	3,941,454	2,380,360	3,270,994	XXX..
NORTHERN TRUST.....	CHICAGO, IL.....		0.000	0	0	499,975	296,895	294,278	XXX..
ROYAL BANK OF CANADA.....	ONTARIO, CANADA.....		0.000	0	0	325,775	325,823	325,114	XXX..
SOVEREIGN BANK.....	NEW YORK , NY.....		0.000	0	0	126,207,584	126,255,819	126,299,403	XXX..
STATE STREET.....	BOSTON, MA.....		0.000	0	0	218,117	(1,973)	3,805,789	XXX..
WACHOVIA BANK.....	PHILADELPHIA , PA.....		0.000	0	0	389,294	685,363	1,000,105	XXX..
0199998. Deposits in.....15 depositories that do not exceed the allowable limit									
in any one depository (see Instructions) - Open Depositories.....		...XXX.....	...XXX.....	0	0	130,902	159,636	169,565	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	0	0	169,105,978	161,114,241	204,973,291	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	0	0	169,105,978	161,114,241	204,973,291	XXX..
0499999. Cash in Company's Office.....		...XXX.....	...XXX.....	...XXX.....	...XXX.....	3,415,270	1,098,442	5,222,144	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	0	0	172,521,248	162,212,683	210,195,435	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE